

CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2021	Open Interest MAY 2020	% CHG	Open Interest APR 2021	% CHG
Interest Rate Futures					
10-YR NOTE	4,347,753	3,399,671	27.9%	4,199,070	3.5%
10-YR SWAP RATE	249,385	155,457	60.4%	253,481	-1.6%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
1-MONTH EURODOLLAR	0	86	-100.0%	0	-
20-YR SWAP RATE	90	90	0.0%	90	0.0%
2-YR NOTE	2,285,934	2,222,631	2.8%	2,310,010	-1.0%
2-YR SWAP RATE	48,428	43,373	11.7%	51,365	-5.7%
30-YR BOND	1,200,569	1,027,299	16.9%	1,186,426	1.2%
30-YR SWAP RATE	3,413	3,804	-10.3%	3,413	0.0%
3-YR NOTE	12,592	0	-	14,818	-15.0%
3-YR SWAP RATE	28,910	13,710	110.9%	26,500	9.1%
4-YR SWAP RATE	10,491	7,249	44.7%	9,589	9.4%
5-YR NOTE	3,528,794	3,508,431	0.6%	3,419,549	3.2%
5-YR SWAP RATE	83,357	90,903	-8.3%	88,985	-6.3%
7-YR SWAP RATE	21,243	19,555	8.6%	21,211	0.2%
EURODOLLARS	13,360,166	10,937,706	22.1%	11,837,650	12.9%
FED FUND	1,181,807	1,799,572	-34.3%	1,090,446	8.4%
SOFR	809,004	473,062	71.0%	802,209	0.8%
SONIA	19,923	22,612	-11.9%	20,091	-0.8%
TIIE	30	0	-	0	-
Ultra 10-Year Note	1,660,484	925,616	79.4%	1,504,186	10.4%
ULTRA T-BOND	1,188,220	1,067,742	11.3%	1,138,049	4.4%
Interest Rate Options					
10-YR NOTE	2,648,435	1,550,881	70.8%	3,633,626	-27.1%
2-YR NOTE	1,461	103,704	-98.6%	35,394	-95.9%
30-YR BOND	456,127	422,627	7.9%	555,352	-17.9%
5-YR NOTE	889,154	1,000,867	-11.2%	1,165,051	-23.7%
EURODOLLARS	18,945,233	38,305,379	-50.5%	17,777,515	6.6%
EURO MIDCURVE	20,784,458	10,212,076	103.5%	18,759,051	10.8%
FED FUND	0	756	-100.0%	0	-
SOFR	3,670	748	390.6%	6,680	-45.1%
Ultra 10-Year Note	0	0	-	0	-
ULTRA T-BOND	313	376	-16.8%	336	-6.8%

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Equity Index Futures					
BITCOIN FUTURES	46,143	8,913	417.7%	8,559	439.1%
DJ US REAL ESTATE	31,931	58,933	-45.8%	27,848	14.7%
E-mini (\$5) Dow	100,706	76,355	31.9%	93,509	7.7%
E-MINI COM SERVICES SELECT	3,847	5,226	-26.4%	3,294	16.8%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	0	0	-	0	-
E-MINI MIDCAP	45,123	66,489	-32.1%	44,662	1.0%
E-MINI NASDAQ 100	238,100	212,428	12.1%	226,957	4.9%
E-MINI RUSSELL 1000	9,445	8,134	16.1%	8,964	5.4%
E-MINI RUSSELL 1000 GROWTH	4,653	3,985	16.8%	4,018	15.8%
E-MINI RUSSELL 1000 VALUE	32,293	4,421	630.4%	30,291	6.6%
E-MINI RUSSELL 2000	462,794	564,610	-18.0%	457,832	1.1%
E-MINI S&P500	2,763,609	3,188,456	-13.3%	2,710,413	2.0%
E-MINI S&P500 ESG	10,745	3,694	190.9%	11,085	-3.1%
E-MINI S&P REAL ESTATE SELE	11,221	4,510	148.8%	10,027	11.9%
ETHER FUTURES	3,747	0	-	2,613	43.4%
FT-SE 100	4	0	-	0	-
FTSE Emerging	0	71	-100.0%	0	-
IBOVESPA INDEX	46	126	-63.5%	23	100.0%
MICRO E-MINI NASDAQ 100	151,388	54,369	178.4%	123,363	22.7%
MICRO E-MINI RUSSELL 2000	54,708	15,912	243.8%	44,304	23.5%
MICRO E-MINI S&P500	190,041	116,621	63.0%	143,544	32.4%
MICRO MINI \$5 DOW	25,340	25,854	-2.0%	27,132	-6.6%
NASDAQ-100 VOLATILITY	0	0	-	1	-100.0%
NASDAQ BIOTECH	93	40	132.5%	65	43.1%
Nearby BTIC+	0	0	-	0	-
NIKKEI 225 (\$) STOCK	15,718	16,052	-2.1%	15,299	2.7%
NIKKEI 225 (YEN) STOCK	40,634	44,135	-7.9%	40,005	1.6%
S&P 500	274,904	339,690	-19.1%	264,726	3.8%
S&P 500 ANNUAL DIVIDEND IND	199,092	146,200	36.2%	185,729	7.2%
S&P 500/GI	0	0	-	0	-
S&P 500 QUARLY DIVIDEND IND	6,424	4,822	33.2%	6,364	0.9%
S&P 600 SMALLCAP EMINI	0	595	-100.0%	0	-
S&P CONSUMER DSCRTNRY SE	4,556	1,959	132.6%	3,101	46.9%
S&P CONSUMER STAPLES SECT	14,924	14,864	0.4%	11,431	30.6%
S&P ENERGY SECTOR	32,422	12,191	166.0%	22,966	41.2%
S&P FINANCIAL SECTOR	52,668	10,639	395.0%	53,932	-2.3%
S&P HEALTH CARE SECTOR	14,040	12,164	15.4%	14,143	-0.7%
S&P INDUSTRIAL SECTOR	20,022	7,747	158.4%	23,352	-14.3%
S&P MATERIALS SECTOR	8,782	5,944	47.7%	6,491	35.3%
S&P TECHNOLOGY SECTOR	10,018	8,342	20.1%	8,282	21.0%
S&P UTILITIES SECTOR	13,353	10,968	21.7%	14,433	-7.5%
S&P VALUE INDEX FUTURES	380	0	-	380	0.0%
WATER INDEX FUTURES	4	0	-	25	-84.0%
YEN DENOMINATED TOPIX	146	840	-82.6%	361	-59.6%

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Equity Index Options					
BITCOIN FUTURES	1,425	5,435	-73.8%	1,569	-9.2%
E-mini (\$5) Dow	1,613	2,962	-45.5%	1,293	24.7%
E-MINI NASDAQ 100	135,685	99,193	36.8%	114,556	18.4%
E-MINI RUSSELL 2000	23,339	19,075	22.4%	16,875	38.3%
E-MINI S&P500	1,709,254	2,548,705	-32.9%	1,438,310	18.8%
EOM E-MINI RUSSELL 2000 END	2,398	5,321	-54.9%	2,936	-18.3%
EOM EMINI S&P	304,875	400,501	-23.9%	332,005	-8.2%
EOM S&P 500	13,120	28,472	-53.9%	15,882	-17.4%
EOW1 E-MINI RUSSELL 2000 WE	3,615	934	287.0%	2,638	37.0%
EOW1 EMINI S&P 500	229,500	155,013	48.1%	174,164	31.8%
EOW1 S&P 500	10,064	9,625	4.6%	11,335	-11.2%
EOW2 E-MINI RUSSELL 2000 WE	2,001	765	161.6%	899	122.6%
EOW2 EMINI S&P 500	95,073	71,844	32.3%	102,421	-7.2%
EOW2 S&P 500	3,415	1,600	113.4%	5,210	-34.5%
EOW3 E-MINI RUSSELL 2000 WE	3,616	5,218	-30.7%	7,753	-53.4%
EOW3 EMINI S&P 500	247,278	335,548	-26.3%	494,133	-50.0%
EOW3 S&P 500	8,030	33,955	-76.4%	17,300	-53.6%
EOW4 E-MINI RUSSELL 2000 WE	318	34	835.3%	0	-
EOW4 EMINI S&P 500	47,101	30,952	52.2%	0	-
MICRO E-MINI NASDAQ 100	5,577	0	-	5,304	5.1%
MICRO E-MINI S&P500	26,127	0	-	26,499	-1.4%
S&P 500	35,300	89,547	-60.6%	27,596	27.9%
Metals Futures					
ALUMINUM	49,545	69,569	-28.8%	50,375	-1.6%
COBALT METAL FUTURES	915	0	-	725	26.2%
COMEX COPPER	230,601	179,233	28.7%	255,020	-9.6%
COMEX E-Mini GOLD	1,905	1,357	40.4%	2,049	-7.0%
COMEX E-Mini SILVER	690	428	61.2%	566	21.9%
COMEX GOLD	497,102	487,490	2.0%	464,460	7.0%
COMEX MINY COPPER	355	61	482.0%	391	-9.2%
COMEX SILVER	181,373	166,345	9.0%	161,569	12.3%
COPPER	21,201	11,363	86.6%	20,934	1.3%
FERROUS PRODUCTS	4,842	5,152	-6.0%	5,406	-10.4%
GOLD	465	214	117.3%	304	53.0%
HOT ROLLED COIL STEEL FUTU	1,045	825	26.7%	1,006	3.9%
IRON ORE 62 CHINA PLATTS FU	0	0	-	0	-
IRON ORE 62 CHINA TSI FUTURE	0	3,924	-100.0%	0	-
IRON ORE CHINA	1,673	0	-	1,563	7.0%
LNDN ZINC	0	0	-	0	-
METALS	5	0	-	75	-93.3%
MICRO GOLD	29,441	22,108	33.2%	31,250	-5.8%
NYMEX HOT ROLLED STEEL	31,084	21,584	44.0%	30,080	3.3%
NYMEX PLATINUM	67,037	52,161	28.5%	63,377	5.8%
PALLADIUM	10,504	6,736	55.9%	11,671	-10.0%
SILVER	8,607	3,196	169.3%	7,341	17.2%
URANIUM	1,160	340	241.2%	700	65.7%

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Metals Options					
ALUMINUM	1,200	150	700.0%	1,200	0.0%
COMEX COPPER	62,212	12,536	396.3%	52,346	18.8%
COMEX GOLD	765,268	1,188,117	-35.6%	930,705	-17.8%
COMEX SILVER	115,017	128,729	-10.7%	88,191	30.4%
COPPER	2	0	-	3	-33.3%
GOLD	19,665	9,438	108.4%	18,247	7.8%
HOT ROLLED COIL STEEL CALL	0	125	-100.0%	0	-
HOT ROLLED COIL STEEL PUT O	0	50	-100.0%	0	-
IRON ORE 62 CHINA TSI CALL O	0	1,900	-100.0%	0	-
IRON ORE 62 CHINA TSI PUT OP	0	5,287	-100.0%	0	-
IRON ORE CHINA	1,264	0	-	1,210	4.5%
NYMEX HOT ROLLED STEEL	1,150	0	-	1,425	-19.3%
NYMEX PLATINUM	13,073	6,325	106.7%	11,776	11.0%
PALLADIUM	650	1,268	-48.7%	1,641	-60.4%
SILVER	2,669	707	277.5%	1,492	78.9%
Energy Futures					
3.5% FUEL OIL CID MED SWA	0	0	-	0	-
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	10	84	-88.1%	10	0.0%
ANR OKLAHOMA	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	23,370	8,422	177.5%	19,430	20.3%
ARGUS PROPAN FAR EST INDE	5,452	4,427	23.2%	5,536	-1.5%
ARGUS PROPAN(SAUDI ARAMC	1,722	1,985	-13.2%	1,768	-2.6%
AUSTRIALIAN COKE COAL	0	0	-	0	-
BRENT BALMO SWAP	150	0	-	0	-
BRENT CALENDAR SWAP	15,659	18,739	-16.4%	13,234	18.3%
BRENT FINANCIAL FUTURES	34	40	-15.0%	1,054	-96.8%
BRENT OIL LAST DAY	202,477	221,036	-8.4%	205,900	-1.7%
CAR VINTAGE	141	0	-	130	8.5%
CENTERPOINT BASIS SWAP	0	0	-	0	-
CHICAGO ETHANOL SWAP	40,073	33,053	21.2%	40,093	0.0%
CHICAGO ULSD PL VS HO SPR	1,517	3,390	-55.3%	1,488	1.9%
CHICAGO UNL GAS PL VS RBO	690	580	19.0%	1,060	-34.9%
CIG BASIS	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-
CINERGY HUB PEAK MONTH	0	0	-	0	-
CIN HUB 5MW D AH PK	0	23	-100.0%	0	-
CIN HUB 5MW REAL TIME O P	0	19,040	-100.0%	0	-
CIN HUB 5MW REAL TIME PK	0	1,057	-100.0%	0	-
COAL SWAP	0	0	-	0	-
COLUMB GULF MAINLINE NG B	0	156	-100.0%	0	-
CONWAY NATURAL GASOLINE (449	1,417	-68.3%	557	-19.4%
CONWAY NORMAL BUTANE (OPI	665	863	-22.9%	511	30.1%
CONWAY PROPANE 5 DECIMALS	20,228	24,258	-16.6%	17,632	14.7%
CRUDE OIL	8	8,440	-99.9%	58	-86.2%
CRUDE OIL LAST DAY	0	0	-	0	-
CRUDE OIL OUTRIGHTS	169,704	187,745	-9.6%	165,232	2.7%

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Energy Futures					
CRUDE OIL PHY	2,486,151	2,143,052	16.0%	2,381,652	4.4%
CRUDE OIL SPRDS	109,669	118,889	-7.8%	104,951	4.5%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	36,504	70,920	-48.5%	33,056	10.4%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	775	400	93.8%	550	40.9%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DOMINION TRAN INC - APP I	0	0	-	0	-
DOMINION TRANSMISSION INC	90	1,410	-93.6%	108	-16.7%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	0	3,825	-100.0%	0	-
DUTCH TTF NATURAL GAS CAL	24,554	29,568	-17.0%	29,513	-16.8%
EAST/WEST FUEL OIL SPREAD	0	8	-100.0%	0	-
EIA FLAT TAX ONHWAY DIESE	4,219	3,294	28.1%	4,242	-0.5%
ELEC FINSETTLED	0	342	-100.0%	0	-
ELEC MISO PEAK	0	0	-	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	0	6,290	-100.0%	0	-
ETHANOL	42	298	-85.9%	41	2.4%
ETHANOL SWAP	825	506	63.0%	715	15.4%
ETHANOL T2 FOB ROTT INCL DU	8,654	5,617	54.1%	8,651	0.0%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	0	30	-100.0%	0	-
EURO 3.5% FUEL OIL SPREAD	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	618	50	1,136.0%	748	-17.4%
EUROPE 1% FUEL OIL NWE CA	10	0	-	12	-16.7%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-
EUROPE 3.5% FUEL OIL MED	0	0	-	0	-
EUROPE 3.5% FUEL OIL RDAM	137	1,714	-92.0%	163	-16.0%
EUROPEAN GASOIL (ICE)	3,396	139	2,343.2%	3,408	-0.4%
EUROPEAN NAPHTHA BALMO	0	23	-100.0%	8	-100.0%
EUROPEAN NAPHTHA CRACK SP	2,702	5,131	-47.3%	2,799	-3.5%
EUROPE DATED BRENT SWAP	374	0	-	731	-48.8%
EUROPE JET KERO NWE CALSW	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	714	934	-23.6%	873	-18.2%
EURO PROPANE CIF ARA SWA	2,441	2,412	1.2%	2,509	-2.7%
FREIGHT MARKETS	1,157	2,758	-58.0%	1,375	-15.9%
FUEL OIL CRACK VS ICE	1,744	4,627	-62.3%	1,990	-12.4%
FUEL OIL NWE CRACK VS ICE	72	104	-30.8%	0	-
FUEL OIL (PLATS) CAR CM	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	0	0	-	0	-
FUELOIL SWAP:CARGOES VS.B	72	286	-74.8%	81	-11.1%
GAS EURO-BOB OXY NWE BARG	1,714	3,378	-49.3%	1,933	-11.3%
GAS EURO-BOB OXY NWE BARG	14,189	23,346	-39.2%	15,467	-8.3%
GASOIL 0.1CIF MED VS ICE	60	0	-	0	-
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	33	0	-	39	-15.4%
GASOIL 0.1 ROTTERDAM BARG	25	55	-54.5%	40	-37.5%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	211	93	126.9%	190	11.1%

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Energy Futures					
GASOIL CRACK SPREAD CALEN	4,906	6,532	-24.9%	4,460	10.0%
GASOIL MINI CALENDAR SWAP	1,584	981	61.5%	1,431	10.7%
GERMAN POWER BASELOAD CA	776	1,888	-58.9%	843	-7.9%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-
GROUP THREE UNLEAD GAS (P	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	10,592	10,655	-0.6%	10,369	2.2%
GRP THREE UNL GS (PLT) VS	5,375	4,820	11.5%	5,775	-6.9%
GULF COAST 3% FUEL OIL BA	0	0	-	0	-
GULF COAST JET FUEL CLNDR	500	936	-46.6%	750	-33.3%
GULF COAST JET VS NYM 2 H	27,699	22,257	24.5%	28,276	-2.0%
GULF COAST NO.6 FUEL OIL	4,809	15,786	-69.5%	4,739	1.5%
GULF COAST ULSD CALENDAR	4,527	4,263	6.2%	4,663	-2.9%
GULF COAST ULSD CRACK SPR	80	700	-88.6%	90	-11.1%
HEATING OIL BALMO CLNDR S	393	45	773.3%	0	-
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	427,639	386,917	10.5%	395,429	8.1%
HENRY HUB BASIS SWAP	0	4,260	-100.0%	0	-
HENRY HUB FINANCIAL LAST	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	0	6,112	-100.0%	0	-
HENRY HUB SWAP	585,585	753,661	-22.3%	599,073	-2.3%
HOUSTON SHIP CHANNEL BASI	1,070	4,487	-76.2%	1,225	-12.7%
HTG OIL	114	108	5.6%	123	-7.3%
ICE BRENT DUBAI SWAP	4,624	24,581	-81.2%	5,321	-13.1%
ICE GASOIL BALMO SWAP	0	0	-	20	-100.0%
INDIANA MISO	0	1,293	-100.0%	0	-
INDONESIAN COAL ICI4	540	581	-7.1%	645	-16.3%
JAPAN C&F NAPHTHA CRACK S	0	100	-100.0%	0	-
JAPAN C&F NAPHTHA SWAP	200	289	-30.8%	196	2.0%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-
JET AV FUEL (P) CAR FM ICE GA	0	0	-	0	-
JET CIF NWE VS ICE	567	40	1,317.5%	499	13.6%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	1,200	1,160	3.4%	1,100	9.1%
JKM LNG Futures	4,532	3,597	26.0%	4,751	-4.6%
LA CARB DIESEL (OPIS) SWA	665	1,124	-40.8%	575	15.7%
LA CARBOB GASOLINE(OPIS)S	225	175	28.6%	100	125.0%
LA JET (OPIS) SWAP	633	903	-29.9%	771	-17.9%
LLS (ARGUS) CALENDAR SWAP	40	194	-79.4%	50	-20.0%
LLS (ARGUS) VS WTI SWAP	3,041	9,745	-68.8%	3,247	-6.3%
LOS ANGELES CARB GASOLINE	0	0	-	0	-
LTD NAT GAS	385,634	285,888	34.9%	364,875	5.7%
MARS (ARGUS) VS WTI SWAP	380	400	-5.0%	890	-57.3%
MARS (ARGUS) VS WTI TRD M	25,070	16,448	52.4%	28,559	-12.2%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	15,886	21,060	-24.6%	16,451	-3.4%
MCCLOSKEY RCH BAY COAL	1,402	2,494	-43.8%	1,339	4.7%
MGF FUT	0	0	-	0	-
MGN1 SWAP FUT	20	300	-93.3%	20	0.0%
MICHIGAN BASIS	0	612	-100.0%	0	-
MICHIGAN MISO	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
MINI GAS EUROBOB OXY NWE A	0	0	-	45	-100.0%
MINI RBOB V. EBOBARG NWE BF	70	0	-	0	-
MINI RBOB V. EBOB(ARGUS) NW	1,104	826	33.7%	1,223	-9.7%
MINY HTG OIL	1	1	0.0%	0	-
MINY NATURAL GAS	2,731	3,559	-23.3%	4,093	-33.3%
MINY RBOB GAS	1	2	-50.0%	2	-50.0%
MINY WTI CRUDE OIL	3,562	5,330	-33.2%	3,255	9.4%
MJC FUT	20	40	-50.0%	20	0.0%
MNC FUT	939	1,686	-44.3%	791	18.7%
MONT BELVIEU ETHANE 5 DECI	46,340	45,668	1.5%	46,182	0.3%
MONT BELVIEU ETHANE OPIS B	365	50	630.0%	145	151.7%
MONT BELVIEU LDH PROPANE 5	132,424	140,287	-5.6%	137,497	-3.7%
MONT BELVIEU LDH PROPANE C	794	1,218	-34.8%	4,830	-83.6%
MONT BELVIEU NATURAL GASO	31,250	39,840	-21.6%	32,155	-2.8%
MONT BELVIEU NATURAL GASO	440	1,105	-60.2%	410	7.3%
MONT BELVIEU NORMAL BUTAN	59,360	58,780	1.0%	59,805	-0.7%
MONT BELVIEU NORMAL BUTAN	1,297	709	82.9%	703	84.5%
NAT GAS BASIS SWAP	0	0	-	0	-
NATURAL GAS	127,868	124,477	2.7%	126,183	1.3%
NATURAL GAS PEN SWP	240,094	191,872	25.1%	252,104	-4.8%
NATURAL GAS PHY	1,218,502	1,299,379	-6.2%	1,173,202	3.9%
NEPOOL INTR HUB 5MW D AH	94,119	260,853	-63.9%	108,719	-13.4%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	924	1,155	-20.0%	868	6.5%
NEW YORK ETHANOL SWAP	430	1,799	-76.1%	535	-19.6%
NEW YORK HUB ZONE G PEAK	330	1,353	-75.6%	310	6.5%
NEW YORK HUB ZONE J PEAK	0	264	-100.0%	0	-
NGPL MID-CONTINENT	0	520	-100.0%	0	-
NGPL TEX/OK	0	120	-100.0%	0	-
N ILLINOIS HUB DAILY	20	10	100.0%	20	0.0%
NO 2 UP-DOWN SPREAD CALEN	0	0	-	0	-
NORTHEN NATURAL GAS DEMA	0	0	-	0	-
NORTHEN NATURAL GAS VENTL	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	0	428	-100.0%	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-
NY1% VS GC SPREAD SWAP	345	1,539	-77.6%	380	-9.2%
NY 3.0% FUEL OIL (PLATTS)	0	0	-	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	9,567	14,081	-32.1%	10,006	-4.4%
NY HARBOR LOW SULPUR GAS	1,755	740	137.2%	1,880	-6.6%
NY HARBOR RESIDUAL FUEL 1	450	2,012	-77.6%	550	-18.2%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	8,350	4,299	94.2%	7,818	6.8%
NYISO CAPACITY	0	167	-100.0%	0	-
NYISO ZONE A 5MW D AH O P	0	4,706	-100.0%	0	-
NYISO ZONE A 5MW D AH PK	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	31,840	186,986	-83.0%	39,200	-18.8%
NYISO ZONE G 5MW D AH PK	7,665	13,489	-43.2%	7,885	-2.8%
NYISO ZONE J 5MW D AH O P	0	7,059	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NYISO ZONE J 5MW D AH PK	0	1,032	-100.0%	0	-
NYMEX ALUMINUM FUTURES	0	0	-	0	-
NYMEX ULSD VS NYMEX HO	0	300	-100.0%	0	-
NY ULSD (ARGUS) VS HEATING	115	2,682	-95.7%	141	-18.4%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	193	884	-78.2%	232	-16.8%
PERMIAN BASIS SWAP	0	1,926	-100.0%	0	-
PETROCHEMICALS	12,682	12,977	-2.3%	12,826	-1.1%
PETRO CRCKS & SPRDS ASIA	225	310	-27.4%	225	0.0%
PETRO CRCKS & SPRDS NA	34,697	60,982	-43.1%	38,682	-10.3%
PETRO CRK&SPRD EURO	2,180	5,928	-63.2%	2,093	4.2%
PETROLEUM PRODUCTS	2,400	6,514	-63.2%	1,010	137.6%
PETROLEUM PRODUCTS ASIA	377	820	-54.0%	402	-6.2%
PETRO OUTRIGHT EURO	18,704	15,082	24.0%	19,024	-1.7%
PETRO OUTRIGHT NA	4,448	5,171	-14.0%	3,632	22.5%
PJM AD HUB 5MW REAL TIME	39,035	96,432	-59.5%	41,255	-5.4%
PJM BGE DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	0	0	-	0	-
PJM COMED 5MW D AH O PK	0	0	-	0	-
PJM COMED 5MW D AH PK	0	0	-	0	-
PJM DAILY	296	256	15.6%	296	0.0%
PJM DAYTON DA OFF-PEAK	0	23,530	-100.0%	0	-
PJM DAYTON DA PEAK	0	1,290	-100.0%	0	-
PJM MONTHLY	0	0	-	0	-
PJM NI HUB 5MW REAL TIME	28,720	63,560	-54.8%	33,160	-13.4%
PJM NILL DA OFF-PEAK	0	0	-	0	-
PJM NILL DA PEAK	0	0	-	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	0	-	0	-
PJM PSEG DA OFF-PEAK	0	0	-	0	-
PJM PSEG DA PEAK	0	0	-	0	-
PJM WESTH DA OFF-PEAK	0	4,706	-100.0%	0	-
PJM WESTHDA PEAK	0	258	-100.0%	0	-
PJM WESTH RT OFF-PEAK	265,020	371,905	-28.7%	273,500	-3.1%
PJM WESTH RT PEAK	39,015	52,438	-25.6%	41,975	-7.1%
PLASTICS	1,843	4,684	-60.7%	2,313	-20.3%
PREMIUM UNLD 10P FOB MED	0	42	-100.0%	0	-
PREMIUM UNLEAD 10PPM FOB	0	0	-	0	-
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	1,100	878	25.3%	1,977	-44.4%
PROPANE NON-LDH MT. BEL (OF	58,822	56,088	4.9%	63,270	-7.0%
RBOB CALENDAR SWAP	14,610	12,823	13.9%	15,794	-7.5%
RBOB CRACK SPREAD	11,645	4,305	170.5%	10,352	12.5%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	102	102	0.0%	109	-6.4%
RBOB GASOLINE BALMO CLNDR	938	356	163.5%	372	152.2%
RBOB PHY	397,911	367,236	8.4%	360,676	10.3%
RBOB VS HEATING OIL SWAP	560	1,390	-59.7%	630	-11.1%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
SAN JUAN BASIS SWAP	0	306	-100.0%	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE 180CST BALMO	0	0	-	0	-
SINGAPORE 380CST BALMO	0	0	-	0	-
SINGAPORE 380CST FUEL OIL	460	746	-38.3%	501	-8.2%
SINGAPORE FUEL 180CST CAL	0	32	-100.0%	0	-
SINGAPORE FUEL OIL SPREAD	0	120	-100.0%	0	-
SINGAPORE GASOIL	957	1,318	-27.4%	1,168	-18.1%
SINGAPORE GASOIL CALENDAR	1,644	1,325	24.1%	1,902	-13.6%
SINGAPORE GASOIL SWAP	5,113	1,864	174.3%	5,577	-8.3%
SINGAPORE GASOIL VS ICE	1,771	4,221	-58.0%	2,126	-16.7%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	550	0	-	600	-8.3%
SINGAPORE JET KEROSENE SW	1,100	1,085	1.4%	1,125	-2.2%
SINGAPORE MOGAS 92 UNLEAD	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	1,290	5,766	-77.6%	1,440	-10.4%
SING FUEL	0	0	-	0	-
Sumas Basis Swap	0	0	-	0	-
TC2 ROTTERDAM TO USAC 37K	75	150	-50.0%	105	-28.6%
TC5 RAS TANURA TO YOKOHAM	120	745	-83.9%	135	-11.1%
TCO BASIS SWAP	0	612	-100.0%	0	-
TD3 MEG TO JAPAN 250K MT	5,974	8,152	-26.7%	6,549	-8.8%
TEXAS EASTERN ZONE M-3 BA	0	428	-100.0%	0	-
TRANSCO ZONE4 BASIS SWAP	0	887	-100.0%	0	-
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	0	258	-100.0%	60	-100.0%
ULSD UP-DOWN BALMO SWP	6,960	4,402	58.1%	2,995	132.4%
UP DOWN GC ULSD VS NMX HO	53,777	74,797	-28.1%	52,025	3.4%
WAHA BASIS	0	356	-100.0%	0	-
WTI-BRENT BULLET SWAP	0	285	-100.0%	0	-
WTI-BRENT CALENDAR SWAP	89,989	117,466	-23.4%	89,455	0.6%
WTI CALENDAR	160,270	192,909	-16.9%	158,863	0.9%
WTI MIDLAND CRUDE OIL	1,170	300	290.0%	1,365	-14.3%
WTS (ARGUS) VS WTI SWAP	54,274	77,474	-29.9%	55,935	-3.0%
WTS (ARGUS) VS WTI TRD MT	10,734	9,467	13.4%	9,798	9.6%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
BRENT CALENDAR SWAP	1,113	5,705	-80.5%	1,124	-1.0%
BRENT CRUDE OIL 1 M CSO	63,600	15,700	305.1%	71,200	-10.7%
BRENT OIL LAST DAY	190,212	105,936	79.6%	185,421	2.6%
COAL API2 INDEX	1,440	0	-	970	48.5%
CRUDE OIL	50	0	-	50	0.0%
CRUDE OIL 1MO	375,300	532,786	-29.6%	408,630	-8.2%
CRUDE OIL APO	249,187	364,972	-31.7%	251,756	-1.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
CRUDE OIL OUTRIGHTS	0	0	-	0	-
CRUDE OIL PHY	1,921,961	2,148,766	-10.6%	2,119,242	-9.3%
ELEC FINSETTLED	43	0	-	43	0.0%
ETHANOL SWAP	6,644	8,147	-18.4%	5,407	22.9%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	3,330	0	-	3,330	0.0%
HEATING OIL PHY	10,229	20,118	-49.2%	12,256	-16.5%
HENRY HUB FINANCIAL LAST	37,069	22,995	61.2%	39,252	-5.6%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-
LLS CRUDE OIL	600	0	-	700	-14.3%
MCCLOSKEY ARA ARGS COAL	981	2,886	-66.0%	1,080	-9.2%
MCCLOSKEY RCH BAY COAL	0	125	-100.0%	0	-
NATURAL GAS 1 M CSO FIN	30,200	87,225	-65.4%	28,475	6.1%
NATURAL GAS 2 M CSO FIN	5,800	6,000	-3.3%	5,800	0.0%
NATURAL GAS 3 M CSO FIN	39,396	88,985	-55.7%	30,526	29.1%
NATURAL GAS 5 M CSO FIN	2,000	0	-	0	-
NATURAL GAS 6 M CSO FIN	0	0	-	0	-
NATURAL GAS OPT	100,450	56,200	78.7%	73,810	36.1%
NATURAL GAS OPTION ON CALE	22,928	20,384	12.5%	21,928	4.6%
NATURAL GAS PHY	2,187,473	2,472,850	-11.5%	2,190,755	-0.1%
NATURAL GAS SUMMER STRIP	0	0	-	0	-
NATURAL GAS WINTER STRIP	0	600	-100.0%	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-
NY HARBOR HEAT OIL SWP	5,073	12,241	-58.6%	4,806	5.6%
PETROCHEMICALS	4,250	696	510.6%	2,317	83.4%
PETRO OUTRIGHT EURO	0	20	-100.0%	0	-
PETRO OUTRIGHT NA	900	1,180	-23.7%	885	1.7%
PJM WES HUB PEAK CAL MTH	850	1,540	-44.8%	850	0.0%
PJM WES HUB PEAK LMP 50MW	258	512	-49.6%	302	-14.6%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	1,534	80	1,817.5%	1,644	-6.7%
RBOB CRACK	0	0	-	0	-
RBOB PHY	18,023	9,967	80.8%	17,235	4.6%
SAN JUAN PIPE SWAP	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	0	0.0%	0	0.0%
WTI-BRENT BULLET SWAP	190,630	181,965	4.8%	194,870	-2.2%
WTI CRUDE OIL 1 M CSO FI	236,775	262,270	-9.7%	239,300	-1.1%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
AD/CD CROSS RATES	21	56	-62.5%	16	31.3%
AD/JY CROSS RATES	420	403	4.2%	391	7.4%
AD/NE CROSS RATES	50	103	-51.5%	30	66.7%
AUSTRALIAN DOLLAR	136,291	133,986	1.7%	136,588	-0.2%
BP/JY CROSS RATES	779	3,457	-77.5%	576	35.2%
BP/SF CROSS RATES	488	180	171.1%	476	2.5%
BRAZIL REAL	65,579	30,952	111.9%	55,599	17.9%
BRITISH POUND	167,569	193,648	-13.5%	158,998	5.4%
CANADIAN DOLLAR	219,174	125,875	74.1%	194,228	12.8%
CD/JY CROSS RATES	19	65	-70.8%	19	0.0%
CHINESE RENMINBI (CNH)	4,320	2,308	87.2%	3,920	10.2%
CZECK KORUNA (EC)	0	4	-100.0%	0	-
CZECK KORUNA (US)	1	0	-	1	0.0%
EC/AD CROSS RATES	2,658	2,567	3.5%	2,843	-6.5%
EC/CD CROSS RATES	4,363	2,084	109.4%	3,728	17.0%
EC/NOK CROSS RATES	586	176	233.0%	544	7.7%
EC/SEK CROSS RATES	768	679	13.1%	666	15.3%
EFX/BP CROSS RATES	25,632	23,111	10.9%	26,239	-2.3%
EFX/JY CROSS RATES	23,500	16,795	39.9%	23,446	0.2%
EFX/SF CROSS RATES	10,339	15,219	-32.1%	10,843	-4.6%
E-MINI EURO FX	18,364	13,812	33.0%	17,600	4.3%
E-MINI JAPANESE YEN	810	2,207	-63.3%	504	60.7%
EURO FX	731,490	576,738	26.8%	671,510	8.9%
HUNGARIAN FORINT (EC)	0	1	-100.0%	0	-
HUNGARIAN FORINT (US)	25	28	-10.7%	29	-13.8%
INDIAN RUPEE	1,893	2,149	-11.9%	644	193.9%
JAPANESE YEN	166,818	160,359	4.0%	148,889	12.0%
KOREAN WON	1,142	286	299.3%	1,047	9.1%
MEXICAN PESO	153,546	120,169	27.8%	146,110	5.1%
MICRO AUD/USD	6,314	15,214	-58.5%	4,567	38.3%
MICRO CAD/USD	3,637	1,416	156.9%	2,791	30.3%
MICRO CHF/USD	2,899	559	418.6%	2,176	33.2%
MICRO EUR/USD	19,705	9,343	110.9%	15,313	28.7%
MICRO GBP/USD	3,509	1,744	101.2%	3,893	-9.9%
MICRO INR/USD	114	134	-14.9%	97	17.5%
MICRO JPY/USD	3,761	1,327	183.4%	2,960	27.1%
MICRO USD/CNH	4	0	-	2	100.0%
NEW ZEALND DOLLAR	45,815	45,758	0.1%	44,366	3.3%
NKR/USD CROSS RATE	2,195	1,690	29.9%	2,595	-15.4%
POLISH ZLOTY (EC)	136	54	151.9%	146	-6.8%
POLISH ZLOTY (US)	378	256	47.7%	387	-2.3%
RMB USD	0	2	-100.0%	0	-
RUSSIAN RUBLE	34,271	26,496	29.3%	29,314	16.9%
S.AFRICAN RAND	14,519	13,460	7.9%	15,806	-8.1%
SF/JY CROSS RATES	15	10	50.0%	16	-6.2%
SHEKEL	2	20	-90.0%	3	-33.3%
SKR/USD CROSS RATES	1,611	1,570	2.6%	1,449	11.2%
SWISS FRANC	44,300	40,028	10.7%	40,472	9.5%
TURKISH LIRA	70	996	-93.0%	60	16.7%
USDZAR	11	0	-	11	0.0%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2021	Open Interest MAY 2020	% CHG	Open Interest APR 2021	% CHG
FX Options					
AUD/USD MONDAY OPTION WEE	497	557	-10.8%	646	-23.1%
AUD/USD MONDAY OPTION WEE	170	49	246.9%	81	109.9%
AUD/USD MONDAY OPTION WEE	103	0	-	100	3.0%
AUD/USD MONDAY OPTION WEE	0	0	-	94	-100.0%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	150,281	76,143	97.4%	62,577	140.2%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	616	1,714	-64.1%	963	-36.0%
AUD/USD WKLY FRIDAY OPTION	1,215	662	83.5%	988	23.0%
AUD/USD WKLY FRIDAY OPTION	401	482	-16.8%	713	-43.8%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
AUD/USD WKLY WED OPTIONS -	2,004	1,789	12.0%	829	141.7%
AUD/USD WKLY WED OPTIONS -	373	697	-46.5%	108	245.4%
AUD/USD WKLY WED OPTIONS -	102	209	-51.2%	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	264	128	106.3%	539	-51.0%
CAD/USD MONDAY OPTIONS WE	695	1,230	-43.5%	380	82.9%
CAD/USD MONDAY OPTIONS WE	450	1	44,900.0%	384	17.2%
CAD/USD MONDAY OPTIONS WE	60	62	-3.2%	0	-
CAD/USD MONDAY OPTIONS WE	383	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONTHLY OPTIONS	96,726	65,758	47.1%	79,664	21.4%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	2,289	1,574	45.4%	1,074	113.1%
CAD/USD WKLY FRIDAY OPTION	1,124	1,528	-26.4%	1,156	-2.8%
CAD/USD WKLY FRIDAY OPTION	488	994	-50.9%	460	6.1%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
CAD/USD WKLY WED OPTIONS -	1,122	3,287	-65.9%	231	385.7%
CAD/USD WKLY WED OPTIONS -	372	446	-16.6%	2	18,500.0%
CAD/USD WKLY WED OPTIONS -	1,208	235	414.0%	2	60,300.0%
CAD/USD WKLY WED OPTIONS -	0	13	-100.0%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	15,169	6,730	125.4%	11,244	34.9%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	254	172	47.7%	15	1,593.3%
CHF/USD WKLY FRIDAY OPTION	1	1	0.0%	501	-99.8%
CHF/USD WKLY FRIDAY OPTION	0	225	-100.0%	410	-100.0%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	605	957	-36.8%	923	-34.5%
EUR/USD MONDAY OPTION WEE	1,163	387	200.5%	1,569	-25.9%
EUR/USD MONDAY OPTION WEE	50	446	-88.8%	50	0.0%
EUR/USD MONDAY OPTION WEE	271	1,779	-84.8%	126	115.1%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	180,704	240,824	-25.0%	178,840	1.0%
EUR/USD WKLY FRIDAY OPTION	0	0	-	0	-
EUR/USD WKLY FRIDAY OPTION	9,527	4,047	135.4%	2,028	369.8%
EUR/USD WKLY FRIDAY OPTION	2,278	2,511	-9.3%	2,749	-17.1%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
EUR/USD WKLY FRIDAY OPTION	592	2,209	-73.2%	1,406	-57.9%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
EUR/USD WKLY WED OPTIONS -	4,971	6,182	-19.6%	4,163	19.4%
EUR/USD WKLY WED OPTIONS -	618	637	-3.0%	1,942	-68.2%
EUR/USD WKLY WED OPTIONS -	183	226	-19.0%	512	-64.3%
EUR/USD WKLY WED OPTIONS -	0	0	-	554	-100.0%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	52	1,069	-95.1%	447	-88.4%
GBP/USD MONDAY OPTION WEE	1	573	-99.8%	1,138	-99.9%
GBP/USD MONDAY OPTION WEE	0	95	-100.0%	0	-
GBP/USD MONDAY OPTION WEE	50	1,608	-96.9%	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	99,244	97,004	2.3%	89,392	11.0%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	614	3,049	-79.9%	1,257	-51.2%
GBP/USD WKLY FRIDAY OPTION	798	1,736	-54.0%	842	-5.2%
GBP/USD WKLY FRIDAY OPTION	557	795	-29.9%	532	4.7%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
GBP/USD WKLY WED OPTIONS -	1,179	1,309	-9.9%	656	79.7%
GBP/USD WKLY WED OPTIONS -	78	642	-87.9%	331	-76.4%
GBP/USD WKLY WED OPTIONS -	389	740	-47.4%	32	1,115.6%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	346	230	50.4%	276	25.4%
JPY/USD MONDAY OPTION WEE	676	1,279	-47.1%	0	-
JPY/USD MONDAY OPTION WEE	241	67	259.7%	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	78,997	117,263	-32.6%	64,984	21.6%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	1,312	2,266	-42.1%	1,557	-15.7%
JPY/USD WKLY FRIDAY OPTION	1,161	967	20.1%	481	141.4%
JPY/USD WKLY FRIDAY OPTION	514	1,862	-72.4%	885	-41.9%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
JPY/USD WKLY WED OPTIONS -	1,779	2,829	-37.1%	2,704	-34.2%
JPY/USD WKLY WED OPTIONS -	162	0	-	308	-47.4%
JPY/USD WKLY WED OPTIONS -	465	287	62.0%	3	15,400.0%
JPY/USD WKLY WED OPTIONS -	348	0	-	45	673.3%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	2,941	6,872	-57.2%	396	642.7%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	344	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	55	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	124	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-
NZD/USD MONTHLY OPTIONS	306	661	-53.7%	81	277.8%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2021	Open Interest MAY 2020	% CHG	Open Interest APR 2021	% CHG
FX Options					
RUB/USD MONTHLY OPTIONS	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	300	173	73.4%	0	-
Ags Futures					
FERTILIZER PRODUCS	4,219	3,705	13.9%	3,520	19.9%

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Ag Products Futures					
BUTTER CS	8,984	10,344	-13.1%	9,132	-1.6%
CASH-SETTLED CHEESE	29,921	27,206	10.0%	30,404	-1.6%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	308,839	268,897	14.9%	322,531	-4.2%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	4,125	750	450.0%	2,950	39.8%
CDD WEATHER	4,500	5,150	-12.6%	1,900	136.8%
CHI WHEAT	397,122	393,860	0.8%	423,742	-6.3%
CLASS IV MILK	2,626	6,087	-56.9%	2,444	7.4%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,730,784	1,488,890	16.2%	1,669,392	3.7%
COTTON	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	3,486	1,306	166.9%	3,050	14.3%
DOW-UBS COMMOD INDEX	45,721	20,601	121.9%	32,515	40.6%
DRY WHEY	5,652	3,652	54.8%	5,190	8.9%
FEEDER CATTLE	42,769	29,873	43.2%	47,197	-9.4%
FERTILIZER PRODUCTS	0	470	-100.0%	0	-
GOLDMAN SACHS	4,354	5,809	-25.0%	4,629	-5.9%
GSCI EXCESS RETURN FUT	60,494	40,337	50.0%	57,220	5.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	1,600	-100.0%
HDD WEATHER EUROPEAN	0	0	-	1,500	-100.0%
HOGS	296,973	217,545	36.5%	292,362	1.6%
HOUSING INDEX	24	34	-29.4%	27	-11.1%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	221,451	229,473	-3.5%	219,509	0.9%
LUMBER	2,309	2,556	-9.7%	2,563	-9.9%
MALAYSIAN PALM SWAP	17,540	22,220	-21.1%	18,170	-3.5%
MILK	27,727	25,228	9.9%	27,396	1.2%
MINI CORN	15,722	6,203	153.5%	12,852	22.3%
MINI SOYBEAN	26,122	8,340	213.2%	21,928	19.1%
MINI WHEAT	5,314	2,772	91.7%	4,580	16.0%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	6,760	10,199	-33.7%	7,367	-8.2%
OATS	4,131	5,467	-24.4%	4,894	-15.6%
PACIFIC RIM DAT SS WTHR	0	1,300	-100.0%	0	-
PORK CUTOOT	1,571	0	-	2,038	-22.9%
ROUGH RICE	8,706	12,179	-28.5%	9,084	-4.2%
SOYBEAN	806,286	875,128	-7.9%	808,855	-0.3%
SOYBEAN MEAL	402,522	456,690	-11.9%	400,833	0.4%
SOYBEAN OIL	530,168	479,630	10.5%	489,232	8.4%
S&P GSCI ENHANCED ER SWAP	1,001	3,762	-73.4%	1,001	0.0%
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	9,719	7,173	35.5%	8,300	17.1%
WHEAT	29,264	26,620	9.9%	21,397	36.8%

Ag Products Options

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BUTTER CS	11,208	14,991	-25.2%	11,722	-4.4%
CASH-SETTLED CHEESE	31,565	39,055	-19.2%	34,987	-9.8%
CATTLE	185,928	240,502	-22.7%	163,862	13.5%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	4,950	2,000	147.5%	4,200	17.9%
CDD WEATHER	2,750	0	-	2,250	22.2%
CHI WHEAT	315,075	374,064	-15.8%	326,798	-3.6%
CLASS IV MILK	14,312	16,492	-13.2%	12,998	10.1%
CORN	2,066,248	1,184,253	74.5%	1,795,508	15.1%
CORN NEARBY+2 CAL SPRD	16,095	9,410	71.0%	3,425	369.9%
DEC-DEC CORN CAL SPRD	630	1,423	-55.7%	200	215.0%
DEC-JULY CORN CAL SPRD	100	226	-55.8%	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
DRY WHEY	1,958	2,991	-34.5%	2,173	-9.9%
FEEDER CATTLE	22,061	21,673	1.8%	21,741	1.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	217,943	270,576	-19.5%	183,621	18.7%
HOUSING INDEX	0	0	-	0	-
Intercommodity Spread	55	12,820	-99.6%	54	1.9%
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JULY-DEC CORN CAL SPRD	13,902	25,426	-45.3%	11,867	17.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	29	0	-	29	0.0%
JULY-DEC WHEAT CAL SPRD	550	3,271	-83.2%	550	0.0%
JULY-JULY WHEAT CAL SPRD	30	120	-75.0%	30	0.0%
JULY-NOV SOYBEAN CAL SPRD	1,533	11,598	-86.8%	1,543	-0.6%
KC WHEAT	60,371	66,115	-8.7%	52,562	14.9%
LUMBER	922	619	48.9%	693	33.0%
LV CATL CSO	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MILK	76,655	88,923	-13.8%	79,240	-3.3%
MLK MID OPTIONS	14	37	-62.2%	15	-6.7%
NFD MILK	11,650	29,011	-59.8%	12,407	-6.1%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	900	-100.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	341	1,127	-69.7%	296	15.2%
PORK CUTOFF	269	0	-	353	-23.8%
ROUGH RICE	1,880	4,083	-54.0%	1,256	49.7%
SOYBEAN	963,129	677,869	42.1%	855,124	12.6%
SOYBEAN CRUSH	637	742	-14.2%	637	0.0%
SOYBEAN MEAL	193,056	157,480	22.6%	175,807	9.8%
SOYBEAN OIL	263,339	130,542	101.7%	216,373	21.7%

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Options					
SOYBN NEARBY+2 CAL SPRD	200	350	-42.9%	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	704	3,400	-79.3%	0	-
WHEAT-CORN ICISO	620	1,185	-47.7%	515	20.4%
WHEAT NEARBY+2 CAL SPRD	0	1,750	-100.0%	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	30,051,443	25,729,419	16.8%	27,987,988	7.4%
Equity Index Futures	4,894,064	5,056,299	-3.2%	4,649,524	5.3%
Metals Futures	1,139,550	1,032,086	10.4%	1,108,862	2.8%
Energy Futures	8,058,632	8,658,413	-6.9%	7,892,679	2.1%
FX Futures	1,919,911	1,587,494	20.9%	1,771,908	8.4%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	4,219	3,705	13.9%	3,520	19.9%
Ag Products Futures	5,062,687	4,695,751	7.8%	4,967,784	1.9%
TOTAL FUTURES	51,130,506	46,763,167	9.3%	48,382,265	5.7%
TOTAL OPTIONS GROUP					
Interest Rate Options	43,728,851	51,597,414	-15.2%	41,933,005	4.3%
Equity Index Options	2,908,724	3,844,699	-24.3%	2,798,678	3.9%
Metals Options	982,170	1,354,632	-27.5%	1,108,236	-11.4%
Energy Options	5,708,299	6,430,851	-11.2%	5,913,964	-3.5%
FX Options	670,062	668,094	0.3%	524,370	27.8%
Foreign Exchange Options	300	173	73.4%	0	-
Ag Products Options	4,480,709	3,395,024	32.0%	3,972,836	12.8%
TOTAL OPTIONS	58,479,115	67,290,887	-13.1%	56,251,089	4.0%
TOTAL COMBINED					
Interest Rate	73,780,294	77,326,833	-4.6%	69,920,993	5.5%
Equity Index	7,802,788	8,900,998	-12.3%	7,448,202	4.8%
Metals	2,121,720	2,386,718	-11.1%	2,217,098	-4.3%
Energy	13,766,931	15,089,264	-8.8%	13,806,643	-0.3%
FX	2,589,973	2,255,588	14.8%	2,296,278	12.8%
Foreign Exchange	300	173	73.4%	0	-
Ags	4,219	3,705	13.9%	3,520	19.9%
Ag Products	9,543,396	8,090,775	18.0%	8,940,620	6.7%
GRAND TOTAL	109,609,621	114,054,054	-3.9%	104,633,354	4.8%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.