

## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2020	Open Interest MAR 2019	% CHG	Open Interest FEB 2020	% CHG
<b>Interest Rate Futures</b>					
10-YR NOTE	3,258,687	3,869,832	-15.8%	3,959,868	-17.7%
10-YR SWAP RATE	137,610	86,783	58.6%	192,880	-28.7%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
1-MONTH EURODOLLAR	87	50	74.0%	0	-
20-YR SWAP RATE	90	90	0.0%	90	0.0%
2-YR NOTE	2,854,827	3,194,470	-10.6%	3,393,813	-15.9%
2-YR SWAP RATE	45,545	22,587	101.6%	47,551	-4.2%
30-YR BOND	1,001,257	972,788	2.9%	1,244,973	-19.6%
30-YR SWAP RATE	3,728	1,691	120.5%	3,534	5.5%
3-YR SWAP RATE	14,225	12,864	10.6%	14,424	-1.4%
4-YR SWAP RATE	6,945	5,720	21.4%	6,709	3.5%
5-YR NOTE	3,846,802	4,279,212	-10.1%	4,585,790	-16.1%
5-YR SWAP RATE	66,907	65,934	1.5%	84,856	-21.2%
7-YR SWAP RATE	19,175	10,388	84.6%	18,954	1.2%
EURODOLLARS	10,786,035	12,590,552	-14.3%	11,838,632	-8.9%
FED FUND	1,692,857	1,912,226	-11.5%	2,048,540	-17.4%
SOFR	536,780	134,998	297.6%	540,331	-0.7%
SONIA	20,543	13,123	56.5%	21,859	-6.0%
Ultra 10-Year Note	755,530	730,263	3.5%	906,864	-16.7%
ULTRA T-BOND	1,051,390	1,171,406	-10.2%	1,184,262	-11.2%
<b>Interest Rate Options</b>					
10-YR NOTE	3,649,459	3,616,074	0.9%	4,416,242	-17.4%
2-YR NOTE	434,071	447,647	-3.0%	286,061	51.7%
30-YR BOND	850,801	1,089,476	-21.9%	1,090,238	-22.0%
5-YR NOTE	3,299,562	2,437,409	35.4%	2,020,392	63.3%
EURODOLLARS	40,839,478	37,071,246	10.2%	45,489,960	-10.2%
EURO MIDCURVE	9,479,410	15,256,235	-37.9%	9,795,952	-3.2%
FED FUND	10,236	1,952	424.4%	8,758	16.9%
SOFR	236	0	-	32	637.5%
Ultra 10-Year Note	11,781	9,564	23.2%	15,867	-25.8%
ULTRA T-BOND	7,852	19,304	-59.3%	9,909	-20.8%

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<b>Equity Index Futures</b>					
BITCOIN FUTURES	3,947	3,656	8.0%	4,798	-17.7%
DJ US REAL ESTATE	46,287	23,646	95.7%	42,041	10.1%
E-mini (\$5) Dow	56,387	81,514	-30.8%	93,054	-39.4%
E-MINI COM SERVICES SELECT	4,953	3,552	39.4%	9,318	-46.8%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	0	0	0.0%	0	-
E-MINI MIDCAP	80,977	61,895	30.8%	74,324	9.0%
E-MINI NASDAQ 100	186,519	195,756	-4.7%	223,496	-16.5%
E-MINI RUSSELL 1000	8,297	8,899	-6.8%	7,844	5.8%
E-MINI RUSSELL 1000 GROWTH	3,865	2,279	69.6%	6,600	-41.4%
E-MINI RUSSELL 1000 VALUE	3,906	6,244	-37.4%	7,549	-48.3%
E-MINI RUSSELL 2000	537,461	448,221	19.9%	484,554	10.9%
E-MINI S&P500	3,442,259	2,507,348	37.3%	3,119,385	10.4%
E-MINI S&P REAL ESTATE SELE	3,961	924	328.7%	8,258	-52.0%
FT-SE 100	0	0	-	0	-
FTSE Emerging	0	89	-100.0%	134	-100.0%
IBOVESPA INDEX	121	458	-73.6%	134	-9.7%
MICRO E-MINI NASDAQ 100	52,418	0	-	56,262	-6.8%
MICRO E-MINI RUSSELL 2000	7,162	0	-	15,268	-53.1%
MICRO E-MINI S&P500	81,361	0	-	187,941	-56.7%
MICRO MINI \$5 DOW	18,801	0	-	15,731	19.5%
NASDAQ BIOTECH	0	26	-100.0%	318	-100.0%
Nearby BTIC+	0	0	-	0	-
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	11,428	24,840	-54.0%	17,820	-35.9%
NIKKEI 225 (YEN) STOCK	31,807	56,423	-43.6%	55,550	-42.7%
S&P 500	260,667	215,678	20.9%	334,770	-22.1%
S&P 500 ANNUAL DIVIDEND IND	145,118	91,839	58.0%	136,361	6.4%
S&P 500/GI	0	10	-100.0%	6	-100.0%
S&P 500 QUARLY DIVIDEND IND	1,374	480	186.3%	1,319	4.2%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	2,346	3,740	-37.3%	6,027	-61.1%
S&P CONSUMER STAPLES SECT	7,545	13,499	-44.1%	13,535	-44.3%
S&P ENERGY SECTOR	9,677	14,246	-32.1%	16,696	-42.0%
S&P FINANCIAL SECTOR	10,016	31,974	-68.7%	28,634	-65.0%
S&P HEALTH CARE SECTOR	12,206	9,652	26.5%	13,277	-8.1%
S&P INDUSTRIAL SECTOR	4,387	6,684	-34.4%	9,124	-51.9%
S&P MATERIALS SECTOR	3,060	6,301	-51.4%	8,266	-63.0%
S&P TECHNOLOGY SECTOR	9,383	7,249	29.4%	11,684	-19.7%
S&P UTILITIES SECTOR	7,419	9,921	-25.2%	17,738	-58.2%
S&P VALUE INDEX FUTURES	0	12	-100.0%	8	-100.0%
YEN DENOMINATED TOPIX	879	458	91.9%	1,068	-17.7%

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<b>Equity Index Options</b>					
BITCOIN FUTURES	124	0	-	334	-62.9%
E-mini (\$5) Dow	1,973	2,811	-29.8%	3,250	-39.3%
E-MINI NASDAQ 100	123,131	55,492	121.9%	162,192	-24.1%
E-MINI RUSSELL 2000	6,526	14,117	-53.8%	19,891	-67.2%
E-MINI S&P500	2,024,149	1,654,246	22.4%	2,880,018	-29.7%
EOM E-MINI RUSSELL 2000 END	2,052	2,605	-21.2%	1,629	26.0%
EOM EMINI S&P	636,874	521,931	22.0%	565,187	12.7%
EOM S&P 500	16,353	37,763	-56.7%	7,060	131.6%
EOW1 E-MINI RUSSELL 2000 WE	691	2,020	-65.8%	3,211	-78.5%
EOW1 EMINI S&P 500	212,261	199,640	6.3%	302,754	-29.9%
EOW1 S&P 500	8,987	22,186	-59.5%	9,157	-1.9%
EOW2 E-MINI RUSSELL 2000 WE	42	1,030	-95.9%	1,045	-96.0%
EOW2 EMINI S&P 500	99,973	110,263	-9.3%	165,800	-39.7%
EOW2 S&P 500	5,824	2,296	153.7%	2,886	101.8%
EOW3 E-MINI RUSSELL 2000 WE	17,650	9,374	88.3%	8,058	119.0%
EOW3 EMINI S&P 500	1,390,557	861,514	61.4%	519,204	167.8%
EOW3 S&P 500	52,696	56,313	-6.4%	19,805	166.1%
EOW4 E-MINI RUSSELL 2000 WE	6	183	-96.7%	156	-96.2%
EOW4 EMINI S&P 500	55,055	62,599	-12.1%	60,178	-8.5%
S&P 500	68,992	50,931	35.5%	98,023	-29.6%
	35	0	-	167	-79.0%
<b>Metals Futures</b>					
ALUMINUM	63,165	58,556	7.9%	64,622	-2.3%
COMEX COPPER	182,253	249,843	-27.1%	247,105	-26.2%
COMEX E-Mini GOLD	1,767	775	128.0%	3,476	-49.2%
COMEX E-Mini SILVER	560	171	227.5%	385	45.5%
COMEX GOLD	495,652	448,609	10.5%	698,203	-29.0%
COMEX MINY COPPER	109	209	-47.8%	127	-14.2%
COMEX SILVER	139,256	196,044	-29.0%	200,883	-30.7%
COPPER	10,766	12,724	-15.4%	11,857	-9.2%
FERROUS PRODUCTS	2,894	3,389	-14.6%	1,724	67.9%
GOLD	215	0	-	344	-37.5%
Gold Kilo	0	0	-	0	-
HOT ROLLED COIL STEEL FUTU	50	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	0	0	-	0	-
IRON ORE 62 CHINA TSI FUTURE	4,694	10,174	-53.9%	4,943	-5.0%
LNDN ZINC	0	0	-	0	-
MICRO GOLD	25,287	11,592	118.1%	31,287	-19.2%
NYMEX HOT ROLLED STEEL	23,024	17,003	35.4%	18,366	25.4%
NYMEX PLATINUM	54,148	68,155	-20.6%	85,952	-37.0%
PALLADIUM	7,655	23,754	-67.8%	14,110	-45.7%
SILVER	3,187	1,507	111.5%	2,796	14.0%
URANIUM	805	3,601	-77.6%	1,808	-55.5%

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<b>Metals Options</b>					
ALUMINUM	150	0	-	150	0.0%
COMEX COPPER	49,305	48,982	0.7%	59,253	-16.8%
COMEX GOLD	1,576,120	1,257,048	25.4%	1,582,732	-0.4%
COMEX SILVER	159,573	230,726	-30.8%	141,371	12.9%
COPPER	0	10	-100.0%	63	-100.0%
GOLD	19,381	19,002	2.0%	39,732	-51.2%
HOT ROLLED COIL STEEL CALL	225	750	-70.0%	225	0.0%
HOT ROLLED COIL STEEL PUT O	150	0	-	150	0.0%
IRON ORE 62 CHINA TSI CALL O	1,340	3,340	-59.9%	310	332.3%
IRON ORE 62 CHINA TSI PUT OP	4,990	1,850	169.7%	3,970	25.7%
NYMEX PLATINUM	9,995	4,557	119.3%	11,783	-15.2%
PALLADIUM	2,657	1,902	39.7%	3,157	-15.8%
SILVER	687	859	-20.0%	3,990	-82.8%
<b>Energy Futures</b>					
3.5% FUEL OIL CID MED SWA	10	50	-80.0%	20	-50.0%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	84	34	147.1%	84	0.0%
AEP-DAYTON HUB MTHLY	0	0	-	0	-
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	0	0	-	0	-
ANR OKLAHOMA	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	10,399	34,289	-69.7%	9,816	5.9%
ARGUS PROPAN FAR EST INDE	4,649	5,355	-13.2%	4,626	0.5%
ARGUS PROPAN(SAUDI ARAMC	1,858	2,173	-14.5%	1,766	5.2%
AUSTRIALIAN COKE COAL	0	40	-100.0%	0	-
BRENT BALMO SWAP	440	223	97.3%	150	193.3%
BRENT CALENDAR SWAP	20,878	20,338	2.7%	21,248	-1.7%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	50	218	-77.1%	180	-72.2%
BRENT OIL LAST DAY	276,946	206,647	34.0%	280,408	-1.2%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-
CENTERPOINT BASIS SWAP	0	906	-100.0%	0	-
CHICAGO ETHANOL SWAP	34,003	45,855	-25.8%	41,635	-18.3%
CHICAGO ULSD PL VS HO SPR	3,017	2,915	3.5%	2,826	6.8%
CHICAGO UNL GAS PL VS RBO	310	590	-47.5%	165	87.9%
CIG BASIS	0	5,034	-100.0%	0	-
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-
CINERGY HUB PEAK MONTH	0	0	-	0	-
CIN HUB 5MW D AH O PK	0	0	-	0	-
CIN HUB 5MW D AH PK	147	1,385	-89.4%	169	-13.0%
CIN HUB 5MW REAL TIME O P	24,584	120,904	-79.7%	27,328	-10.0%
CIN HUB 5MW REAL TIME PK	1,351	14,499	-90.7%	1,505	-10.2%
COAL SWAP	0	20	-100.0%	0	-
COLUMB GULF MAINLINE NG B	202	699	-71.1%	225	-10.2%
CONWAY NATURAL GASOLINE (	1,512	1,544	-2.1%	1,636	-7.6%
CONWAY NORMAL BUTANE (OPI	775	624	24.2%	993	-22.0%
CONWAY PROPANE 5 DECIMALS	20,870	18,841	10.8%	17,149	21.7%
CRUDE OIL	10,794	25,339	-57.4%	12,946	-16.6%

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<b>Energy Futures</b>					
CRUDE OIL OUTRIGHTS	213,906	159,806	33.9%	175,851	21.6%
CRUDE OIL PHY	2,341,134	1,970,837	18.8%	2,209,651	6.0%
CRUDE OIL SPRDS	133,371	127,022	5.0%	132,322	0.8%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	63,496	150,555	-57.8%	74,691	-15.0%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	500	2,225	-77.5%	550	-9.1%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DOMINION TRAN INC - APP I	0	0	-	0	-
DOMINION TRANSMISSION INC	1,776	8,642	-79.4%	2,179	-18.5%
DUBAI CRUDE OIL BALMO	300	0	-	0	-
DUBAI CRUDE OIL CALENDAR	6,354	17,433	-63.6%	659	864.2%
DUTCH TTF NATURAL GAS CAL	14,664	1,668	779.1%	12,981	13.0%
EASTERN RAIL DELIVERY CSX	0	0	-	0	-
EAST/WEST FUEL OIL SPREAD	10	40	-75.0%	11	-9.1%
EIA FLAT TAX ONHWAY DIESE	2,603	1,655	57.3%	2,338	11.3%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC FINSETTLED	430	940	-54.3%	470	-8.5%
ELEC MISO PEAK	0	0	-	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	7,808	72,596	-89.2%	8,560	-8.8%
ERCOT HOUSTON Z MCPE 5MW	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	0	0	-	0	-
ETHANOL	536	1,327	-59.6%	486	10.3%
ETHANOL SWAP	623	410	52.0%	718	-13.2%
ETHANOL T2 FOB ROTT INCL DU	6,844	4,904	39.6%	7,820	-12.5%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	0	105	-100.0%	0	-
EURO 3.5% FUEL OIL SPREAD	17	45	-62.2%	17	0.0%
EURO-DENOMINATED PETRO P	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	75	20	275.0%	75	0.0%
EUROPE 1% FUEL OIL NWE CA	1	244	-99.6%	2	-50.0%
EUROPE 1% FUEL OIL RDAM C	0	3	-100.0%	0	-
EUROPE 3.5% FUEL OIL MED	10	147	-93.2%	27	-63.0%
EUROPE 3.5% FUEL OIL RDAM	2,369	7,362	-67.8%	2,065	14.7%
EUROPEAN GASOIL (ICE)	198	111	78.4%	229	-13.5%
EUROPEAN NAPHTHA BALMO	0	268	-100.0%	10	-100.0%
EUROPEAN NAPHTHA CRACK SP	6,693	12,982	-48.4%	5,655	18.4%
EUROPE DATED BRENT SWAP	0	640	-100.0%	0	-
EUROPE JET KERO NWE CALSW	0	22	-100.0%	0	-
EUROPE NAPHTHA CALSWAP	1,043	2,894	-64.0%	1,085	-3.9%
EURO PROPANE CIF ARA SWA	2,696	2,124	26.9%	2,564	5.1%
FREIGHT MARKETS	2,473	4,162	-40.6%	2,399	3.1%
FUEL OIL CRACK VS ICE	5,421	7,384	-26.6%	5,788	-6.3%
FUEL OIL NWE CRACK VS ICE	130	171	-24.0%	143	-9.1%
FUEL OIL (PLATS) CAR CM	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	0	0	-	0	-

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<b>Energy Futures</b>					
FUELOIL SWAP:CARGOES VS.B	346	1,023	-66.2%	371	-6.7%
GAS EURO-BOB OXY NWE BARG	3,373	6,019	-44.0%	2,735	23.3%
GAS EURO-BOB OXY NWE BARG	17,162	29,201	-41.2%	16,787	2.2%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	0	15	-100.0%	0	-
GASOIL 0.1 ROTTERDAM BARG	30	21	42.9%	35	-14.3%
GASOIL 10PPM VS ICE SWAP	0	27	-100.0%	0	-
GASOIL CALENDAR SWAP	106	48	120.8%	71	49.3%
GASOIL CRACK SPREAD CALEN	8,206	13,109	-37.4%	8,850	-7.3%
GASOIL MINI CALENDAR SWAP	1,377	927	48.5%	1,700	-19.0%
GERMAN POWER BASELOAD CA	2,037	443	359.8%	2,075	-1.8%
GROUP THREE ULSD (PLATTS)	0	45	-100.0%	0	-
GROUP THREE UNLEAD GAS (P	50	25	100.0%	100	-50.0%
GRP THREE ULSD(PLT)VS HEA	8,882	7,141	24.4%	7,904	12.4%
GRP THREE UNL GS (PLT) VS	4,493	4,344	3.4%	4,803	-6.5%
GULF COAST 3% FUEL OIL BA	180	1,099	-83.6%	945	-81.0%
GULF COAST JET FUEL CLNDR	525	793	-33.8%	375	40.0%
GULF COAST JET VS NYM 2 H	24,822	31,722	-21.8%	23,425	6.0%
GULF COAST NO.6 FUEL OIL	20,576	27,214	-24.4%	18,311	12.4%
GULF COAST ULSD CALENDAR	1,971	1,816	8.5%	1,628	21.1%
GULF COAST ULSD CRACK SPR	960	535	79.4%	780	23.1%
HEATING OIL BALMO CLNDR S	300	0	-	15	1,900.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	353,331	375,201	-5.8%	407,585	-13.3%
HENRY HUB BASIS SWAP	4,280	10,058	-57.4%	0	-
HENRY HUB FINANCIAL LAST	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	5,992	10,058	-40.4%	1,712	250.0%
HENRY HUB SWAP	724,455	1,001,083	-27.6%	733,483	-1.2%
HOUSTON SHIP CHANNEL BASI	5,036	9,794	-48.6%	5,315	-5.2%
HTG OIL	80	128	-37.5%	90	-11.1%
ICE BRENT DUBAI SWAP	32,904	33,558	-1.9%	35,375	-7.0%
IN DELIVERY MONTH EUA	0	0	-	0	-
INDIANA MISO	821	4,689	-82.5%	1,271	-35.4%
INDONESIAN COAL ICI4	549	822	-33.2%	515	6.6%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	150	121	24.0%	0	-
JAPAN C&F NAPHTHA SWAP	373	1,576	-76.3%	425	-12.2%
JAPAN NAPHTHA BALMO SWAP	0	92	-100.0%	0	-
JET AV FUEL (P) CAR FM ICE GA	0	0	-	0	-
JET CIF NWE VS ICE	50	346	-85.5%	55	-9.1%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	2,027	2,690	-24.6%	2,205	-8.1%
JKM LNG Futures	4,425	5,226	-15.3%	4,843	-8.6%
LA CARB DIESEL (OPIS) SWA	1,119	158	608.2%	605	85.0%
LA CARBOB GASOLINE(OPIS)S	250	900	-72.2%	350	-28.6%
LA JET (OPIS) SWAP	2,239	1,957	14.4%	2,418	-7.4%
LLS (ARGUS) CALENDAR SWAP	230	459	-49.9%	248	-7.3%
LLS (ARGUS) VS WTI SWAP	7,111	24,728	-71.2%	7,776	-8.6%
LOS ANGELES CARB GASOLINE	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2020	Open Interest MAR 2019	% CHG	Open Interest FEB 2020	% CHG
<b>Energy Futures</b>					
LTD NAT GAS	271,880	378,825	-28.2%	281,306	-3.4%
MARS (ARGUS) VS WTI SWAP	850	5,790	-85.3%	3,000	-71.7%
MARS (ARGUS) VS WTI TRD M	20,575	26,585	-22.6%	17,505	17.5%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	22,273	22,020	1.1%	21,075	5.7%
MCCLOSKEY RCH BAY COAL	2,084	3,552	-41.3%	2,166	-3.8%
MGF FUT	0	0	-	0	-
MGN1 SWAP FUT	330	335	-1.5%	285	15.8%
MICHIGAN BASIS	856	1,678	-49.0%	980	-12.7%
MICHIGAN MISO	0	0	-	0	-
MINI GAS EUROBOB OXY NWE A	45	44	2.3%	32	40.6%
MINI RBOB V. EBOBARG NWE BF	350	130	169.2%	320	9.4%
MINI RBOB V. EBOB(ARGUS) NW	1,246	3,078	-59.5%	1,349	-7.6%
MINY HTG OIL	0	0	-	3	-100.0%
MINY NATURAL GAS	3,010	1,996	50.8%	3,886	-22.5%
MINY RBOB GAS	0	0	0.0%	0	-
MINY WTI CRUDE OIL	9,883	3,351	194.9%	6,100	62.0%
MJC FUT	50	290	-82.8%	55	-9.1%
MNC FUT	2,371	6,710	-64.7%	2,645	-10.4%
MONT BELVIEU ETHANE 5 DECI	41,740	38,531	8.3%	43,886	-4.9%
MONT BELVIEU ETHANE OPIS B	90	50	80.0%	25	260.0%
MONT BELVIEU LDH PROPANE 5	140,195	128,913	8.8%	140,379	-0.1%
MONT BELVIEU LDH PROPANE C	2,320	2,020	14.9%	2,322	-0.1%
MONT BELVIEU NATURAL GASO	40,402	16,733	141.5%	29,797	35.6%
MONT BELVIEU NATURAL GASO	982	715	37.3%	1,139	-13.8%
MONT BELVIEU NORMAL BUTAN	62,246	41,164	51.2%	60,906	2.2%
MONT BELVIEU NORMAL BUTAN	1,233	1,400	-11.9%	792	55.7%
NAT GAS BASIS SWAP	0	1,925	-100.0%	0	-
NATURAL GAS	106,800	83,457	28.0%	100,174	6.6%
NATURAL GAS PEN SWP	138,202	130,899	5.6%	125,028	10.5%
NATURAL GAS PHY	1,224,791	1,171,386	4.6%	1,451,433	-15.6%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	290,043	407,016	-28.7%	303,913	-4.6%
NEPOOL NE MASS 5MW D AH O	0	11,808	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	0	639	-100.0%	0	-
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	1,375	1,507	-8.8%	1,155	19.0%
NEW YORK ETHANOL SWAP	1,508	1,112	35.6%	1,968	-23.4%
NEW YORK HUB ZONE G PEAK	1,353	1,221	10.8%	1,353	0.0%
NEW YORK HUB ZONE J PEAK	264	1,155	-77.1%	264	0.0%
NGPL MID-CONTINENT	520	11,680	-95.5%	1,140	-54.4%
NGPL TEX/OK	120	19,891	-99.4%	740	-83.8%
N ILLINOIS HUB DAILY	10	68	-85.3%	10	0.0%
N ILLINOIS HUB MTHLY	0	0	-	0	-
NO 2 UP-DOWN SPREAD CALEN	0	475	-100.0%	225	-100.0%
NORTHERN NATURAL GAS DEMA	0	428	-100.0%	0	-
NORTHERN NATURAL GAS VENTL	0	1,284	-100.0%	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2020	Open Interest MAR 2019	% CHG	Open Interest FEB 2020	% CHG
<b>Energy Futures</b>					
NORTHWEST ROCKIES BASIS S	550	12,709	-95.7%	674	-18.4%
N ROCKIES PIPE SWAP	0	0	-	0	-
NY1% VS GC SPREAD SWAP	1,401	2,075	-32.5%	1,226	14.3%
NY 3.0% FUEL OIL (PLATTS	0	300	-100.0%	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	14,287	8,761	63.1%	11,009	29.8%
NY HARBOR LOW SULPUR GAS	790	915	-13.7%	815	-3.1%
NY HARBOR RESIDUAL FUEL 1	2,713	1,164	133.1%	2,321	16.9%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	3,701	3,278	12.9%	2,776	33.3%
NYISO CAPACITY	218	1,300	-83.2%	248	-12.1%
NYISO J	0	0	-	0	-
NYISO J OFF-PEAK	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	6,290	15,666	-59.8%	7,026	-10.5%
NYISO ZONE A 5MW D AH PK	0	2,040	-100.0%	0	-
NYISO ZONE G 5MW D AH O P	232,130	452,578	-48.7%	253,106	-8.3%
NYISO ZONE G 5MW D AH PK	15,211	17,712	-14.1%	16,333	-6.9%
NYISO ZONE J 5MW D AH O P	9,435	108,846	-91.3%	10,539	-10.5%
NYISO ZONE J 5MW D AH PK	1,368	9,076	-84.9%	1,544	-11.4%
NYMEX ALUMINUM FUTURES	0	825	-100.0%	0	-
NYMEX ULSD VS NYMEX HO	300	1,450	-79.3%	300	0.0%
NY ULSD (ARGUS) VS HEATING	1,459	271	438.4%	1,273	14.6%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	1,129	4,123	-72.6%	1,191	-5.2%
PANHANDLE PIPE SWAP	0	0	-	0	-
PERMIAN BASIS SWAP	2,475	4,272	-42.1%	2,754	-10.1%
PETROCHEMICALS	11,714	8,975	30.5%	11,727	-0.1%
PETRO CRCKS & SPRDS ASIA	400	818	-51.1%	420	-4.8%
PETRO CRCKS & SPRDS NA	67,153	65,445	2.6%	63,160	6.3%
PETRO CRK&SPRD EURO	7,047	13,869	-49.2%	7,293	-3.4%
PETROLEUM PRODUCTS	10,727	5,362	100.1%	11,304	-5.1%
PETROLEUM PRODUCTS ASIA	935	2,036	-54.1%	818	14.3%
PETRO OUTRIGHT EURO	13,427	9,869	36.1%	13,072	2.7%
PETRO OUTRIGHT NA	4,466	7,404	-39.7%	3,875	15.3%
PJM AD HUB 5MW REAL TIME	110,076	205,601	-46.5%	116,865	-5.8%
PJM ATSI ELEC	0	0	-	0	-
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	256	870	-70.6%	256	0.0%
PJM DAYTON DA OFF-PEAK	31,450	62,525	-49.7%	35,130	-10.5%
PJM DAYTON DA PEAK	1,710	4,270	-60.0%	1,930	-11.4%
PJM MONTHLY	0	400	-100.0%	0	-
PJM NI HUB 5MW REAL TIME	67,730	74,839	-9.5%	69,795	-3.0%
PJM NILL DA OFF-PEAK	0	107,474	-100.0%	0	-
PJM NILL DA PEAK	0	6,630	-100.0%	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	2,960	-100.0%	0	-
PJM PSEG DA OFF-PEAK	0	80,895	-100.0%	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2020	Open Interest MAR 2019	% CHG	Open Interest FEB 2020	% CHG
<b>Energy Futures</b>					
PJM PSEG DA PEAK	0	4,025	-100.0%	0	-
PJM WESTH DA OFF-PEAK	14,770	149,516	-90.1%	22,866	-35.4%
PJM WESTHDA PEAK	742	8,074	-90.8%	1,226	-39.5%
PJM WESTH RT OFF-PEAK	402,001	779,914	-48.5%	416,859	-3.6%
PJM WESTH RT PEAK	57,814	118,792	-51.3%	60,630	-4.6%
PLASTICS	4,634	3,635	27.5%	3,864	19.9%
PREMIUM UNLD 10P FOB MED	63	534	-88.2%	42	50.0%
PREMIUM UNLEAD 10PPM FOB	0	0	-	0	-
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
PREM UNL GAS 10PPM RDAM F	0	30	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	1,329	1,069	24.3%	1,708	-22.2%
PROPANE NON-LDH MT. BEL (OF	60,479	64,203	-5.8%	62,200	-2.8%
RBOB CALENDAR SWAP	9,172	12,415	-26.1%	10,509	-12.7%
RBOB CRACK SPREAD	3,655	3,915	-6.6%	3,900	-6.3%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	56	64	-12.5%	63	-11.1%
RBOB GASOLINE BALMO CLNDR	610	511	19.4%	570	7.0%
RBOB PHY	362,987	411,923	-11.9%	377,933	-4.0%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-
RBOB VS HEATING OIL SWAP	1,375	75	1,733.3%	175	685.7%
SAN JUAN BASIS SWAP	428	7,172	-94.0%	428	0.0%
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE 180CST BALMO	0	17	-100.0%	4	-100.0%
SINGAPORE 380CST BALMO	0	90	-100.0%	26	-100.0%
SINGAPORE 380CST FUEL OIL	1,091	5,975	-81.7%	1,095	-0.4%
SINGAPORE FUEL 180CST CAL	39	529	-92.6%	63	-38.1%
SINGAPORE FUEL OIL SPREAD	150	239	-37.2%	190	-21.1%
SINGAPORE GASOIL	1,558	10,850	-85.6%	1,528	2.0%
SINGAPORE GASOIL CALENDAR	1,633	384	325.3%	2,228	-26.7%
SINGAPORE GASOIL SWAP	2,211	1,696	30.4%	2,546	-13.2%
SINGAPORE GASOIL VS ICE	5,019	21,373	-76.5%	5,409	-7.2%
SINGAPORE JET KERO BALMO	92	0	-	253	-63.6%
SINGAPORE JET KERO GASOIL	0	6,505	-100.0%	0	-
SINGAPORE JET KEROSENE SW	2,533	1,730	46.4%	3,161	-19.9%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	375	-100.0%	25	-100.0%
SINGAPORE MOGAS 92 UNLEAD	11,868	20,257	-41.4%	8,780	35.2%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-
Sumas Basis Swap	0	1,677	-100.0%	155	-100.0%
TC2 ROTTERDAM TO USAC 37K	195	500	-61.0%	210	-7.1%
TC5 RAS TANURA TO YOKOHAM	1,030	1,415	-27.2%	1,235	-16.6%
TCO BASIS SWAP	856	4,032	-78.8%	980	-12.7%
TD3 MEG TO JAPAN 250K MT	10,191	12,906	-21.0%	9,464	7.7%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-
Tetco STX Basis	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	550	1,464	-62.4%	674	-18.4%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-
Transco Zone 3 Basis	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	1,146	2,754	-58.4%	1,276	-10.2%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>					
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-
UCM FUT	0	20	-100.0%	0	-
UK NBP NAT GAS CAL MTH FUT	310	245	26.5%	416	-25.5%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	6,935	5,845	18.6%	7,515	-7.7%
UP DOWN GC ULSD VS NMX HO	51,788	42,411	22.1%	43,680	18.6%
WAHA BASIS	489	1,968	-75.2%	556	-12.1%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-
WTI-BRENT BULLET SWAP	419	4,179	-90.0%	436	-3.9%
WTI-BRENT CALENDAR SWAP	144,026	140,667	2.4%	162,544	-11.4%
WTI CALENDAR	185,124	167,832	10.3%	172,247	7.5%
WTI MIDLAND CRUDE OIL	300	0	-	300	0.0%
WTS (ARGUS) VS WTI SWAP	80,047	52,646	52.0%	78,109	2.5%
WTS (ARGUS) VS WTI TRD MT	6,755	5,486	23.1%	5,489	23.1%
<b>Energy Options</b>					
BRENT 1 MONTH CAL	0	0	-	0	-
BRENT CALENDAR SWAP	5,520	6,732	-18.0%	6,478	-14.8%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	21,300	24,800	-14.1%	18,400	15.8%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-
BRENT OIL LAST DAY	162,823	262,936	-38.1%	117,470	38.6%
COAL API2 INDEX	0	545	-100.0%	0	-
COAL API4 INDEX	0	0	-	0	-
COAL SWAP	0	0	-	0	-
CRUDE OIL	0	150	-100.0%	0	-
CRUDE OIL 1MO	604,213	526,054	14.9%	417,100	44.9%
CRUDE OIL APO	410,876	349,364	17.6%	369,671	11.1%
CRUDE OIL CALNDR STRIP	0	200	-100.0%	0	-
CRUDE OIL OUTRIGHTS	0	590	-100.0%	0	-
CRUDE OIL PHY	2,769,834	2,579,310	7.4%	2,151,970	28.7%
ETHANOL	0	0	-	0	-
ETHANOL SWAP	7,755	13,975	-44.5%	6,900	12.4%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL PHY	29,288	51,178	-42.8%	28,412	3.1%
HENRY HUB FINANCIAL LAST	20,863	11,404	82.9%	19,596	6.5%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-
LLS CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	1,350	130	938.5%	1,650	-18.2%
MCCLOSKEY RCH BAY COAL	0	220	-100.0%	150	-100.0%
NATURAL GAS 1 M CSO FIN	53,300	4,300	1,139.5%	47,750	11.6%
NATURAL GAS 2 M CSO FIN	3,500	500	600.0%	3,000	16.7%
NATURAL GAS 3 M CSO FIN	68,750	4,150	1,556.6%	72,825	-5.6%
NATURAL GAS 5 M CSO FIN	4,000	0	-	1,000	300.0%
NATURAL GAS 6 M CSO FIN	0	0	-	71,800	-100.0%
NATURAL GAS OPT	2,500	0	-	0	-
NATURAL GAS OPTION ON CALE	16,864	10,084	67.2%	15,864	6.3%
NATURAL GAS PHY	2,518,402	1,449,912	73.7%	2,289,252	10.0%
NATURAL GAS WINTER STRIP	600	0	-	600	0.0%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Options</b>					
N ROCKIES PIPE SWAP	0	546	-100.0%	0	-
NY HARBOR HEAT OIL SWP	13,970	12,295	13.6%	13,113	6.5%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-
PETROCHEMICALS	441	3,528	-87.5%	407	8.4%
PETRO OUTRIGHT EURO	26	24	8.3%	28	-7.1%
PETRO OUTRIGHT NA	1,180	700	68.6%	985	19.8%
PJM WES HUB PEAK CAL MTH	1,540	780	97.4%	1,360	13.2%
PJM WES HUB PEAK LMP 50MW	512	1,567	-67.3%	512	0.0%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	140	235	-40.4%	185	-24.3%
RBOB CRACK	0	0	-	0	-
RBOB PHY	9,625	16,980	-43.3%	6,519	47.6%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	100	0	-	100	0.0%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-
WTI-BRENT BULLET SWAP	227,685	145,520	56.5%	227,275	0.2%
WTI CRUDE OIL 1 M CSO FI	223,425	125,750	77.7%	211,400	5.7%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2020	Open Interest MAR 2019	% CHG	Open Interest FEB 2020	% CHG
<b>FX Futures</b>					
AD/CD CROSS RATES	3	2	50.0%	8	-62.5%
AD/JY CROSS RATES	381	908	-58.0%	290	31.4%
AD/NE CROSS RATES	109	58	87.9%	211	-48.3%
AUSTRALIAN DOLLAR	130,982	145,300	-9.9%	211,818	-38.2%
BP/JY CROSS RATES	1,121	375	198.9%	1,199	-6.5%
BP/SF CROSS RATES	333	64	420.3%	42	692.9%
BRAZIL REAL	48,493	40,817	18.8%	73,642	-34.2%
BRITISH POUND	165,226	148,906	11.0%	221,360	-25.4%
CANADIAN DOLLAR	122,891	151,135	-18.7%	175,399	-29.9%
CD/JY CROSS RATES	1	2	-50.0%	74	-98.6%
CHINESE RENMINBI (CNH)	1,468	1,326	10.7%	1,896	-22.6%
CZECK KORUNA (EC)	4	2	100.0%	6	-33.3%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	2,026	3,003	-32.5%	1,874	8.1%
EC/CD CROSS RATES	1,791	1,771	1.1%	2,075	-13.7%
EC/NOK CROSS RATES	30	430	-93.0%	191	-84.3%
EC/SEK CROSS RATES	732	517	41.6%	706	3.7%
EFX/BP CROSS RATES	21,289	27,632	-23.0%	22,869	-6.9%
EFX/JY CROSS RATES	16,903	24,325	-30.5%	22,110	-23.6%
EFX/SF CROSS RATES	13,117	10,409	26.0%	15,373	-14.7%
E-MINI EURO FX	13,173	14,290	-7.8%	18,993	-30.6%
E-MINI JAPANESE YEN	1,616	506	219.4%	840	92.4%
EURO FX	551,752	490,397	12.5%	620,226	-11.0%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	26	0	-	21	23.8%
INDIAN RUPEE	2,224	1,410	57.7%	2,556	-13.0%
JAPANESE YEN	120,270	154,849	-22.3%	207,689	-42.1%
KOREAN WON	231	150	54.0%	389	-40.6%
MEXICAN PESO	102,712	228,851	-55.1%	250,622	-59.0%
MICRO AUD/USD	4,534	3,362	34.9%	7,551	-40.0%
MICRO CAD/USD	1,021	1,598	-36.1%	2,696	-62.1%
MICRO CHF/USD	499	270	84.8%	552	-9.6%
MICRO EUR/USD	8,202	6,374	28.7%	13,969	-41.3%
MICRO GBP/USD	1,381	1,822	-24.2%	3,416	-59.6%
MICRO INR/USD	109	267	-59.2%	160	-31.9%
MICRO JPY/USD	819	895	-8.5%	1,734	-52.8%
NEW ZEALND DOLLAR	39,144	39,576	-1.1%	62,260	-37.1%
NKR/USD CROSS RATE	1,252	2,086	-40.0%	2,753	-54.5%
POLISH ZLOTY (EC)	44	156	-71.8%	0	-
POLISH ZLOTY (US)	235	77	205.2%	256	-8.2%
RMB USD	2	1	100.0%	2	0.0%
RUSSIAN RUBLE	22,867	58,778	-61.1%	54,440	-58.0%
S.AFRICAN RAND	12,951	13,122	-1.3%	20,316	-36.3%
SF/JY CROSS RATES	0	0	-	41	-100.0%
SHEKEL	20	0	-	23	-13.0%
SKR/USD CROSS RATES	1,557	1,361	14.4%	1,652	-5.8%
SWISS FRANC	29,657	73,131	-59.4%	51,586	-42.5%
TURKISH LIRA	1,157	1,548	-25.3%	1,293	-10.5%
USDZAR	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2020	Open Interest MAR 2019	% CHG	Open Interest FEB 2020	% CHG
<b>FX Options</b>					
AUD/USD MONDAY OPTION WEE	0	0	-	509	-100.0%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	94,733	54,635	73.4%	78,305	21.0%
AUD/USD WKLY FRIDAY OPTION	73	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	2,745	1,544	77.8%	5,540	-50.5%
AUD/USD WKLY FRIDAY OPTION	1,055	1,431	-26.3%	2,187	-51.8%
AUD/USD WKLY FRIDAY OPTION	1,538	339	353.7%	1,267	21.4%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-
AUD/USD WKLY WED OPTIONS -	1,134	2,134	-46.9%	1,792	-36.7%
AUD/USD WKLY WED OPTIONS -	24	98	-75.5%	345	-93.0%
AUD/USD WKLY WED OPTIONS -	2	163	-98.8%	1,067	-99.8%
AUD/USD WKLY WED OPTIONS -	0	50	-100.0%	115	-100.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRITISH POUND (EU)	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	8	0	-	31	-74.2%
CAD/USD MONDAY OPTIONS WE	1	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	1	-100.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	94	-100.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONTHLY OPTIONS	63,719	60,528	5.3%	60,263	5.7%
CAD/USD WKLY FRIDAY OPTION	121	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	2,612	1,900	37.5%	2,587	1.0%
CAD/USD WKLY FRIDAY OPTION	923	1,285	-28.2%	1,508	-38.8%
CAD/USD WKLY FRIDAY OPTION	422	1,726	-75.6%	3,315	-87.3%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-
CAD/USD WKLY WED OPTIONS -	1,677	1,545	8.5%	2,235	-25.0%
CAD/USD WKLY WED OPTIONS -	1,110	868	27.9%	727	52.7%
CAD/USD WKLY WED OPTIONS -	151	500	-69.8%	549	-72.5%
CAD/USD WKLY WED OPTIONS -	200	1	19,900.0%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	6,764	2,326	190.8%	8,085	-16.3%
CHF/USD WKLY FRIDAY OPTION	2	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	129	914	-85.9%	182	-29.1%
CHF/USD WKLY FRIDAY OPTION	25	69	-63.8%	160	-84.4%
CHF/USD WKLY FRIDAY OPTION	17	0	-	1	1,600.0%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-
EUR/GBP MONTHLY OPTIONS	0	44	-100.0%	0	-
EUR/JPY MONTHLY OPTIONS	0	0	-	0	-
EURO FX (EU)	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	11	0	-	1,081	-99.0%
EUR/USD MONDAY OPTION WEE	0	0	-	50	-100.0%
EUR/USD MONDAY OPTION WEE	1	0	-	337	-99.7%
EUR/USD MONDAY OPTION WEE	0	0	-	49	-100.0%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	269,609	223,264	20.8%	290,226	-7.1%
EUR/USD WKLY FRIDAY OPTION	484	0	-	0	-
EUR/USD WKLY FRIDAY OPTION	6,002	7,702	-22.1%	8,864	-32.3%

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## CME Group Exchange Open Interest Report - Monthly

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<b>FX Options</b>					
EUR/USD WKLY FRIDAY OPTION	2,485	2,916	-14.8%	4,467	-44.4%
EUR/USD WKLY FRIDAY OPTION	2,267	1,685	34.5%	6,256	-63.8%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-
EUR/USD WKLY WED OPTIONS -	3,219	6,146	-47.6%	8,613	-62.6%
EUR/USD WKLY WED OPTIONS -	1,313	3,754	-65.0%	5,360	-75.5%
EUR/USD WKLY WED OPTIONS -	433	615	-29.6%	2,828	-84.7%
EUR/USD WKLY WED OPTIONS -	2	132	-98.5%	1,308	-99.8%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	619	-100.0%
GBP/USD MONDAY OPTION WEE	2	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	105,830	134,104	-21.1%	106,594	-0.7%
GBP/USD WKLY FRIDAY OPTION	357	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	1,957	4,696	-58.3%	2,781	-29.6%
GBP/USD WKLY FRIDAY OPTION	744	2,136	-65.2%	1,165	-36.1%
GBP/USD WKLY FRIDAY OPTION	694	231	200.4%	779	-10.9%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-
GBP/USD WKLY WED OPTIONS -	964	5,104	-81.1%	2,484	-61.2%
GBP/USD WKLY WED OPTIONS -	166	1,164	-85.7%	72	130.6%
GBP/USD WKLY WED OPTIONS -	4	80	-95.0%	44	-90.9%
GBP/USD WKLY WED OPTIONS -	2	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	1,766	-100.0%
JPY/USD MONDAY OPTION WEE	0	0	-	561	-100.0%
JPY/USD MONDAY OPTION WEE	1	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	96	-100.0%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	133,499	80,840	65.1%	143,555	-7.0%
JPY/USD WKLY FRIDAY OPTION	114	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	4,973	3,616	37.5%	5,960	-16.6%
JPY/USD WKLY FRIDAY OPTION	1,128	1,905	-40.8%	4,410	-74.4%
JPY/USD WKLY FRIDAY OPTION	1,153	1,751	-34.2%	886	30.1%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-
JPY/USD WKLY WED OPTIONS -	2,469	2,960	-16.6%	12,585	-80.4%
JPY/USD WKLY WED OPTIONS -	621	2,370	-73.8%	2,584	-76.0%
JPY/USD WKLY WED OPTIONS -	154	1,131	-86.4%	560	-72.5%
JPY/USD WKLY WED OPTIONS -	0	7	-100.0%	190	-100.0%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	6,640	2,044	224.9%	7,140	-7.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	145	-100.0%	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	1,562	66	2,266.7%	2,707	-42.3%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	50	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

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<b>FX Options</b>					
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	0	-	0	-
<b>Foreign Exchange Options</b>					
AUD/USD WKLY WED OPTIONS -	1	349	-99.7%	1,198	-99.9%
<b>Ags Futures</b>					
FERTILIZER PRODUCTS	2,520	1,700	48.2%	3,620	-30.4%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Ag Products Futures</b>					
BUTTER CS	11,918	8,676	37.4%	11,813	0.9%
CASH-SETTLED CHEESE	26,944	23,086	16.7%	19,483	38.3%
CATTLE	264,447	439,675	-39.9%	349,134	-24.3%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	750	100	650.0%	600	25.0%
CDD WEATHER	4,100	2,000	105.0%	1,000	310.0%
CHI WHEAT	372,589	494,672	-24.7%	443,426	-16.0%
CLASS IV MILK	6,015	7,681	-21.7%	7,249	-17.0%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,389,346	1,849,567	-24.9%	1,498,154	-7.3%
COTTON	2	0	-	0	0.0%
DJ_UBS ROLL SELECT INDEX FU	1,310	1,909	-31.4%	1,334	-1.8%
DOW-UBS COMMOD INDEX	16,134	24,564	-34.3%	20,052	-19.5%
DRY WHEY	3,874	3,379	14.6%	2,567	50.9%
FEEDER CATTLE	32,767	53,219	-38.4%	52,111	-37.1%
FERTILIZER PRODUCTS	450	2,550	-82.4%	940	-52.1%
GOLDMAN SACHS	7,389	13,212	-44.1%	8,972	-17.6%
GSCI EXCESS RETURN FUT	38,459	53,396	-28.0%	36,866	4.3%
HDD EURO SEASONAL STRIP	0	0	-	250	-100.0%
HDD SEASONAL STRIP	0	50	-100.0%	0	-
HDD WEATHER	1,350	1,000	35.0%	3,675	-63.3%
HDD WEATHER EUROPEAN	250	1,000	-75.0%	1,250	-80.0%
HOGS	229,366	283,222	-19.0%	288,793	-20.6%
HOUSING INDEX	43	54	-20.4%	49	-12.2%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	226,797	335,941	-32.5%	255,326	-11.2%
LUMBER	2,824	2,684	5.2%	3,738	-24.5%
MALAYSIAN PALM SWAP	24,110	18,660	29.2%	25,820	-6.6%
MILK	22,774	24,058	-5.3%	19,240	18.4%
MINI CORN	6,350	7,383	-14.0%	6,312	0.6%
MINI SOYBEAN	9,500	12,398	-23.4%	7,938	19.7%
MINI WHEAT	2,207	2,152	2.6%	1,911	15.5%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	10,842	9,235	17.4%	9,776	10.9%
OATS	4,179	5,021	-16.8%	4,673	-10.6%
ROUGH RICE	11,591	8,034	44.3%	13,312	-12.9%
SOYBEAN	793,202	738,963	7.3%	776,087	2.2%
SOYBEAN MEAL	400,871	456,798	-12.2%	454,356	-11.8%
SOYBEAN OIL	448,165	479,711	-6.6%	465,436	-3.7%
S&P GSCI ENHANCED ER SWAP	3,940	3,762	4.7%	3,762	4.7%
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	7,179	4,072	76.3%	6,690	7.3%
WHEAT	28,952	22,273	30.0%	28,426	1.9%

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<b>Ag Products Options</b>					
BUTTER CS	12,736	13,050	-2.4%	10,085	26.3%
CASH-SETTLED CHEESE	35,060	35,379	-0.9%	28,565	22.7%
CATTLE	236,669	213,885	10.7%	179,595	31.8%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	2,000	2,000	0.0%	2,000	0.0%
CHI WHEAT	387,255	406,175	-4.7%	327,110	18.4%
CLASS IV MILK	14,614	12,380	18.0%	13,466	8.5%
CORN	963,187	1,226,167	-21.4%	750,057	28.4%
CORN NEARBY+2 CAL SPRD	11,150	10,135	10.0%	5,625	98.2%
DEC-DEC CORN CAL SPRD	250	573	-56.4%	0	-
DEC-JULY CORN CAL SPRD	175	3,250	-94.6%	175	0.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
DRY WHEY	2,590	3,087	-16.1%	1,584	63.5%
FEEDER CATTLE	28,327	25,971	9.1%	29,058	-2.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	9,000	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
HOGS	315,640	361,315	-12.6%	301,954	4.5%
HOUSING INDEX	0	0	-	0	-
Intercommodity Spread	12,977	170	7,533.5%	12,474	4.0%
JULY-DEC CORN CAL SPRD	25,926	5,145	403.9%	26,771	-3.2%
JULY-DEC SOYMEAL CAL SPRD	0	1,200	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	2,315	1,500	54.3%	2,095	10.5%
JULY-JULY WHEAT CAL SPRD	50	0	-	50	0.0%
JULY-NOV SOYBEAN CAL SPRD	11,673	6,200	88.3%	9,929	17.6%
KC WHEAT	84,645	97,425	-13.1%	66,869	26.6%
LUMBER	1,177	2,012	-41.5%	955	23.2%
LV CATL CSO	0	369	-100.0%	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MILK	73,836	74,437	-0.8%	66,926	10.3%
MLK MID OPTIONS	50	183	-72.7%	30	66.7%
NFD MILK	31,362	25,262	24.1%	21,805	43.8%
NOV-JULY SOYBEAN CAL SPRD	0	50	-100.0%	0	-
NOV-MAR SOYBEAN CSO	730	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	114	-100.0%	0	-
OATS	1,059	1,031	2.7%	1,048	1.0%
ROUGH RICE	3,513	3,200	9.8%	3,101	13.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	618,071	558,068	10.8%	506,896	21.9%
SOYBEAN CRUSH	830	0	-	810	2.5%
SOYBEAN MEAL	113,802	109,028	4.4%	94,347	20.6%
SOYBEAN OIL	146,538	85,108	72.2%	115,616	26.7%
SOYBN NEARBY+2 CAL SPRD	610	0	-	10	6,000.0%
SOYMEAL NEARBY+2 CAL SPRD	200	450	-55.6%	0	-
WHEAT	2,238	9,694	-76.9%	10,660	-79.0%
WHEAT-CORN ICSD	230	1,250	-81.6%	220	4.5%
WHEAT NEARBY+2 CAL SPRD	725	632	14.7%	225	222.2%

**\*\*\* 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.**

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2020	Open Interest MAR 2019	% CHG	Open Interest FEB 2020	% CHG
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	26,109,870	29,085,827	-10.2%	30,104,780	-13.3%
Equity Index Futures	5,055,994	3,837,513	31.8%	5,028,892	0.5%
Metals Futures	1,015,487	1,106,106	-8.2%	1,387,988	-26.8%
Energy Futures	8,916,193	10,595,875	-15.9%	9,099,105	-2.0%
FX Futures	1,444,355	1,651,859	-12.6%	2,077,179	-30.5%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	2,520	1,700	48.2%	3,620	-30.4%
Ag Products Futures	4,410,986	5,394,157	-18.2%	4,830,521	-8.7%
<b>TOTAL FUTURES</b>	<b>46,955,405</b>	<b>51,673,037</b>	<b>-9.1%</b>	<b>52,532,085</b>	<b>-10.6%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	58,582,886	59,948,907	-2.3%	63,133,411	-7.2%
Equity Index Options	4,723,951	3,667,314	28.8%	4,830,005	-2.2%
Metals Options	1,824,573	1,569,026	16.3%	1,846,886	-1.2%
Energy Options	7,180,382	5,604,459	28.1%	6,101,772	17.7%
FX Options	728,095	622,664	16.9%	797,842	-8.7%
Foreign Exchange Options	1	349	-99.7%	1,198	-99.9%
Ag Products Options	3,142,210	3,304,895	-4.9%	2,590,111	21.3%
<b>TOTAL OPTIONS</b>	<b>76,182,098</b>	<b>74,717,614</b>	<b>2.0%</b>	<b>79,301,225</b>	<b>-3.9%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	84,692,756	89,034,734	-4.9%	93,238,191	-9.2%
Equity Index	9,779,945	7,504,827	30.3%	9,858,897	-0.8%
Metals	2,840,060	2,675,132	6.2%	3,234,874	-12.2%
Energy	16,096,575	16,200,334	-0.6%	15,200,877	5.9%
FX	2,172,450	2,274,523	-4.5%	2,875,021	-24.4%
Foreign Exchange	1	349	-99.7%	1,198	-99.9%
Ags	2,520	1,700	48.2%	3,620	-30.4%
Ag Products	7,553,196	8,699,052	-13.2%	7,420,632	1.8%
<b>GRAND TOTAL</b>	<b>123,137,503</b>	<b>126,390,651</b>	<b>-2.6%</b>	<b>131,833,310</b>	<b>-6.6%</b>

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