

CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2019	Open Interest AUG 2018	% CHG	Open Interest JUL 2019	% CHG
Interest Rate Futures					
10-YR NOTE	3,660,733	3,829,258	-4.4%	3,930,158	-6.9%
10-YR SWAP RATE	138,306	30,236	357.4%	126,327	9.5%
15-YR SWAP RATE	10,850	0	-	10,850	0.0%
1-MONTH EURODOLLAR	204	353	-42.2%	15	1,260.0%
20-YR SWAP RATE	90	0	-	90	0.0%
2-YR NOTE	3,469,183	2,084,150	66.5%	3,895,366	-10.9%
2-YR SWAP RATE	29,212	0	-	29,251	-0.1%
30-YR BOND	949,414	873,841	8.6%	939,122	1.1%
30-YR SWAP RATE	2,526	0	-	2,479	1.9%
3-YR SWAP RATE	12,412	0	-	17,341	-28.4%
4-YR SWAP RATE	7,836	0	-	8,178	-4.2%
5-YR NOTE	4,128,257	4,064,990	1.6%	4,601,370	-10.3%
5-YR SWAP RATE	58,913	19,909	195.9%	64,332	-8.4%
7-YR SWAP RATE	17,835	0	-	17,056	4.6%
EURODOLLARS	13,128,755	14,239,640	-7.8%	13,273,158	-1.1%
FED FUND	2,291,864	2,026,439	13.1%	2,305,013	-0.6%
SOFR	282,033	30,181	834.5%	220,890	27.7%
SONIA	14,667	0	-	14,629	0.3%
Ultra 10-Year Note	825,613	547,399	50.8%	783,083	5.4%
ULTRA T-BOND	1,180,226	1,037,009	13.8%	1,160,239	1.7%
Interest Rate Options					
10-YR NOTE	3,265,639	2,476,548	31.9%	3,688,703	-11.5%
2-YR NOTE	246,612	196,207	25.7%	295,149	-16.4%
30-YR BOND	1,048,864	659,033	59.2%	812,965	29.0%
5-YR NOTE	1,754,659	1,389,084	26.3%	1,951,944	-10.1%
EURODOLLARS	47,852,666	28,843,445	65.9%	44,906,040	6.6%
EURO MIDCURVE	16,385,948	16,583,060	-1.2%	16,658,366	-1.6%
FED FUND	18,848	1,495	1,160.7%	18,149	3.9%
Ultra 10-Year Note	9,356	0	-	6,171	51.6%
ULTRA T-BOND	21,247	3,206	562.7%	58,604	-63.7%

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Equity Index Futures					
BITCOIN FUTURES	4,008	2,653	51.1%	4,471	-10.4%
DJ US REAL ESTATE	37,881	31,109	21.8%	26,582	42.5%
E-mini (\$5) Dow	86,051	106,174	-19.0%	100,338	-14.2%
E-MINI COM SERVICES SELECT	10,155	0	-	7,413	37.0%
E-mini FTSE 100 (USD)	0	6	-100.0%	0	-
E-mini FTSE China 50	0	100	-100.0%	0	-
E-MINI MIDCAP	68,707	85,106	-19.3%	67,662	1.5%
E-MINI NASDAQ 100	198,936	267,680	-25.7%	232,284	-14.4%
E-MINI RUSSELL 1000	8,200	10,261	-20.1%	8,435	-2.8%
E-MINI RUSSELL 1000 GROWTH	4,058	6,064	-33.1%	4,069	-0.3%
E-MINI RUSSELL 1000 VALUE	6,771	5,655	19.7%	7,254	-6.7%
E-MINI RUSSELL 2000	461,713	560,451	-17.6%	444,070	4.0%
E-MINI S&P500	2,602,062	2,906,654	-10.5%	2,615,140	-0.5%
E-MINI S&P REAL ESTATE SELE	3,116	6,264	-50.3%	2,651	17.5%
FT-SE 100	0	89	-100.0%	0	-
FTSE Emerging	120	62	93.5%	2	5,900.0%
IBOVESPA INDEX	227	432	-47.5%	148	53.4%
MICRO E-MINI NASDAQ 100	24,912	0	-	21,789	14.3%
MICRO E-MINI RUSSELL 2000	6,828	0	-	8,670	-21.2%
MICRO E-MINI S&P500	53,905	0	-	23,910	125.4%
MICRO MINI \$5 DOW	5,484	0	-	5,884	-6.8%
NASDAQ BIOTECH	294	656	-55.2%	318	-7.5%
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	31,732	33,782	-6.1%	26,687	18.9%
NIKKEI 225 (YEN) STOCK	60,213	54,888	9.7%	56,470	6.6%
S&P 500	275,414	232,431	18.5%	253,455	8.7%
S&P 500 ANNUAL DIVIDEND IND	118,434	113,665	4.2%	120,322	-1.6%
S&P 500/GI	10	13	-23.1%	10	0.0%
S&P 500 QUARLY DIVIDEND IND	1,000	380	163.2%	240	316.7%
S&P 600 SMALLCAP EMINI	1,200	0	-	941	27.5%
S&P CONSUMER DSCRTNRY SE	3,417	7,494	-54.4%	3,589	-4.8%
S&P CONSUMER STAPLES SECT	15,523	17,808	-12.8%	15,261	1.7%
S&P ENERGY SECTOR	8,170	21,066	-61.2%	7,487	9.1%
S&P FINANCIAL SECTOR	17,084	30,647	-44.3%	19,703	-13.3%
S&P HEALTH CARE SECTOR	21,289	11,450	85.9%	14,630	45.5%
S&P INDUSTRIAL SECTOR	8,568	11,261	-23.9%	5,472	56.6%
S&P MATERIALS SECTOR	7,441	7,839	-5.1%	2,405	209.4%
S&P TECHNOLOGY SECTOR	8,130	16,610	-51.1%	8,450	-3.8%
S&P UTILITIES SECTOR	15,740	31,012	-49.2%	15,999	-1.6%
S&P VALUE INDEX FUTURES	12	14	-14.3%	12	0.0%
YEN DENOMINATED TOPIX	767	189	305.8%	650	18.0%

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Equity Index Options					
E-mini (\$5) Dow	3,655	9,742	-62.5%	2,912	25.5%
E-MINI NASDAQ 100	87,499	82,477	6.1%	62,172	40.7%
E-MINI RUSSELL 2000	21,536	20,089	7.2%	11,211	92.1%
E-MINI S&P500	3,089,777	2,659,355	16.2%	2,242,929	37.8%
EOM E-MINI RUSSELL 2000 END	3,993	2,459	62.4%	3,684	8.4%
EOM EMINI S&P	671,592	845,475	-20.6%	554,661	21.1%
EOM S&P 500	26,304	43,042	-38.9%	25,008	5.2%
EOW1 E-MINI RUSSELL 2000 WE	481	400	20.3%	378	27.2%
EOW1 E-MINI RUSSELL 2000 WE	943	560	68.4%	794	18.8%
EOW1 EMINI S&P 500	233,176	311,811	-25.2%	282,503	-17.5%
EOW1 S&P 500	29,429	60,376	-51.3%	43,976	-33.1%
EOW2 E-MINI RUSSELL 2000 WE	548	607	-9.7%	1,586	-65.4%
EOW2 EMINI S&P 500	141,983	141,989	0.0%	107,066	32.6%
EOW2 S&P 500	10,898	3,778	188.5%	5,799	87.9%
EOW3 E-MINI RUSSELL 2000 WE	6,520	5,332	22.3%	5,836	11.7%
EOW3 EMINI S&P 500	415,673	622,617	-33.2%	560,705	-25.9%
EOW3 S&P 500	22,123	66,899	-66.9%	48,403	-54.3%
EOW4 E-MINI RUSSELL 2000 WE	55	0	-	51	7.8%
EOW4 EMINI S&P 500	37,582	0	-	46,323	-18.9%
S&P 500	111,230	132,925	-16.3%	37,533	196.4%
Metals Futures					
ALUMINUM	52,492	62,040	-15.4%	51,375	2.2%
COMEX COPPER	258,903	233,727	10.8%	273,394	-5.3%
COMEX E-Mini GOLD	1,721	3,102	-44.5%	1,063	61.9%
COMEX E-Mini SILVER	355	206	72.3%	537	-33.9%
COMEX GOLD	610,294	469,839	29.9%	564,084	8.2%
COMEX MINY COPPER	64	30	113.3%	102	-37.3%
COMEX SILVER	218,872	212,641	2.9%	236,226	-7.3%
COPPER	9,872	11,585	-14.8%	10,876	-9.2%
E-MICRO GOLD	19,175	14,131	35.7%	18,126	5.8%
FERROUS PRODUCTS	2,305	2,731	-15.6%	2,845	-19.0%
GOLD	0	0	-	0	-
Gold Kilo	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	0	400	-100.0%	0	-
IRON ORE 62 CHINA TSI FUTURE	5,711	10,118	-43.6%	6,652	-14.1%
LNDN ZINC	0	13	-100.0%	3	-100.0%
NYMEX HOT ROLLED STEEL	15,201	15,268	-0.4%	19,031	-20.1%
NYMEX PLATINUM	84,830	87,077	-2.6%	77,143	10.0%
PALLADIUM	20,728	18,563	11.7%	25,822	-19.7%
SILVER	2,478	1,478	67.7%	2,012	23.2%
URANIUM	2,810	3,090	-9.1%	2,824	-0.5%

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COMEX COPPER	29,367	16,891	73.9%	38,839	-24.4%
COMEX GOLD	1,704,924	1,287,185	32.5%	1,560,943	9.2%
COMEX SILVER	226,586	221,366	2.4%	211,302	7.2%
COPPER	307	0	0.0%	76	303.9%
GOLD	25,153	3,638	591.4%	36,815	-31.7%
HOT ROLLED COIL STEEL CALL	700	400	75.0%	900	-22.2%
IRON ORE 62 CHINA TSI CALL O	1,260	1,204	4.7%	1,200	5.0%
IRON ORE 62 CHINA TSI PUT OP	625	350	78.6%	630	-0.8%
NYMEX PLATINUM	9,105	8,968	1.5%	8,041	13.2%
PALLADIUM	1,719	2,379	-27.7%	1,899	-9.5%
SILVER	1,414	508	178.3%	2,403	-41.2%
Energy Futures					
3.5% FUEL OIL CID MED SWA	39	148	-73.6%	44	-11.4%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	38	82	-53.7%	38	0.0%
AEP-DAYTON HUB MTHLY	0	0	-	0	-
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	0	0	-	0	-
ANR OKLAHOMA	0	668	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	21,794	40,046	-45.6%	25,300	-13.9%
ARGUS PROPAN FAR EST INDE	5,534	5,420	2.1%	5,558	-0.4%
ARGUS PROPAN(SAUDI ARAMC	2,174	2,164	0.5%	1,586	37.1%
AUSTRIALIAN COKE COAL	20	168	-88.1%	24	-16.7%
BRENT BALMO SWAP	362	0	-	50	624.0%
BRENT CALENDAR SWAP	30,104	19,293	56.0%	31,206	-3.5%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	607	4,449	-86.4%	367	65.4%
BRENT OIL LAST DAY	231,351	185,571	24.7%	240,143	-3.7%
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	-
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	0	21	-100.0%	0	-
CENTERPOINT BASIS SWAP	359	4,689	-92.3%	468	-23.3%
CHICAGO ETHANOL SWAP	44,788	63,663	-29.6%	46,069	-2.8%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	2,929	1,528	91.7%	3,241	-9.6%
CHICAGO UNL GAS PL VS RBO	312	675	-53.8%	489	-36.2%
CIG BASIS	2,220	11,996	-81.5%	2,790	-20.4%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	0	50	-100.0%	0	-
CINERGY HUB PEAK MONTH	0	120	-100.0%	0	-
CIN HUB 5MW D AH O PK	0	41,440	-100.0%	0	-
CIN HUB 5MW D AH PK	698	5,720	-87.8%	566	23.3%
CIN HUB 5MW REAL TIME O P	72,304	261,704	-72.4%	82,104	-11.9%
CIN HUB 5MW REAL TIME PK	7,259	23,988	-69.7%	8,689	-16.5%
COAL SWAP	0	40	-100.0%	0	-
COLUMB GULF MAINLINE NG B	790	1,330	-40.6%	845	-6.5%

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Energy Futures					
COLUMBIA GULF ONSHORE	0	0	-	0	-
CONWAY NATURAL GASOLINE (1,277	985	29.6%	973	31.2%
CONWAY NORMAL BUTANE (OPI	1,269	1,694	-25.1%	1,285	-1.2%
CONWAY PROPANE 5 DECIMALS	25,834	26,527	-2.6%	25,427	1.6%
CRUDE OIL	19,996	23,222	-13.9%	19,711	1.4%
CRUDE OIL OUTRIGHTS	164,071	156,338	4.9%	174,622	-6.0%
CRUDE OIL PHY	2,063,919	2,299,818	-10.3%	2,058,212	0.3%
CRUDE OIL SPRDS	131,323	168,759	-22.2%	138,196	-5.0%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	119,193	157,381	-24.3%	108,443	9.9%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	945	4,125	-77.1%	995	-5.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
DOMINION TRAN INC - APP I	0	1,224	-100.0%	0	-
DOMINION TRANSMISSION INC	5,582	17,355	-67.8%	6,202	-10.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	1,965	3,205	-38.7%	2,090	-6.0%
DUTCH TTF NATURAL GAS CAL	3,312	118	2,706.8%	3,819	-13.3%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	0	105	-100.0%	0	-
EAST/WEST FUEL OIL SPREAD	33	107	-69.2%	47	-29.8%
EIA FLAT TAX ONHWAY DIESE	1,687	1,706	-1.1%	1,798	-6.2%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	600	-100.0%	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC FINSETTLED	726	1,236	-41.3%	770	-5.7%
ELEC MISO PEAK	0	1,590	-100.0%	0	-
ELEC NYISO OFF-PEAK	0	29,655	-100.0%	0	-
ELECTRICITY ERCOT PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	52,838	22,658	133.2%	61,462	-14.0%
ELEC WEST POWER OFF-PEAK	0	0	-	0	-
ELEC WEST POWER PEAK	0	0	-	0	-
ERCOT DAILY 5MW PEAK	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OF	0	6,720	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OF	0	29,120	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW PE	0	950	-100.0%	0	-
ETHANOL	556	1,998	-72.2%	713	-22.0%
ETHANOL SWAP	240	110	118.2%	220	9.1%
ETHANOL T2 FOB ROTT INCL DU	5,270	4,507	16.9%	4,447	18.5%
EURO 1% FUEL OIL NEW BALM	0	2	-100.0%	0	-
EURO 3.5% FUEL OIL RDAM B	11	447	-97.5%	77	-85.7%
EURO 3.5% FUEL OIL SPREAD	22	190	-88.4%	42	-47.6%
EURO-DENOMINATED PETRO P	0	640	-100.0%	0	-
EURO GASOIL 10PPM VS ICE	0	231	-100.0%	0	-
EUROPE 1% FUEL OIL NWE CA	310	167	85.6%	300	3.3%
EUROPE 1% FUEL OIL RDAM C	3	3	0.0%	3	0.0%
EUROPE 3.5% FUEL OIL MED	52	157	-66.9%	55	-5.5%
EUROPE 3.5% FUEL OIL RDAM	4,975	12,101	-58.9%	5,186	-4.1%
EUROPEAN GASOIL (ICE)	68	221	-69.2%	54	25.9%

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Energy Futures					
EUROPEAN NAPHTHA BALMO	8	249	-96.8%	181	-95.6%
EUROPEAN NAPHTHA CRACK SP	9,498	15,628	-39.2%	11,038	-14.0%
EUROPE DATED BRENT SWAP	525	0	-	525	0.0%
EUROPE JET KERO NWE CALSW	16	39	-59.0%	20	-20.0%
EUROPE NAPHTHA CALSWAP	2,036	3,494	-41.7%	2,406	-15.4%
EURO PROPANE CIF ARA SWA	2,547	1,668	52.7%	2,288	11.3%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-
FREIGHT MARKETS	3,676	2,322	58.3%	3,955	-7.1%
FUEL OIL CRACK VS ICE	9,093	12,419	-26.8%	8,577	6.0%
FUEL OIL NWE CRACK VS ICE	156	171	-8.8%	156	0.0%
FUEL OIL (PLATS) CAR CM	5	70	-92.9%	6	-16.7%
FUEL OIL (PLATS) CAR CN	0	95	-100.0%	0	-
FUELOIL SWAP:CARGOES VS.B	675	803	-15.9%	776	-13.0%
GAS EURO-BOB OXY NWE BARG	4,720	6,663	-29.2%	5,317	-11.2%
GAS EURO-BOB OXY NWE BARG	24,131	32,762	-26.3%	24,916	-3.2%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	6	85	-92.9%	6	0.0%
GASOIL 0.1 ROTTERDAM BARG	14	120	-88.3%	46	-69.6%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	17	238	-92.9%	24	-29.2%
GASOIL BULLET SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	65	22	195.5%	54	20.4%
GASOIL CRACK SPREAD CALEN	11,854	19,837	-40.2%	12,231	-3.1%
GASOIL MINI CALENDAR SWAP	1,020	843	21.0%	823	23.9%
GERMAN POWER BASELOAD CA	1,410	56	2,417.9%	1,161	21.4%
GROUP THREE ULSD (PLATTS)	20	124	-83.9%	27	-25.9%
GROUP THREE UNLEAD GAS (P	300	325	-7.7%	0	-
GRP THREE ULSD(PLT)VS HEA	9,519	8,796	8.2%	9,682	-1.7%
GRP THREE UNL GS (PLT) VS	2,687	4,337	-38.0%	2,859	-6.0%
GULF COAST 3% FUEL OIL BA	623	1,271	-51.0%	791	-21.2%
GULF COAST JET FUEL CLNDR	328	1,006	-67.4%	459	-28.5%
GULF COAST JET VS NYM 2 H	30,980	33,113	-6.4%	29,216	6.0%
GULF COAST NO.6 FUEL OIL	20,050	51,786	-61.3%	20,421	-1.8%
GULF COAST ULSD CALENDAR	1,561	1,475	5.8%	1,602	-2.6%
GULF COAST ULSD CRACK SPR	365	795	-54.1%	390	-6.4%
HEATING OIL BALMO CLNDR S	0	0	-	40	-100.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	410,542	409,633	0.2%	425,248	-3.5%
HENRY HUB BASIS SWAP	2,867	1,038	176.2%	4,262	-32.7%
HENRY HUB FINANCIAL LAST	0	9	-100.0%	0	-
HENRY HUB INDEX SWAP FUTU	4,262	798	434.1%	6,370	-33.1%
HENRY HUB SWAP	876,358	1,108,063	-20.9%	909,863	-3.7%
HOUSTON SHIP CHANNEL BASI	7,929	13,337	-40.5%	8,456	-6.2%
HTG OIL	159	201	-20.9%	172	-7.6%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
ICE BRENT DUBAI SWAP	42,275	44,188	-4.3%	42,525	-0.6%
ICE GASOIL BALMO SWAP	0	0	-	0	-
IN DELIVERY MONTH EUA	0	3,698	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2019	Open Interest AUG 2018	% CHG	Open Interest JUL 2019	% CHG
Energy Futures					
INDIANA MISO	3,697	26,798	-86.2%	3,575	3.4%
INDONESIAN COAL	0	0	-	0	-
INDONESIAN COAL ICI4	878	220	299.1%	764	14.9%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	81	229	-64.6%	121	-33.1%
JAPAN C&F NAPHTHA SWAP	1,347	2,570	-47.6%	1,477	-8.8%
JAPAN NAPHTHA BALMO SWAP	39	97	-59.8%	10	290.0%
JET AV FUEL (P) CAR FM ICE GA	0	10	-100.0%	0	-
JET CIF NWE VS ICE	206	494	-58.3%	201	2.5%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	2,575	4,625	-44.3%	4,165	-38.2%
JKM LNG Futures	6,677	3,208	108.1%	6,002	11.2%
LA CARB DIESEL (OPIS)	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	74	930	-92.0%	51	45.1%
LA CARBOB GASOLINE(OPIS)S	375	225	66.7%	525	-28.6%
LA JET FUEL VS NYM NO 2 H	0	0	-	0	-
LA JET (OPIS) SWAP	1,704	2,133	-20.1%	1,385	23.0%
LLS (ARGUS) CALENDAR SWAP	360	607	-40.7%	379	-5.0%
LLS (ARGUS) VS WTI SWAP	15,598	33,396	-53.3%	17,559	-11.2%
LOS ANGELES CARB GASOLINE	0	0	-	10	-100.0%
LTD NAT GAS	321,070	452,786	-29.1%	334,298	-4.0%
MARS (ARGUS) VS WTI SWAP	4,415	7,265	-39.2%	4,990	-11.5%
MARS (ARGUS) VS WTI TRD M	20,597	15,353	34.2%	22,369	-7.9%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	23,378	36,588	-36.1%	20,839	12.2%
MCCLOSKEY RCH BAY COAL	3,228	4,951	-34.8%	3,031	6.5%
MGF FUT	0	40	-100.0%	0	-
MGN1 SWAP FUT	440	385	14.3%	390	12.8%
MICHIGAN BASIS	1,525	3,136	-51.4%	1,556	-2.0%
MICHIGAN MISO	0	14,574	-100.0%	0	-
MINI GAS EUROBOB OXY NWE A	532	265	100.8%	114	366.7%
MINI RBOB V. EBOBARG NWE BF	0	375	-100.0%	0	-
MINI RBOB V. EBOB(ARGUS) NW	3,082	3,498	-11.9%	4,135	-25.5%
MINY HTG OIL	1	1	0.0%	0	-
MINY NATURAL GAS	3,967	1,301	204.9%	5,354	-25.9%
MINY RBOB GAS	1	0	0.0%	0	0.0%
MINY WTI CRUDE OIL	3,958	3,805	4.0%	3,696	7.1%
MJC FUT	125	325	-61.5%	210	-40.5%
MNC FUT	5,032	5,892	-14.6%	5,911	-14.9%
MONT BELVIEU ETHANE 5 DECI	40,488	45,025	-10.1%	39,704	2.0%
MONT BELVIEU ETHANE OPIS B	60	130	-53.8%	155	-61.3%
MONT BELVIEU LDH PROPANE 5	147,723	124,077	19.1%	138,200	6.9%
MONT BELVIEU LDH PROPANE C	2,405	987	143.7%	1,568	53.4%
MONT BELVIEU NATURAL GASO	15,301	18,538	-17.5%	16,455	-7.0%
MONT BELVIEU NATURAL GASO	405	372	8.9%	815	-50.3%
MONT BELVIEU NORMAL BUTAN	58,158	51,434	13.1%	55,277	5.2%
MONT BELVIEU NORMAL BUTAN	1,353	940	43.9%	1,010	34.0%
NAT GAS BASIS SWAP	854	3,531	-75.8%	1,071	-20.3%
NATURAL GAS	82,965	76,118	9.0%	79,778	4.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NATURAL GAS FIXED PRICE SW	0	0	-	0	-
NATURAL GAS INDEX	0	0	-	0	-
NATURAL GAS PEN SWP	131,815	163,685	-19.5%	134,703	-2.1%
NATURAL GAS PHY	1,315,574	1,617,963	-18.7%	1,338,108	-1.7%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	373,224	474,345	-21.3%	359,584	3.8%
NEPOOL NE MASS 5MW D AH O	5,931	14,040	-57.8%	7,107	-16.5%
NEPOOL NE MASS 5MW D AH P	318	765	-58.4%	384	-17.2%
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	1,054	1,770	-40.5%	1,056	-0.2%
NEW YORK ETHANOL SWAP	1,172	1,835	-36.1%	1,592	-26.4%
NEW YORK HUB ZONE G PEAK	1,058	2,325	-54.5%	1,254	-15.6%
NEW YORK HUB ZONE J PEAK	1,250	1,010	23.8%	1,705	-26.7%
NGPL MID-CONTINENT	7,396	16,000	-53.8%	8,264	-10.5%
NGPL TEX/OK	9,492	17,967	-47.2%	11,597	-18.2%
N ILLINOIS HUB DAILY	98	178	-44.9%	98	0.0%
N ILLINOIS HUB MTHLY	0	0	-	0	-
NO 2 UP-DOWN SPREAD CALEN	0	450	-100.0%	0	-
NORTHERN NATURAL GAS DEMA	122	704	-82.7%	184	-33.7%
NORTHERN NATURAL GAS VENTL	366	1,408	-74.0%	552	-33.7%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	5,977	23,833	-74.9%	7,341	-18.6%
N ROCKIES PIPE SWAP	0	59	-100.0%	0	-
NY1% VS GC SPREAD SWAP	2,322	3,636	-36.1%	2,108	10.2%
NY 2.2% FUEL OIL (PLATTS	0	0	-	0	-
NY 3.0% FUEL OIL (PLATTS	0	600	-100.0%	0	-
NY HARBOR 1% FUEL OIL BAL	0	50	-100.0%	25	-100.0%
NY HARBOR HEAT OIL SWP	8,716	11,380	-23.4%	8,289	5.2%
NY HARBOR LOW SULPUR GAS	840	410	104.9%	840	0.0%
NY HARBOR RESIDUAL FUEL 1	1,303	2,107	-38.2%	1,124	15.9%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	2,270	4,431	-48.8%	2,310	-1.7%
NYISO A	0	0	-	0	-
NYISO A OFF-PEAK	0	0	-	0	-
NYISO CAPACITY	752	1,830	-58.9%	862	-12.8%
NYISO G	0	0	-	0	-
NYISO G OFF-PEAK	0	0	-	0	-
NYISO J	0	0	-	0	-
NYISO J OFF-PEAK	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	11,714	25,950	-54.9%	12,514	-6.4%
NYISO ZONE A 5MW D AH PK	768	4,212	-81.8%	1,008	-23.8%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-
NYISO ZONE C 5MW D AH PK	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	443,754	630,430	-29.6%	409,914	8.3%
NYISO ZONE G 5MW D AH PK	22,230	26,892	-17.3%	22,870	-2.8%
NYISO ZONE J 5MW D AH O P	49,566	184,041	-73.1%	61,566	-19.5%
NYISO ZONE J 5MW D AH PK	4,296	13,331	-67.8%	4,996	-14.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NYMEX ALUMINUM FUTURES	372	540	-31.1%	396	-6.1%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	465	279	66.7%	634	-26.7%
ONEOK OKLAHOMA NG BASIS	0	1,708	-100.0%	0	-
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	2,287	7,665	-70.2%	2,659	-14.0%
PANHANDLE PIPE SWAP	0	788	-100.0%	0	-
PERMIAN BASIS SWAP	3,660	6,154	-40.5%	3,784	-3.3%
PETROCHEMICALS	11,181	12,843	-12.9%	10,818	3.4%
PETRO CRCKS & SPRDS ASIA	919	761	20.8%	972	-5.5%
PETRO CRCKS & SPRDS NA	72,197	79,432	-9.1%	71,608	0.8%
PETRO CRK&SPRD EURO	10,627	18,713	-43.2%	10,676	-0.5%
PETROLEUM PRODUCTS	3,199	5,573	-42.6%	3,560	-10.1%
PETROLEUM PRODUCTS ASIA	2,319	2,045	13.4%	2,614	-11.3%
PETRO OUTRIGHT EURO	9,539	11,578	-17.6%	9,112	4.7%
PETRO OUTRIGHT NA	7,247	8,348	-13.2%	9,350	-22.5%
PJM AD HUB 5MW REAL TIME	190,315	268,783	-29.2%	199,357	-4.5%
PJM AECO DA OFF-PEAK	0	0	-	0	-
PJM AECO DA PEAK	0	0	-	0	-
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-
PJM APS ZONE DA PEAK	0	0	-	0	-
PJM ATSI ELEC	0	0	-	0	-
PJM BGE DA OFF-PEAK	0	3,954	-100.0%	0	-
PJM BGE DA PEAK	0	212	-100.0%	0	-
PJM COMED 5MW D AH O PK	0	9,885	-100.0%	0	-
PJM COMED 5MW D AH PK	0	530	-100.0%	0	-
PJM DAILY	918	710	29.3%	918	0.0%
PJM DAYTON DA OFF-PEAK	52,645	79,600	-33.9%	54,645	-3.7%
PJM DAYTON DA PEAK	3,210	6,720	-52.2%	3,410	-5.9%
PJM JCPL DA OFF-PEAK	0	0	-	0	-
PJM JCPL DA PEAK	0	0	-	0	-
PJM MONTHLY	200	990	-79.8%	240	-16.7%
PJM NI HUB 5MW REAL TIME	107,116	320,771	-66.6%	66,442	61.2%
PJM NILL DA OFF-PEAK	40,290	214,006	-81.2%	53,890	-25.2%
PJM NILL DA PEAK	2,496	13,465	-81.5%	3,276	-23.8%
PJM OFF-PEAK LMP SWAP FUT	0	202	-100.0%	0	-
PJM PECO ZONE5MW PEAK CAL	2,120	0	-	2,560	-17.2%
PJM PPL DA OFF-PEAK	0	0	-	0	-
PJM PPL DA PEAK	0	0	-	0	-
PJM PSEG DA OFF-PEAK	49,425	42,840	15.4%	59,225	-16.5%
PJM PSEG DA PEAK	2,650	1,275	107.8%	3,200	-17.2%
PJM WESTH DA OFF-PEAK	86,284	253,819	-66.0%	99,084	-12.9%
PJM WESTHDA PEAK	4,682	13,802	-66.1%	5,322	-12.0%
PJM WESTH RT OFF-PEAK	552,799	1,257,998	-56.1%	603,367	-8.4%
PJM WESTH RT PEAK	77,138	79,268	-2.7%	87,236	-11.6%
PLASTICS	3,147	814	286.6%	3,411	-7.7%
PREMIUM UNLD 10P FOB MED	168	422	-60.2%	238	-29.4%
PREMIUM UNLEAD 10PPM FOB	32	31	3.2%	10	220.0%
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
PREM UNL GAS 10PPM RDAM F	0	128	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	985	707	39.3%	1,078	-8.6%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
PROPANE NON-LDH MT. BEL (OF	56,166	55,322	1.5%	62,405	-10.0%
RBOB CALENDAR SWAP	13,643	17,158	-20.5%	14,972	-8.9%
RBOB CRACK SPREAD	3,200	5,806	-44.9%	4,173	-23.3%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	96	105	-8.6%	104	-7.7%
RBOB GASOLINE BALMO CLNDR	765	833	-8.2%	821	-6.8%
RBOB PHY	383,571	444,730	-13.8%	401,138	-4.4%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-
RBOB VS HEATING OIL SWAP	50	675	-92.6%	75	-33.3%
SAN JUAN BASIS SWAP	2,197	11,882	-81.5%	2,910	-24.5%
SAN JUAN PIPE SWAP	0	360	-100.0%	0	-
SINGAPORE 180CST BALMO	20	48	-58.3%	15	33.3%
SINGAPORE 380CST BALMO	293	277	5.8%	343	-14.6%
SINGAPORE 380CST FUEL OIL	4,860	12,267	-60.4%	4,864	-0.1%
SINGAPORE FUEL 180CST CAL	431	1,046	-58.8%	416	3.6%
SINGAPORE FUEL OIL SPREAD	158	1,017	-84.5%	205	-22.9%
SINGAPORE GASOIL	11,121	8,668	28.3%	9,769	13.8%
SINGAPORE GASOIL CALENDAR	395	50	690.0%	676	-41.6%
SINGAPORE GASOIL SWAP	810	9,985	-91.9%	1,102	-26.5%
SINGAPORE GASOIL VS ICE	9,295	43,416	-78.6%	10,405	-10.7%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	2,800	11,460	-75.6%	3,525	-20.6%
SINGAPORE JET KEROSENE SW	1,165	3,350	-65.2%	1,510	-22.8%
SINGAPORE JET KERO VS. GAS	0	375	-100.0%	0	-
SINGAPORE MOGAS 92 UNLEAD	0	1,793	-100.0%	50	-100.0%
SINGAPORE MOGAS 92 UNLEAD	8,950	13,903	-35.6%	12,371	-27.7%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	0	0	-	0	-
SOCAL PIPE SWAP	0	0	-	0	-
SONAT BASIS SWAP FUTURE	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	0	40	-100.0%	0	-
Sumas Basis Swap	1,065	3,581	-70.3%	1,189	-10.4%
SUMAS NAT GAS PLATTS FIXED	0	0	-	0	-
TC2 ROTTERDAM TO USAC 37K	587	160	266.9%	630	-6.8%
TC5 RAS TANURA TO YOKOHAM	1,034	0	-	1,184	-12.7%
TCO BASIS SWAP	2,196	5,723	-61.6%	2,568	-14.5%
TCO NG INDEX SWAP	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	13,233	4,700	181.6%	13,213	0.2%
TENNESSEE 500 LEG BASIS S	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	0	0	-	0	-
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-
TETCO M-3 INDEX	0	0	-	0	-
Tetco STX Basis	0	244	-100.0%	0	-
TEXAS EASTERN ZONE M-3 BA	1,158	3,523	-67.1%	1,220	-5.1%
TEXAS GAS ZONE1 NG BASIS	0	1,920	-100.0%	0	-
Transco Zone 3 Basis	0	1,098	-100.0%	0	-
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	2,072	4,636	-55.3%	2,207	-6.1%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	0	851	-100.0%	0	-
TRANSCO ZONE 6 INDEX	0	0	-	0	-

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Energy Futures					
UCM FUT	0	10	-100.0%	0	-
UK NBP NAT GAS CAL MTH FUT	90	157	-42.7%	60	50.0%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	2,555	4,762	-46.3%	4,770	-46.4%
UP DOWN GC ULSD VS NMX HO	59,685	39,391	51.5%	46,978	27.0%
WAHA BASIS	1,007	3,629	-72.3%	1,205	-16.4%
WAHA INDEX SWAP FUTURE	0	0	-	0	-
WESTERN RAIL DELIVERY PRB	0	60	-100.0%	0	-
WTI-BRENT BULLET SWAP	1,559	6,704	-76.7%	2,119	-26.4%
WTI-BRENT CALENDAR SWAP	160,572	120,942	32.8%	171,327	-6.3%
WTI CALENDAR	174,244	174,289	0.0%	181,363	-3.9%
WTS (ARGUS) VS WTI SWAP	65,038	62,768	3.6%	65,472	-0.7%
WTS (ARGUS) VS WTI TRD MT	5,341	5,883	-9.2%	4,845	10.2%
Energy Options					
12 MO GASOIL CAL SWAP SPR	0	0	-	0	-
BRENT 1 MONTH CAL	0	0	-	0	-
BRENT CALENDAR SWAP	8,960	7,070	26.7%	8,401	6.7%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	13,260	88,504	-85.0%	18,390	-27.9%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-
BRENT OIL LAST DAY	234,807	306,938	-23.5%	221,555	6.0%
COAL API2 INDEX	430	4,215	-89.8%	480	-10.4%
COAL API4 INDEX	0	25	-100.0%	0	-
COAL SWAP	0	135	-100.0%	0	-
CRUDE OIL	150	0	-	150	0.0%
CRUDE OIL 1MO	629,300	363,780	73.0%	647,481	-2.8%
CRUDE OIL APO	358,187	398,287	-10.1%	367,013	-2.4%
CRUDE OIL CALNDR STRIP	200	170	17.6%	200	0.0%
CRUDE OIL OUTRIGHTS	0	2,010	-100.0%	0	-
CRUDE OIL PHY	2,175,413	2,876,783	-24.4%	2,418,023	-10.0%
ELEC MISO PEAK	0	0	-	0	-
ETHANOL	0	0	0.0%	0	-
ETHANOL SWAP	22,073	11,868	86.0%	17,820	23.9%
EUROPEAN JET KEROSENE NW	0	0	-	0	-
GASOLINE	0	0	-	0	-
HEATING OIL CRACK OPTIONS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
HEATING OIL PHY	42,068	31,012	35.7%	53,494	-21.4%
HENRY HUB FINANCIAL LAST	10,890	5,311	105.0%	9,798	11.1%
HO 1 MONTH CLNDR OPTIONS	0	0	-	500	-100.0%
LLS CRUDE OIL	0	1,200	-100.0%	0	-
MCCLOSKEY ARA ARGS COAL	0	225	-100.0%	0	-
MCCLOSKEY RCH BAY COAL	500	430	16.3%	450	11.1%
NATURAL GAS	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	111,850	36,966	202.6%	68,850	62.5%
NATURAL GAS 2 M CSO FIN	1,075	0	-	825	30.3%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
NATURAL GAS 3 M CSO FIN	56,400	43,220	30.5%	36,550	54.3%
NATURAL GAS 5 M CSO FIN	1,600	0	-	1,100	45.5%
NATURAL GAS 6 M CSO FIN	13,750	6,700	105.2%	12,250	12.2%
NATURAL GAS OPTION ON CALE	17,064	13,086	30.4%	16,164	5.6%
NATURAL GAS PHY	1,759,438	1,908,269	-7.8%	1,769,481	-0.6%
NATURAL GAS WINTER STRIP	1,500	1,200	25.0%	1,300	15.4%
N ROCKIES PIPE SWAP	3,930	2,750	42.9%	3,384	16.1%
NY HARBOR HEAT OIL SWP	13,246	14,930	-11.3%	13,445	-1.5%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-
PANHANDLE PIPE SWAP	0	1,920	-100.0%	0	-
PETROCHEMICALS	4,690	6,886	-31.9%	5,494	-14.6%
PETRO OUTRIGHT EURO	24	0	-	24	0.0%
PETRO OUTRIGHT NA	650	30	2,066.7%	756	-14.0%
PJM WES HUB PEAK CAL MTH	1,260	1,790	-29.6%	1,260	0.0%
PJM WES HUB PEAK LMP 50MW	555	6,512	-91.5%	555	0.0%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	140	525	-73.3%	172	-18.6%
RBOB CRACK	0	0	-	0	-
RBOB PHY	12,103	9,025	34.1%	17,263	-29.9%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-
SAN JUAN PIPE SWAP	2,970	2,260	31.4%	1,878	58.1%
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	100	650	-84.6%	0	0.0%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-
SOCAL PIPE SWAP	0	0	-	0	-
WTI-BRENT BULLET SWAP	165,475	194,906	-15.1%	115,935	42.7%
WTI CRUDE OIL 1 M CSO FI	142,730	127,275	12.1%	148,335	-3.8%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
AD/CD CROSS RATES	4	2	100.0%	3	33.3%
AD/JY CROSS RATES	495	710	-30.3%	426	16.2%
AD/NE CROSS RATES	130	60	116.7%	165	-21.2%
AUSTRALIAN DOLLAR	167,866	148,036	13.4%	171,261	-2.0%
BDI	0	0	-	0	-
BP/JY CROSS RATES	1,601	664	141.1%	1,495	7.1%
BP/SF CROSS RATES	79	174	-54.6%	101	-21.8%
BRAZIL REAL	74,683	51,466	45.1%	31,284	138.7%
BRITISH POUND	266,890	256,879	3.9%	289,893	-7.9%
CANADIAN DOLLAR	163,507	144,141	13.4%	181,082	-9.7%
CD/JY CROSS RATES	2	23	-91.3%	1	100.0%
CHINESE RENMINBI (CNH)	1,917	2,420	-20.8%	2,176	-11.9%
CZECK KORUNA (EC)	6	2	200.0%	6	0.0%
CZECK KORUNA (US)	0	15	-100.0%	0	-
EC/AD CROSS RATES	2,453	1,619	51.5%	2,634	-6.9%
EC/CD CROSS RATES	1,791	1,695	5.7%	1,761	1.7%
EC/NOK CROSS RATES	532	331	60.7%	524	1.5%
EC/SEK CROSS RATES	624	901	-30.7%	615	1.5%
EFX/BP CROSS RATES	26,758	36,089	-25.9%	28,353	-5.6%
EFX/JY CROSS RATES	24,295	27,997	-13.2%	27,218	-10.7%
EFX/SF CROSS RATES	12,671	9,609	31.9%	15,990	-20.8%
E-MICRO AUD/USD	4,213	5,441	-22.6%	5,278	-20.2%
E-MICRO CAD/USD	2,345	2,831	-17.2%	2,595	-9.6%
E-MICRO CHF/USD	656	573	14.5%	405	62.0%
E-MICRO EUR/USD	12,220	9,236	32.3%	10,318	18.4%
E-MICRO GBP/USD	3,973	3,371	17.9%	3,690	7.7%
E-MICRO INR/USD	533	381	39.9%	576	-7.5%
E-MICRO JPY/USD	3,386	1,276	165.4%	1,982	70.8%
E-MINI EURO FX	17,767	13,312	33.5%	15,793	12.5%
E-MINI JAPANESE YEN	1,740	1,337	30.1%	930	87.1%
EURO FX	540,390	534,407	1.1%	567,235	-4.7%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
INDIAN RUPEE	1,579	1,275	23.8%	1,624	-2.8%
JAPANESE YEN	152,327	189,297	-19.5%	135,884	12.1%
KOREAN WON	1,051	365	187.9%	667	57.6%
MEXICAN PESO	189,959	219,156	-13.3%	226,681	-16.2%
NEW ZEALND DOLLAR	69,606	53,970	29.0%	54,302	28.2%
NKR/USD CROSS RATE	2,089	2,460	-15.1%	2,484	-15.9%
POLISH ZLOTY (EC)	5	21	-76.2%	6	-16.7%
POLISH ZLOTY (US)	117	34	244.1%	118	-0.8%
RMB USD	1	5	-80.0%	1	0.0%
RUSSIAN RUBLE	64,314	25,597	151.3%	79,265	-18.9%
S.AFRICAN RAND	14,873	8,795	69.1%	27,650	-46.2%
SF/JY CROSS RATES	0	0	-	0	-
SHEKEL	0	0	-	0	-
SKR/USD CROSS RATES	1,525	1,878	-18.8%	1,501	1.6%
SWISS FRANC	58,193	81,201	-28.3%	59,823	-2.7%
TURKISH LIRA	1,724	1,220	41.3%	1,718	0.3%
USDZAR	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2019	Open Interest AUG 2018	% CHG	Open Interest JUL 2019	% CHG
FX Options					
AUD/USD PQO 2pm Fix	63,454	69,393	-8.6%	51,515	23.2%
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRAZIL REAL	57	0	-	5	1,040.0%
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	0	121	-100.0%	0	-
CAD/USD PQO 2pm Fix	58,021	72,127	-19.6%	52,181	11.2%
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD PQO 2pm Fix	5,286	7,130	-25.9%	4,684	12.9%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	0	29	-100.0%	0	-
EUR/USD PQO 2pm Fix	303,368	344,151	-11.9%	275,877	10.0%
GBP/USD PQO 2pm Fix	116,231	176,109	-34.0%	119,255	-2.5%
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD PQO 2pm Fix	132,536	135,083	-1.9%	113,024	17.3%
MEXICAN PESO	4,049	931	334.9%	1,811	123.6%
NEW ZEALND DOLLAR	492	0	-	619	-20.5%
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	857	-100.0%	0	-
Foreign Exchange Options					
AUD/USD PQO 2pm Fix	0	0	-	3	-100.0%
Ags Futures					
FERTILIZER PRODUCS	3,620	1,410	156.7%	1,665	117.4%

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Futures					
BUTTER CS	8,940	5,690	57.1%	8,637	3.5%
CASH-SETTLED CHEESE	20,555	20,856	-1.4%	22,632	-9.2%
CATTLE	340,684	307,244	10.9%	320,665	6.2%
CAT WEATHER EUROPEAN	600	0	-	1,200	-50.0%
CDD SEASONAL STRIP	450	600	-25.0%	450	0.0%
CDD WEATHER	2,600	0	-	5,775	-55.0%
CHI WHEAT	349,232	446,886	-21.9%	387,590	-9.9%
CLASS IV MILK	7,710	1,602	381.3%	7,793	-1.1%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,562,640	1,654,003	-5.5%	1,803,020	-13.3%
COTTON	3	2	50.0%	2	50.0%
DJ_UBS ROLL SELECT INDEX FU	1,807	2,951	-38.8%	1,807	0.0%
DOW-UBS COMMOD INDEX	25,850	31,226	-17.2%	26,072	-0.9%
DRY WHEY	2,583	3,369	-23.3%	2,833	-8.8%
FEEDER CATTLE	48,091	49,445	-2.7%	47,191	1.9%
FERTILIZER PRODUCTS	2,785	3,780	-26.3%	2,620	6.3%
GOLDMAN SACHS	13,143	15,272	-13.9%	13,170	-0.2%
GSCI EXCESS RETURN FUT	42,125	55,273	-23.8%	42,620	-1.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	18,000	-100.0%	0	-
HOGS	268,656	226,701	18.5%	281,265	-4.5%
HOUSING INDEX	45	48	-6.3%	50	-10.0%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	280,932	257,520	9.1%	290,273	-3.2%
LUMBER	2,252	4,380	-48.6%	2,764	-18.5%
MALAYSIAN PALM SWAP	27,756	20,388	36.1%	27,744	0.0%
MILK	20,849	20,797	0.3%	21,920	-4.9%
MINI CORN	10,068	9,125	10.3%	11,935	-15.6%
MINI SOYBEAN	10,021	20,312	-50.7%	9,005	11.3%
MINI WHEAT	999	2,278	-56.1%	1,318	-24.2%
MLK MID OPTIONS	0	0	-	7	-100.0%
NFD MILK	9,126	6,374	43.2%	9,422	-3.1%
OATS	4,494	4,221	6.5%	4,743	-5.2%
ROUGH RICE	7,894	7,234	9.1%	8,787	-10.2%
SOYBEAN	638,466	808,144	-21.0%	618,139	3.3%
SOYBEAN MEAL	440,424	513,408	-14.2%	434,179	1.4%
SOYBEAN OIL	477,494	525,102	-9.1%	433,589	10.1%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,762	0.0%
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	3,580	4,560	-21.5%	3,580	0.0%
WHEAT	22,626	26,012	-13.0%	26,754	-15.4%
Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BUTTER CS	9,884	11,357	-13.0%	8,965	10.3%
CASH-SETTLED CHEESE	29,490	28,942	1.9%	24,479	20.5%

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Options					
CATTLE	181,624	153,132	18.6%	193,731	-6.2%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	5,000	700	614.3%	5,000	0.0%
CDD WEATHER	0	0	-	0	-
CHI WHEAT	319,658	403,118	-20.7%	377,239	-15.3%
CLASS IV MILK	13,197	4,462	195.8%	12,029	9.7%
CORN	1,372,021	1,374,078	-0.1%	1,731,791	-20.8%
CORN NEARBY+2 CAL SPRD	12,110	8,470	43.0%	23,780	-49.1%
DEC-DEC CORN CAL SPRD	7,537	8,452	-10.8%	7,546	-0.1%
DEC-JULY CORN CAL SPRD	14,895	8,844	68.4%	14,460	3.0%
DEC-JULY WHEAT CAL SPRD	0	60	-100.0%	0	-
DRY WHEY	2,621	2,734	-4.1%	2,597	0.9%
FEEDER CATTLE	29,254	25,001	17.0%	42,210	-30.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	3,000	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	394,308	232,807	69.4%	425,289	-7.3%
HOUSING INDEX	7	2	250.0%	7	0.0%
Intercommodity Spread	0	1,380	-100.0%	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	3,026	600	404.3%	2,958	2.3%
JULY-DEC SOYMEAL CAL SPRD	0	1,200	-100.0%	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	100	1,950	-94.9%	0	-
KC WHEAT	68,882	62,565	10.1%	68,631	0.4%
LUMBER	690	559	23.4%	1,897	-63.6%
LV CATL CSO	40	22	81.8%	40	0.0%
MAR-JULY CORN CAL SPRD	0	0	-	20	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MILK	71,268	74,086	-3.8%	61,466	15.9%
MLK MID OPTIONS	113	306	-63.1%	109	3.7%
NFD MILK	13,699	10,612	29.1%	11,528	18.8%
NOV-JULY SOYBEAN CAL SPRD	3,550	0	-	3,250	9.2%
NOV-MAR SOYBEAN CSO	20	120	-83.3%	20	0.0%
NOV-NOV SOYBEAN CAL SPRD	884	105	741.9%	884	0.0%
OATS	644	668	-3.6%	623	3.4%
ROUGH RICE	4,529	1,357	233.8%	2,616	73.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	464,772	692,080	-32.8%	526,479	-11.7%
SOYBEAN CRUSH	4	40	-90.0%	4	0.0%
SOYBEAN MEAL	90,230	181,871	-50.4%	101,085	-10.7%
SOYBEAN OIL	71,928	80,219	-10.3%	65,993	9.0%
SOYBN NEARBY+2 CAL SPRD	0	0	-	5,500	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	25	0	-	25	0.0%
WHEAT	12,620	300	4,106.7%	15,895	-20.6%
WHEAT-CORN IC SO	0	1,175	-100.0%	100	-100.0%
WHEAT NEARBY+2 CAL SPRD	200	702	-71.5%	650	-69.2%

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CME Group Exchange Open Interest Report - Monthly

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TOTAL FUTURES GROUP					
Interest Rate Futures	30,208,929	28,783,405	5.0%	31,398,947	-3.8%
Equity Index Futures	4,177,572	4,579,965	-8.8%	4,132,873	1.1%
Metals Futures	1,305,811	1,146,039	13.9%	1,292,115	1.1%
Energy Futures	9,981,562	13,444,349	-25.8%	10,186,011	-2.0%
FX Futures	1,890,890	1,840,272	2.8%	1,955,514	-3.3%
Foreign Exchange Futures	0	857	-100.0%	0	-
Ags Futures	3,620	1,410	156.7%	1,665	117.4%
Ag Products Futures	4,659,242	5,076,565	-8.2%	4,883,313	-4.6%
TOTAL FUTURES	52,227,626	54,872,862	-4.8%	53,850,438	-3.0%
TOTAL OPTIONS GROUP					
Interest Rate Options	70,603,839	50,152,078	40.8%	68,396,091	3.2%
Equity Index Options	4,914,997	5,009,933	-1.9%	4,043,530	21.6%
Metals Options	2,001,160	1,542,889	29.7%	1,863,048	7.4%
Energy Options	5,806,788	6,476,863	-10.3%	5,978,776	-2.9%
FX Options	683,494	805,074	-15.1%	618,971	10.4%
Foreign Exchange Options	0	0	-	3	-100.0%
Ag Products Options	3,198,830	3,377,076	-5.3%	3,738,896	-14.4%
TOTAL OPTIONS	87,209,108	67,363,913	29.5%	84,639,315	3.0%
TOTAL COMBINED					
Interest Rate	100,812,768	78,935,483	27.7%	99,795,038	1.0%
Equity Index	9,092,569	9,589,898	-5.2%	8,176,403	11.2%
Metals	3,306,971	2,688,928	23.0%	3,155,163	4.8%
Energy	15,788,350	19,921,212	-20.7%	16,164,787	-2.3%
FX	2,574,384	2,645,346	-2.7%	2,574,485	0.0%
Foreign Exchange	0	857	-100.0%	3	-100.0%
Ags	3,620	1,410	156.7%	1,665	117.4%
Ag Products	7,858,072	8,453,641	-7.0%	8,622,209	-8.9%
GRAND TOTAL	139,436,734	122,236,775	14.1%	138,489,753	0.7%

*** 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.