



CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2020	Open Interest DEC 2019	% CHG	Open Interest NOV 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,229,739	3,623,839	-10.9%	3,268,600	-1.2%
10-YR SWAP RATE	186,837	158,936	17.6%	227,654	-17.9%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
1-MONTH EURODOLLAR	0	32	-100.0%	0	-
20-YR SWAP RATE	90	90	0.0%	90	0.0%
2-YR NOTE	1,921,520	3,580,213	-46.3%	1,897,491	1.3%
2-YR SWAP RATE	34,989	38,545	-9.2%	32,833	6.6%
30-YR BOND	1,161,812	1,003,984	15.7%	1,181,995	-1.7%
30-YR SWAP RATE	3,847	2,864	34.3%	3,876	-0.7%
3-YR NOTE	11,809	0	-	7,362	60.4%
3-YR SWAP RATE	13,929	11,957	16.5%	10,658	30.7%
4-YR SWAP RATE	6,498	6,907	-5.9%	5,981	8.6%
5-YR NOTE	3,291,189	4,278,343	-23.1%	3,193,556	3.1%
5-YR SWAP RATE	57,522	64,146	-10.3%	76,287	-24.6%
7-YR SWAP RATE	20,227	18,803	7.6%	19,918	1.6%
EURODOLLARS	9,148,070	10,940,505	-16.4%	10,035,838	-8.8%
FED FUND	1,119,168	1,911,620	-41.5%	1,092,812	2.4%
SOFR	681,246	505,768	34.7%	680,608	0.1%
SONIA	20,166	18,390	9.7%	22,232	-9.3%
Ultra 10-Year Note	1,004,029	923,537	8.7%	963,339	4.2%
ULTRA T-BOND	1,044,130	1,247,024	-16.3%	1,044,100	0.0%
Interest Rate Options					
10-YR NOTE	2,157,105	3,116,891	-30.8%	2,170,220	-0.6%
2-YR NOTE	5,965	254,609	-97.7%	15,081	-60.4%
30-YR BOND	547,051	835,054	-34.5%	627,952	-12.9%
5-YR NOTE	457,281	1,487,376	-69.3%	629,928	-27.4%
EURODOLLARS	16,852,463	36,266,803	-53.5%	24,174,111	-30.3%
EURO MIDCURVE	6,428,856	8,237,474	-22.0%	8,571,757	-25.0%
FED FUND	152	6,650	-97.7%	151	0.7%
SOFR	8,100	0	-	2,323	248.7%
Ultra 10-Year Note	0	7,517	-100.0%	0	-
ULTRA T-BOND	462	29,241	-98.4%	135	242.2%

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Equity Index Futures					
BITCOIN FUTURES	10,839	3,186	240.2%	12,804	-15.3%
DJ US REAL ESTATE	29,253	38,696	-24.4%	27,008	8.3%
E-mini (\$5) Dow	85,062	107,260	-20.7%	93,747	-9.3%
E-MINI COM SERVICES SELECT	2,129	5,881	-63.8%	4,517	-52.9%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	0	0	-	0	-
E-MINI MIDCAP	52,210	78,012	-33.1%	54,812	-4.7%
E-MINI NASDAQ 100	220,853	217,170	1.7%	245,546	-10.1%
E-MINI RUSSELL 1000	8,055	7,950	1.3%	9,101	-11.5%
E-MINI RUSSELL 1000 GROWTH	3,114	3,924	-20.6%	2,705	15.1%
E-MINI RUSSELL 1000 VALUE	14,829	7,811	89.8%	17,644	-16.0%
E-MINI RUSSELL 2000	536,759	485,645	10.5%	555,260	-3.3%
E-MINI S&P500	2,541,537	2,721,051	-6.6%	2,613,218	-2.7%
E-MINI S&P REAL ESTATE SELE	3,791	4,838	-21.6%	3,623	4.6%
FT-SE 100	0	0	-	1	-100.0%
FTSE Emerging	0	30	-100.0%	17	-100.0%
IBOVESPA INDEX	49	107	-54.2%	72	-31.9%
MICRO E-MINI NASDAQ 100	50,771	16,379	210.0%	169,615	-70.1%
MICRO E-MINI RUSSELL 2000	14,465	3,816	279.1%	30,249	-52.2%
MICRO E-MINI S&P500	63,642	25,191	152.6%	168,913	-62.3%
MICRO MINI \$5 DOW	10,652	4,280	148.9%	19,264	-44.7%
NASDAQ BIOTECH	36	84	-57.1%	57	-36.8%
Nearby BTIC+	0	0	-	0	-
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	15,741	22,472	-30.0%	18,046	-12.8%
NIKKEI 225 (YEN) STOCK	44,650	60,429	-26.1%	56,062	-20.4%
S&P 500	136,655	252,549	-45.9%	211,461	-35.4%
S&P 500 ANNUAL DIVIDEND IND	152,193	80,536	89.0%	211,880	-28.2%
S&P 500/GI	0	6	-100.0%	0	-
S&P 500 QUARLY DIVIDEND IND	4,092	998	310.0%	4,725	-13.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	6,013	4,262	41.1%	4,367	37.7%
S&P CONSUMER STAPLES SECT	7,892	7,775	1.5%	11,657	-32.3%
S&P ENERGY SECTOR	14,629	13,620	7.4%	19,289	-24.2%
S&P FINANCIAL SECTOR	25,453	28,682	-11.3%	23,749	7.2%
S&P HEALTH CARE SECTOR	10,250	19,183	-46.6%	9,968	2.8%
S&P INDUSTRIAL SECTOR	22,830	7,552	202.3%	23,033	-0.9%
S&P MATERIALS SECTOR	6,818	3,472	96.4%	9,639	-29.3%
S&P TECHNOLOGY SECTOR	8,569	8,660	-1.1%	8,085	6.0%
S&P UTILITIES SECTOR	12,255	11,380	7.7%	13,374	-8.4%
S&P VALUE INDEX FUTURES	0	8	-100.0%	0	-
WATER INDEX FUTURES	22	0	-	0	-
YEN DENOMINATED TOPIX	54	349	-84.5%	498	-89.2%

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Equity Index Options					
BITCOIN FUTURES	1,811	0	-	2,121	-14.6%
E-mini (\$5) Dow	846	1,110	-23.8%	1,552	-45.5%
E-MINI NASDAQ 100	72,164	48,085	50.1%	101,328	-28.8%
E-MINI RUSSELL 2000	5,336	5,261	1.4%	20,384	-73.8%
E-MINI S&P500	1,092,806	1,415,138	-22.8%	1,956,385	-44.1%
EOM E-MINI RUSSELL 2000 END	1,238	2,301	-46.2%	3,014	-58.9%
EOM EMINI S&P	246,897	561,400	-56.0%	363,572	-32.1%
EOM S&P 500	5,867	20,375	-71.2%	246	2,285.0%
EOW1 E-MINI RUSSELL 2000 WE	39	619	-93.7%	1,124	-96.5%
EOW1 EMINI S&P 500	17,933	310,649	-94.2%	163,245	-89.0%
EOW1 S&P 500	102	56,874	-99.8%	19,714	-99.5%
EOW2 E-MINI RUSSELL 2000 WE	1,491	482	209.3%	363	310.7%
EOW2 EMINI S&P 500	142,061	100,675	41.1%	81,898	73.5%
EOW2 S&P 500	9,400	11,256	-16.5%	2,791	236.8%
EOW3 E-MINI RUSSELL 2000 WE	12,501	13,365	-6.5%	5,111	144.6%
EOW3 EMINI S&P 500	721,568	761,848	-5.3%	374,659	92.6%
EOW3 S&P 500	25,218	57,424	-56.1%	8,784	187.1%
EOW4 E-MINI RUSSELL 2000 WE	995	19	5,136.8%	10	9,850.0%
EOW4 EMINI S&P 500	36,561	44,898	-18.6%	21,864	67.2%
EOW4 S&P 500	539	0	-	12	4,391.7%
MICRO E-MINI NASDAQ 100	360	0	-	439	-18.0%
MICRO E-MINI S&P500	2,982	0	-	21,500	-86.1%
S&P 500	23,640	58,044	-59.3%	47,848	-50.6%

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Metals Futures					
ALUMINUM	58,061	62,635	-7.3%	61,951	-6.3%
COBALT METAL FUTURES	3	0	-	0	-
COMEX COPPER	247,597	266,891	-7.2%	237,890	4.1%
COMEX E-Mini GOLD	2,762	2,670	3.4%	2,643	4.5%
COMEX E-Mini SILVER	723	373	93.8%	608	18.9%
COMEX GOLD	560,059	786,422	-28.8%	541,982	3.3%
COMEX MINY COPPER	224	122	83.6%	262	-14.5%
COMEX SILVER	171,426	229,725	-25.4%	152,747	12.2%
COPPER	17,066	11,356	50.3%	16,521	3.3%
FERROUS PRODUCTS	4,827	1,942	148.6%	3,729	29.4%
GOLD	652	348	87.4%	630	3.5%
Gold Kilo	0	0	-	0	-
HOT ROLLED COIL STEEL FUTU	1,026	0	-	842	21.9%
IRON ORE 62 CHINA PLATTS FU	0	0	-	0	-
IRON ORE 62 CHINA TSI FUTURE	0	4,565	-100.0%	0	-
IRON ORE CHINA	2,086	0	-	1,939	7.6%
LNDN ZINC	0	0	-	0	-
METALS	155	0	-	5	3,000.0%
MICRO GOLD	35,333	25,779	37.1%	30,984	14.0%
NYMEX HOT ROLLED STEEL	24,392	14,858	64.2%	20,348	19.9%
NYMEX PLATINUM	58,801	99,045	-40.6%	55,796	5.4%
PALLADIUM	9,130	23,658	-61.4%	9,802	-6.9%
SILVER	6,565	2,300	185.4%	4,601	42.7%
URANIUM	303	2,410	-87.4%	303	0.0%
Metals Options					
ALUMINUM	20	0	-	40	-50.0%
COMEX COPPER	16,089	26,511	-39.3%	13,577	18.5%
COMEX GOLD	881,118	1,259,675	-30.1%	939,188	-6.2%
COMEX SILVER	90,724	130,541	-30.5%	89,802	1.0%
COPPER	0	22	-100.0%	0	-
GOLD	15,096	27,322	-44.7%	17,649	-14.5%
HOT ROLLED COIL STEEL CALL	0	150	-100.0%	0	-
HOT ROLLED COIL STEEL PUT O	0	150	-100.0%	0	-
IRON ORE 62 CHINA TSI CALL O	0	420	-100.0%	0	-
IRON ORE 62 CHINA TSI PUT OP	0	235	-100.0%	0	-
IRON ORE CHINA	1,720	0	-	2,040	-15.7%
NYMEX HOT ROLLED STEEL	1,275	0	-	975	30.8%
NYMEX PLATINUM	1,035	5,905	-82.5%	2,582	-59.9%
PALLADIUM	633	1,691	-62.6%	637	-0.6%
SILVER	563	2,744	-79.5%	1,131	-50.2%
Energy Futures					
3.5% FUEL OIL CID MED SWA	0	9	-100.0%	0	-
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	84	38	121.1%	84	0.0%
AEP-DAYTON HUB MTHLY	0	0	-	0	-

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Energy Futures					
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	13,400	13,970	-4.1%	17,592	-23.8%
ARGUS PROPAN FAR EST INDE	4,916	4,898	0.4%	5,091	-3.4%
ARGUS PROPAN(SAUDI ARAMC	1,885	2,095	-10.0%	2,085	-9.6%
AUSTRIALIAN COKE COAL	0	4	-100.0%	0	-
BRENT BALMO SWAP	200	0	-	100	100.0%
BRENT CALENDAR SWAP	11,560	21,475	-46.2%	13,382	-13.6%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	85	110	-22.7%	100	-15.0%
BRENT OIL LAST DAY	160,086	222,092	-27.9%	162,467	-1.5%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-
CENTERPOINT BASIS SWAP	0	0	-	0	-
CHICAGO ETHANOL SWAP	34,626	33,386	3.7%	33,806	2.4%
CHICAGO ULSD PL VS HO SPR	937	1,922	-51.2%	1,077	-13.0%
CHICAGO UNL GAS PL VS RBO	1,440	100	1,340.0%	955	50.8%
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 O PK	0	0	-	0	-
CIN HUB 5MW D AH PK	0	211	-100.0%	0	-
CIN HUB 5MW REAL TIME O P	0	32,704	-100.0%	2,744	-100.0%
CIN HUB 5MW REAL TIME PK	0	1,799	-100.0%	154	-100.0%
COAL SWAP	0	0	-	0	-
COLUMB GULF MAINLINE NG B	0	511	-100.0%	22	-100.0%
CONWAY NATURAL GASOLINE (756	1,478	-48.8%	749	0.9%
CONWAY NORMAL BUTANE (OPI	1,700	1,321	28.7%	1,987	-14.4%
CONWAY PROPANE 5 DECIMALS	20,742	19,501	6.4%	23,787	-12.8%
CRUDE OIL	550	17,376	-96.8%	750	-26.7%
CRUDE OIL LAST DAY	0	0	-	0	-
CRUDE OIL OUTRIGHTS	143,897	159,284	-9.7%	160,002	-10.1%
CRUDE OIL PHY	2,155,297	2,148,268	0.3%	2,127,829	1.3%
CRUDE OIL SPRDS	99,711	125,116	-20.3%	103,735	-3.9%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	30,540	121,925	-75.0%	62,532	-51.2%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	50	745	-93.3%	100	-50.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DOMINION TRAN INC - APP I	0	0	-	0	-
DOMINION TRANSMISSION INC	126	2,959	-95.7%	312	-59.6%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	100	1,039	-90.4%	100	0.0%
DUTCH TTF NATURAL GAS CAL	21,962	8,806	149.4%	24,234	-9.4%
EASTERN RAIL DELIVERY CSX	0	0	-	0	-
EAST/WEST FUEL OIL SPREAD	1	13	-92.3%	2	-50.0%
EIA FLAT TAX ONHWAY DIESE	4,544	1,268	258.4%	4,841	-6.1%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-

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ELEC FINSETTLED	44	556	-92.1%	84	-47.6%
ELEC MISO PEAK	0	0	-	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	784	18,320	-95.7%	1,586	-50.6%
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	126	708	-82.2%	74	70.3%
ETHANOL SWAP	855	750	14.0%	1,010	-15.3%
ETHANOL T2 FOB ROTT INCL DU	8,263	7,149	15.6%	8,558	-3.4%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	0	0	-	0	-
EURO 3.5% FUEL OIL SPREAD	0	26	-100.0%	0	-
EURO-DENOMINATED PETRO P	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	0	20	-100.0%	0	-
EUROPE 1% FUEL OIL NWE CA	0	141	-100.0%	0	-
EUROPE 1% FUEL OIL RDAM C	0	1	-100.0%	0	-
EUROPE 3.5% FUEL OIL MED	0	52	-100.0%	0	-
EUROPE 3.5% FUEL OIL RDAM	675	3,431	-80.3%	723	-6.6%
EUROPEAN GASOIL (ICE)	77	122	-36.9%	72	6.9%
EUROPEAN NAPHTHA BALMO	0	15	-100.0%	3	-100.0%
EUROPEAN NAPHTHA CRACK SP	2,447	6,052	-59.6%	3,111	-21.3%
EUROPE DATED BRENT SWAP	29	0	-	31	-6.5%
EUROPE JET KERO NWE CALSW	0	3	-100.0%	0	-
EUROPE NAPHTHA CALSWAP	782	1,401	-44.2%	783	-0.1%
EURO PROPANE CIF ARA SWA	2,670	2,365	12.9%	2,723	-1.9%
FREIGHT MARKETS	1,767	2,337	-24.4%	2,372	-25.5%
FUEL OIL CRACK VS ICE	1,752	6,738	-74.0%	2,217	-21.0%
FUEL OIL NWE CRACK VS ICE	13	156	-91.7%	26	-50.0%
FUEL OIL (PLATS) CAR CM	0	1	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	0	0	-	0	-
FUELOIL SWAP:CARGOES VS.B	134	451	-70.3%	160	-16.3%
GAS EURO-BOB OXY NWE BARG	1,900	2,627	-27.7%	2,089	-9.0%
GAS EURO-BOB OXY NWE BARG	13,473	16,671	-19.2%	15,028	-10.3%
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	17	2	750.0%	17	0.0%
GASOIL 0.1 ROTTERDAM BARG	27	26	3.8%	15	80.0%
GASOIL 10PPM VS ICE SWAP	0	1	-100.0%	0	-
GASOIL CALENDAR SWAP	93	77	20.8%	86	8.1%
GASOIL CRACK SPREAD CALEN	1,687	11,927	-85.9%	2,412	-30.1%
GASOIL MINI CALENDAR SWAP	1,001	2,134	-53.1%	1,033	-3.1%
GERMAN POWER BASELOAD CA	1,052	2,227	-52.8%	1,123	-6.3%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-
GROUP THREE UNLEAD GAS (P	0	200	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	4,108	5,252	-21.8%	4,688	-12.4%
GRP THREE UNL GS (PLT) VS	4,840	4,496	7.7%	3,400	42.4%
GULF COAST 3% FUEL OIL BA	45	363	-87.6%	0	-
GULF COAST JET FUEL CLNDR	1,758	184	855.4%	2,016	-12.8%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2020	Open Interest DEC 2019	% CHG	Open Interest NOV 2020	% CHG
Energy Futures					
GULF COAST JET VS NYM 2 H	23,193	18,547	25.0%	20,506	13.1%
GULF COAST NO.6 FUEL OIL	10,180	19,190	-47.0%	10,024	1.6%
GULF COAST ULSD CALENDAR	5,691	1,188	379.0%	6,272	-9.3%
GULF COAST ULSD CRACK SPR	180	625	-71.2%	240	-25.0%
HEATING OIL BALMO CLNDR S	0	40	-100.0%	100	-100.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	362,667	438,793	-17.3%	373,886	-3.0%
HENRY HUB BASIS SWAP	0	0	-	0	-
HENRY HUB FINANCIAL LAST	0	0	-	25	-100.0%
HENRY HUB INDEX SWAP FUTU	0	4,960	-100.0%	0	-
HENRY HUB SWAP	660,121	776,889	-15.0%	672,800	-1.9%
HOUSTON SHIP CHANNEL BASI	1,825	5,855	-68.8%	2,228	-18.1%
HTG OIL	99	110	-10.0%	108	-8.3%
ICE BRENT DUBAI SWAP	7,733	44,348	-82.6%	9,561	-19.1%
IN DELIVERY MONTH EUA	0	0	-	0	-
INDIANA MISO	889	3,638	-75.6%	1,225	-27.4%
INDONESIAN COAL ICI4	35	531	-93.4%	279	-87.5%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	0	27	-100.0%	0	-
JAPAN C&F NAPHTHA SWAP	205	649	-68.4%	247	-17.0%
JAPAN NAPHTHA BALMO SWAP	0	28	-100.0%	0	-
JET AV FUEL (P) CAR FM ICE GA	0	0	-	0	-
JET CIF NWE VS ICE	5	82	-93.9%	10	-50.0%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	1,405	2,146	-34.5%	940	49.5%
JKM LNG Futures	6,440	5,383	19.6%	7,280	-11.5%
LA CARB DIESEL (OPIS) SWA	100	1	9,900.0%	148	-32.4%
LA CARBOB GASOLINE(OPIS)S	50	100	-50.0%	50	0.0%
LA JET (OPIS) SWAP	995	1,641	-39.4%	747	33.2%
LLS (ARGUS) CALENDAR SWAP	92	284	-67.6%	103	-10.7%
LLS (ARGUS) VS WTI SWAP	4,082	10,564	-61.4%	4,947	-17.5%
LOS ANGELES CARB GASOLINE	0	0	-	0	-
LTD NAT GAS	370,197	294,699	25.6%	381,715	-3.0%
MARS (ARGUS) VS WTI SWAP	170	2,310	-92.6%	220	-22.7%
MARS (ARGUS) VS WTI TRD M	18,089	17,795	1.7%	19,386	-6.7%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	14,970	20,953	-28.6%	18,269	-18.1%
MCCLOSKEY RCH BAY COAL	833	1,916	-56.5%	1,195	-30.3%
MGF FUT	0	0	-	0	-
MGN1 SWAP FUT	55	220	-75.0%	70	-21.4%
MICHIGAN BASIS	0	1,220	-100.0%	0	-
MICHIGAN MISO	0	0	-	0	-
MINI GAS EUROBOB OXY NWE A	0	90	-100.0%	39	-100.0%
MINI RBOB V. EBOBARG NWE BF	50	0	-	0	-
MINI RBOB V. EBOB(ARGUS) NW	880	1,545	-43.0%	996	-11.6%
MINY HTG OIL	0	0	-	0	-
MINY NATURAL GAS	5,307	5,155	2.9%	4,343	22.2%
MINY RBOB GAS	2	0	-	0	-
MINY WTI CRUDE OIL	3,103	4,024	-22.9%	2,796	11.0%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2020	Open Interest DEC 2019	% CHG	Open Interest NOV 2020	% CHG
Energy Futures					
MJC FUT	5	60	-91.7%	10	-50.0%
MNC FUT	675	2,214	-69.5%	749	-9.9%
MONT BELVIEU ETHANE 5 DECI	59,143	41,638	42.0%	59,473	-0.6%
MONT BELVIEU ETHANE OPIS B	1,080	347	211.2%	67	1,511.9%
MONT BELVIEU LDH PROPANE 5	134,772	128,609	4.8%	138,595	-2.8%
MONT BELVIEU LDH PROPANE C	1,690	924	82.9%	827	104.4%
MONT BELVIEU NATURAL GASO	30,917	19,577	57.9%	31,419	-1.6%
MONT BELVIEU NATURAL GASO	815	625	30.4%	585	39.3%
MONT BELVIEU NORMAL BUTAN	64,984	52,366	24.1%	69,633	-6.7%
MONT BELVIEU NORMAL BUTAN	773	1,212	-36.2%	1,177	-34.3%
NAT GAS BASIS SWAP	0	0	-	0	-
NATURAL GAS	129,935	85,205	52.5%	132,310	-1.8%
NATURAL GAS PEN SWP	263,053	120,039	119.1%	222,667	18.1%
NATURAL GAS PHY	1,169,656	1,291,147	-9.4%	1,203,173	-2.8%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	161,551	317,468	-49.1%	173,983	-7.1%
NEPOOL NE MASS 5MW D AH O	0	1,224	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	0	63	-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	945	1,199	-21.2%	1,155	-18.2%
NEW YORK ETHANOL SWAP	195	2,215	-91.2%	390	-50.0%
NEW YORK HUB ZONE G PEAK	441	2,189	-79.9%	1,023	-56.9%
NEW YORK HUB ZONE J PEAK	88	561	-84.3%	264	-66.7%
NGPL MID-CONTINENT	0	2,340	-100.0%	320	-100.0%
NGPL TEX/OK	0	1,940	-100.0%	0	-
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	0	-	0	-
NORTHEN NATURAL GAS DEMA	0	0	-	0	-
NORTHEN NATURAL GAS VENTL	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	0	914	-100.0%	62	-100.0%
N ROCKIES PIPE SWAP	0	0	-	0	-
NY1% VS GC SPREAD SWAP	565	1,305	-56.7%	500	13.0%
NY 3.0% FUEL OIL (PLATTS)	0	0	-	0	-
NY HARBOR 1% FUEL OIL BAL	95	0	-	0	-
NY HARBOR HEAT OIL SWP	11,777	7,631	54.3%	12,206	-3.5%
NY HARBOR LOW SULPUR GAS	565	840	-32.7%	590	-4.2%
NY HARBOR RESIDUAL FUEL 1	1,197	2,358	-49.2%	1,032	16.0%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	2,850	3,545	-19.6%	2,964	-3.8%
NYISO CAPACITY	40	308	-87.0%	51	-21.6%
NYISO J	0	0	-	0	-
NYISO J OFF-PEAK	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	0	8,560	-100.0%	0	0.0%
NYISO ZONE A 5MW D AH PK	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	58,675	319,085	-81.6%	60,795	-3.5%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NYISO ZONE G 5MW D AH PK	8,520	18,415	-53.7%	8,620	-1.2%
NYISO ZONE J 5MW D AH O P	0	12,840	-100.0%	0	0.0%
NYISO ZONE J 5MW D AH PK	0	1,880	-100.0%	0	0.0%
NYMEX ALUMINUM FUTURES	0	132	-100.0%	0	-
NYMEX ULSD VS NYMEX HO	0	550	-100.0%	0	-
NY ULSD (ARGUS) VS HEATING	944	1,363	-30.7%	1,247	-24.3%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	270	1,311	-79.4%	300	-10.0%
PANHANDLE PIPE SWAP	0	0	-	0	-
PERMIAN BASIS SWAP	0	3,294	-100.0%	279	-100.0%
PETROCHEMICALS	11,950	11,422	4.6%	12,740	-6.2%
PETRO CRCKS & SPRDS ASIA	270	456	-40.8%	315	-14.3%
PETRO CRCKS & SPRDS NA	37,507	64,188	-41.6%	37,946	-1.2%
PETRO CRK&SPRD EURO	2,128	8,140	-73.9%	2,437	-12.7%
PETROLEUM PRODUCTS	2,028	9,834	-79.4%	2,822	-28.1%
PETROLEUM PRODUCTS ASIA	392	545	-28.1%	390	0.5%
PETRO OUTRIGHT EURO	17,288	13,248	30.5%	16,297	6.1%
PETRO OUTRIGHT NA	2,590	4,643	-44.2%	3,855	-32.8%
PJM AD HUB 5MW REAL TIME	49,275	130,149	-62.1%	56,079	-12.1%
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	286	960	-70.2%	286	0.0%
PJM DAYTON DA OFF-PEAK	0	42,800	-100.0%	0	0.0%
PJM DAYTON DA PEAK	0	2,350	-100.0%	0	0.0%
PJM MONTHLY	0	40	-100.0%	0	-
PJM NI HUB 5MW REAL TIME	49,200	73,845	-33.4%	51,270	-4.0%
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	420	-100.0%	0	-
PJM PSEG DA OFF-PEAK	0	10,200	-100.0%	0	-
PJM PSEG DA PEAK	0	525	-100.0%	0	-
PJM WESTH DA OFF-PEAK	0	39,740	-100.0%	0	0.0%
PJM WESTHDA PEAK	0	2,150	-100.0%	0	0.0%
PJM WESTH RT OFF-PEAK	303,880	451,419	-32.7%	313,680	-3.1%
PJM WESTH RT PEAK	54,555	60,164	-9.3%	25,713	112.2%
PLASTICS	3,043	3,617	-15.9%	3,240	-6.1%
PREMIUM UNLD 10P FOB MED	0	46	-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	400	855	-53.2%	850	-52.9%
PROPANE NON-LDH MT. BEL (OF	58,851	62,395	-5.7%	55,853	5.4%
RBOB CALENDAR SWAP	10,016	12,310	-18.6%	13,845	-27.7%
RBOB CRACK SPREAD	2,455	5,678	-56.8%	2,120	15.8%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
RBOB GAS	77	77	0.0%	84	-8.3%
RBOB GASOLINE BALMO CLNDR	331	693	-52.2%	251	31.9%
RBOB PHY	414,673	382,208	8.5%	394,564	5.1%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-
RBOB VS HEATING OIL SWAP	375	75	400.0%	450	-16.7%
SAN JUAN BASIS SWAP	0	428	-100.0%	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE 180CST BALMO	0	0	-	0	-
SINGAPORE 380CST BALMO	0	5	-100.0%	0	-
SINGAPORE 380CST FUEL OIL	386	2,264	-83.0%	395	-2.3%
SINGAPORE FUEL 180CST CAL	0	153	-100.0%	0	-
SINGAPORE FUEL OIL SPREAD	15	155	-90.3%	30	-50.0%
SINGAPORE GASOIL	614	3,742	-83.6%	520	18.1%
SINGAPORE GASOIL CALENDAR	1,337	1,197	11.7%	1,498	-10.7%
SINGAPORE GASOIL SWAP	6,275	1,943	223.0%	2,548	146.3%
SINGAPORE GASOIL VS ICE	570	6,438	-91.1%	1,140	-50.0%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	500	450	11.1%	575	-13.0%
SINGAPORE JET KEROSENE SW	1,095	1,996	-45.1%	615	78.0%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	1,913	8,468	-77.4%	3,088	-38.1%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-
Sumas Basis Swap	0	455	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	0	225	-100.0%	30	-100.0%
TC5 RAS TANURA TO YOKOHAM	75	1,385	-94.6%	150	-50.0%
TCO BASIS SWAP	0	1,220	-100.0%	0	-
TD3 MEG TO JAPAN 250K MT	4,296	9,122	-52.9%	6,251	-31.3%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-
Tetco STX Basis	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	630	914	-31.1%	909	-30.7%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-
Transco Zone 3 Basis	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	0	1,539	-100.0%	125	-100.0%
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	310	566	-45.2%	150	106.7%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	4,000	9,100	-56.0%	5,595	-28.5%
UP DOWN GC ULSD VS NMX HO	48,888	45,534	7.4%	51,628	-5.3%
WAHA BASIS	0	685	-100.0%	31	-100.0%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-
WTI-BRENT BULLET SWAP	0	470	-100.0%	0	-
WTI-BRENT CALENDAR SWAP	85,952	173,688	-50.5%	85,068	1.0%
WTI CALENDAR	170,071	187,390	-9.2%	169,670	0.2%
WTI MIDLAND CRUDE OIL	0	0	-	50	-100.0%
WTS (ARGUS) VS WTI SWAP	63,048	68,238	-7.6%	66,313	-4.9%
WTS (ARGUS) VS WTI TRD MT	10,012	3,437	191.3%	10,387	-3.6%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
BRENT 1 MONTH CAL	0	0	-	0	-
BRENT CALENDAR SWAP	1,550	9,146	-83.1%	1,756	-11.7%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	5,400	500	980.0%	5,700	-5.3%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-
BRENT OIL LAST DAY	168,410	98,330	71.3%	163,042	3.3%
COAL API2 INDEX	0	0	-	0	-
COAL API4 INDEX	0	0	-	0	-
COAL SWAP	0	0	-	0	-
CRUDE OIL	50	0	0.0%	50	0.0%
CRUDE OIL 1MO	429,225	310,050	38.4%	435,800	-1.5%
CRUDE OIL APO	282,155	391,793	-28.0%	291,110	-3.1%
CRUDE OIL CALNDR STRIP	0	0	-	170	-100.0%
CRUDE OIL OUTRIGHTS	0	0	-	0	-
CRUDE OIL PHY	1,441,536	1,789,278	-19.4%	1,388,536	3.8%
ELEC FINSETTLED	43	0	-	43	0.0%
ETHANOL	0	0	-	0	-
ETHANOL SWAP	5,860	9,760	-40.0%	10,342	-43.3%
FREIGHT MARKETS	0	0	0.0%	0	-
HEATING OIL CRK SPD AVG PRI	3,000	0	-	1,200	150.0%
HEATING OIL PHY	15,139	22,252	-32.0%	14,837	2.0%
HENRY HUB FINANCIAL LAST	34,726	11,381	205.1%	36,226	-4.1%
HO 1 MONTH CLNDR OPTIONS	0	350	-100.0%	0	-
LLS CRUDE OIL	1,100	0	-	1,200	-8.3%
MCCLOSKEY ARA ARGS COAL	1,357	375	261.9%	4,897	-72.3%
MCCLOSKEY RCH BAY COAL	0	0	-	50	-100.0%
NATURAL GAS 1 M CSO FIN	49,335	271,909	-81.9%	75,360	-34.5%
NATURAL GAS 2 M CSO FIN	0	0	-	4,700	-100.0%
NATURAL GAS 3 M CSO FIN	5,700	23,250	-75.5%	0	-
NATURAL GAS 5 M CSO FIN	2,000	3,900	-48.7%	1,000	100.0%
NATURAL GAS 6 M CSO FIN	15,900	60,000	-73.5%	15,900	0.0%
NATURAL GAS OPT	61,240	0	-	70,650	-13.3%
NATURAL GAS OPTION ON CALE	12,628	9,224	36.9%	26,440	-52.2%
NATURAL GAS PHY	2,434,715	1,908,829	27.6%	2,441,414	-0.3%
NATURAL GAS SUMMER STRIP	400	0	-	400	0.0%
NATURAL GAS WINTER STRIP	0	0	-	0	-
N ROCKIES PIPE SWAP	0	3,356	-100.0%	0	-
NY HARBOR HEAT OIL SWP	5,503	7,401	-25.6%	6,300	-12.7%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-
PETROCHEMICALS	1,468	1,692	-13.2%	1,702	-13.7%
PETRO OUTRIGHT EURO	2	24	-91.7%	4	-50.0%
PETRO OUTRIGHT NA	705	646	9.1%	645	9.3%
PJM WES HUB PEAK CAL MTH	850	1,040	-18.3%	1,510	-43.7%
PJM WES HUB PEAK LMP 50MW	472	512	-7.8%	512	-7.8%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	1,269	255	397.6%	1,416	-10.4%
RBOB CRACK	0	0	-	0	-
RBOB PHY	7,545	6,057	24.6%	8,199	-8.0%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2020	Open Interest DEC 2019	% CHG	Open Interest NOV 2020	% CHG
Energy Options					
SAN JUAN PIPE SWAP	0	2,640	-100.0%	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	0	0.0%	0	-
SINGAPORE GASOIL CALENDAR	0	0	-	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-
WTI-BRENT BULLET SWAP	164,110	115,875	41.6%	146,780	11.8%
WTI CRUDE OIL 1 M CSO FI	215,675	96,500	123.5%	252,875	-14.7%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2020	Open Interest DEC 2019	% CHG	Open Interest NOV 2020	% CHG
FX Futures					
AD/CD CROSS RATES	0	8	-100.0%	4	-100.0%
AD/JY CROSS RATES	232	450	-48.4%	283	-18.0%
AD/NE CROSS RATES	80	88	-9.1%	76	5.3%
AUSTRALIAN DOLLAR	139,750	164,308	-14.9%	131,162	6.5%
BP/JY CROSS RATES	358	1,050	-65.9%	526	-31.9%
BP/SF CROSS RATES	164	33	397.0%	61	168.9%
BRAZIL REAL	38,717	54,151	-28.5%	53,047	-27.0%
BRITISH POUND	141,840	206,834	-31.4%	143,758	-1.3%
CANADIAN DOLLAR	152,997	175,666	-12.9%	143,309	6.8%
CD/JY CROSS RATES	1	84	-98.8%	9	-88.9%
CHINESE RENMINBI (CNH)	4,713	1,544	205.2%	4,156	13.4%
CZECK KORUNA (EC)	2	6	-66.7%	2	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	3,115	1,284	142.6%	2,621	18.8%
EC/CD CROSS RATES	2,532	2,588	-2.2%	2,396	5.7%
EC/NOK CROSS RATES	302	130	132.3%	207	45.9%
EC/SEK CROSS RATES	546	652	-16.3%	594	-8.1%
EFX/BP CROSS RATES	25,578	23,497	8.9%	25,584	0.0%
EFX/JY CROSS RATES	16,775	22,847	-26.6%	17,526	-4.3%
EFX/SF CROSS RATES	8,148	9,816	-17.0%	10,286	-20.8%
E-MINI EURO FX	13,778	15,769	-12.6%	17,683	-22.1%
E-MINI JAPANESE YEN	319	471	-32.3%	813	-60.8%
EURO FX	670,426	557,808	20.2%	642,434	4.4%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	12	18	-33.3%	11	9.1%
INDIAN RUPEE	1,846	1,771	4.2%	2,231	-17.3%
JAPANESE YEN	206,153	175,139	17.7%	190,664	8.1%
KOREAN WON	1,286	779	65.1%	968	32.9%
MEXICAN PESO	140,473	277,946	-49.5%	150,397	-6.6%
MICRO AUD/USD	8,131	5,215	55.9%	9,674	-15.9%
MICRO CAD/USD	1,698	2,198	-22.7%	2,324	-26.9%
MICRO CHF/USD	1,272	435	192.4%	1,347	-5.6%
MICRO EUR/USD	12,926	7,681	68.3%	14,278	-9.5%
MICRO GBP/USD	3,000	2,376	26.3%	5,083	-41.0%
MICRO INR/USD	222	217	2.3%	125	77.6%
MICRO JPY/USD	1,502	902	66.5%	2,596	-42.1%
NEW ZEALND DOLLAR	47,018	48,744	-3.5%	56,472	-16.7%
NKR/USD CROSS RATE	2,509	2,275	10.3%	1,794	39.9%
POLISH ZLOTY (EC)	51	0	-	61	-16.4%
POLISH ZLOTY (US)	278	66	321.2%	243	14.4%
RMB USD	0	1	-100.0%	1	-100.0%
RUSSIAN RUBLE	24,788	56,763	-56.3%	19,967	24.1%
S.AFRICAN RAND	11,720	18,513	-36.7%	15,310	-23.4%
SF/JY CROSS RATES	1	14	-92.9%	5	-80.0%
SHEKEL	4	20	-80.0%	6	-33.3%
SKR/USD CROSS RATES	2,102	1,731	21.4%	1,315	59.8%
SWISS FRANC	48,460	55,515	-12.7%	50,513	-4.1%
TURKISH LIRA	28	1,504	-98.1%	2	1,300.0%
USDZAR	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
AUD/USD MONDAY OPTION WEE	663	0	-	45	1,373.3%
AUD/USD MONDAY OPTION WEE	239	0	-	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	0.0%
AUD/USD MONTHLY OPTIONS	51,371	54,712	-6.1%	62,803	-18.2%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	0	6,179	-100.0%	513	-100.0%
AUD/USD WKLY FRIDAY OPTION	785	2,371	-66.9%	1,008	-22.1%
AUD/USD WKLY FRIDAY OPTION	296	607	-51.2%	196	51.0%
AUD/USD WKLY FRIDAY OPTION	271	61	344.3%	0	-
AUD/USD WKLY WED OPTIONS -	298	0	0.0%	555	-46.3%
AUD/USD WKLY WED OPTIONS -	269	1,178	-77.2%	826	-67.4%
AUD/USD WKLY WED OPTIONS -	188	4	4,600.0%	5	3,660.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	3	-100.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRITISH POUND (EU)	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	14	0	-	4	250.0%
CAD/USD MONDAY OPTIONS WE	1,774	0	-	0	-
CAD/USD MONDAY OPTIONS WE	50	0	-	250	-80.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	25	-100.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	0.0%
CAD/USD MONTHLY OPTIONS	50,237	52,342	-4.0%	48,333	3.9%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	0	5,088	-100.0%	816	-100.0%
CAD/USD WKLY FRIDAY OPTION	802	1,681	-52.3%	1,425	-43.7%
CAD/USD WKLY FRIDAY OPTION	320	930	-65.6%	441	-27.4%
CAD/USD WKLY FRIDAY OPTION	322	684	-52.9%	0	-
CAD/USD WKLY WED OPTIONS -	819	0	0.0%	334	145.2%
CAD/USD WKLY WED OPTIONS -	0	2,001	-100.0%	200	-100.0%
CAD/USD WKLY WED OPTIONS -	0	362	-100.0%	54	-100.0%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	7,413	8,437	-12.1%	11,533	-35.7%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	0	4	-100.0%	454	-100.0%
CHF/USD WKLY FRIDAY OPTION	51	1	5,000.0%	225	-77.3%
CHF/USD WKLY FRIDAY OPTION	1	23	-95.7%	0	0.0%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	-
EUR/JPY MONTHLY OPTIONS	0	0	-	0	-
EURO FX (EU)	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	1,066	0	-	1,251	-14.8%
EUR/USD MONDAY OPTION WEE	197	0	-	1,205	-83.7%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	59	0	-	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	0	0.0%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
EUR/USD MONTHLY OPTIONS	198,920	178,119	11.7%	235,747	-15.6%
EUR/USD WKLY FRIDAY OPTION	0	0	-	153	-100.0%
EUR/USD WKLY FRIDAY OPTION	0	7,812	-100.0%	6,043	-100.0%
EUR/USD WKLY FRIDAY OPTION	2,211	2,473	-10.6%	999	121.3%
EUR/USD WKLY FRIDAY OPTION	1,307	2,131	-38.7%	617	111.8%
EUR/USD WKLY FRIDAY OPTION	517	123	320.3%	0	-
EUR/USD WKLY WED OPTIONS -	2,910	0	0.0%	5,162	-43.6%
EUR/USD WKLY WED OPTIONS -	755	2,569	-70.6%	3,180	-76.3%
EUR/USD WKLY WED OPTIONS -	223	1,030	-78.3%	753	-70.4%
EUR/USD WKLY WED OPTIONS -	0	1,031	-100.0%	75	-100.0%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	2,007	0	-	39	5,046.2%
GBP/USD MONDAY OPTION WEE	0	0	-	35	-100.0%
GBP/USD MONDAY OPTION WEE	0	0	-	12	-100.0%
GBP/USD MONDAY OPTION WEE	222	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	0.0%
GBP/USD MONTHLY OPTIONS	144,607	103,327	40.0%	149,085	-3.0%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	0	2,139	-100.0%	1,592	-100.0%
GBP/USD WKLY FRIDAY OPTION	769	1,699	-54.7%	2,094	-63.3%
GBP/USD WKLY FRIDAY OPTION	86	698	-87.7%	404	-78.7%
GBP/USD WKLY FRIDAY OPTION	4	25	-84.0%	0	-
GBP/USD WKLY WED OPTIONS -	8	0	0.0%	1,828	-99.6%
GBP/USD WKLY WED OPTIONS -	0	329	-100.0%	18	-100.0%
GBP/USD WKLY WED OPTIONS -	2	533	-99.6%	805	-99.8%
GBP/USD WKLY WED OPTIONS -	0	0	-	326	-100.0%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	747	0	-	0	-
JPY/USD MONDAY OPTION WEE	54	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	200	-100.0%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	0.0%
JPY/USD MONTHLY OPTIONS	60,617	88,799	-31.7%	83,845	-27.7%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	0	6,010	-100.0%	1,473	-100.0%
JPY/USD WKLY FRIDAY OPTION	1,392	1,911	-27.2%	901	54.5%
JPY/USD WKLY FRIDAY OPTION	422	1,265	-66.6%	326	29.4%
JPY/USD WKLY FRIDAY OPTION	374	89	320.2%	0	-
JPY/USD WKLY WED OPTIONS -	496	0	0.0%	1,731	-71.3%
JPY/USD WKLY WED OPTIONS -	231	2,339	-90.1%	2	11,450.0%
JPY/USD WKLY WED OPTIONS -	0	211	-100.0%	40	-100.0%
JPY/USD WKLY WED OPTIONS -	0	41	-100.0%	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	1,813	1,067	69.9%	1,907	-4.9%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	240	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
NZD/USD MONTHLY OPTIONS	76	1,433	-94.7%	269	-71.7%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	1	-100.0%	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	-
RUB/USD MONTHLY OPTIONS	64	0	-	68	-5.9%
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	170	146	16.4%	0	-
Ags Futures					
FERTILIZER PRODUCTS	3,944	3,260	21.0%	5,474	-28.0%

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Ag Products Futures					
BUTTER CS	7,502	10,203	-26.5%	8,922	-15.9%
CASH-SETTLED CHEESE	20,644	19,797	4.3%	25,117	-17.8%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	292,595	378,965	-22.8%	275,416	6.2%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CHI WHEAT	402,613	411,204	-2.1%	402,739	0.0%
CLASS IV MILK	2,419	8,213	-70.5%	3,715	-34.9%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,750,518	1,473,252	18.8%	1,671,152	4.7%
COTTON	0	1	-100.0%	0	-
DJ_UBS ROLL SELECT INDEX FU	2,287	1,334	71.4%	2,178	5.0%
DOW-UBS COMMOD INDEX	24,906	15,326	62.5%	23,688	5.1%
DRY WHEY	3,089	2,272	36.0%	3,538	-12.7%
FEEDER CATTLE	43,631	49,684	-12.2%	37,378	16.7%
FERTILIZER PRODUCTS	145	1,000	-85.5%	175	-17.1%
GOLDMAN SACHS	5,734	9,447	-39.3%	5,845	-1.9%
GSCI EXCESS RETURN FUT	46,315	32,650	41.9%	45,633	1.5%
HDD EURO SEASONAL STRIP	0	250	-100.0%	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	18,050	10,895	65.7%	24,350	-25.9%
HDD WEATHER EUROPEAN	2,800	2,250	24.4%	1,450	93.1%
HOGS	193,877	282,389	-31.3%	198,740	-2.4%
HOUSING INDEX	24	54	-55.6%	26	-7.7%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	217,162	265,274	-18.1%	212,993	2.0%
LUMBER	2,997	3,275	-8.5%	2,999	-0.1%
MALAYSIAN PALM SWAP	17,128	29,670	-42.3%	17,548	-2.4%
MILK	18,312	20,375	-10.1%	24,023	-23.8%
MINI CORN	9,152	8,850	3.4%	6,439	42.1%
MINI SOYBEAN	13,682	8,299	64.9%	17,545	-22.0%
MINI WHEAT	4,654	1,508	208.6%	3,711	25.4%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	5,107	8,631	-40.8%	7,194	-29.0%
OATS	4,882	4,720	3.4%	4,739	3.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOUT	882	0	-	507	74.0%
ROUGH RICE	9,334	10,767	-13.3%	8,932	4.5%
SOYBEAN	889,698	713,572	24.7%	951,817	-6.5%
SOYBEAN MEAL	415,506	429,168	-3.2%	416,548	-0.3%
SOYBEAN OIL	469,214	500,970	-6.3%	476,475	-1.5%
S&P GSCI ENHANCED ER SWAP	1,001	3,851	-74.0%	3,762	-73.4%
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	6,600	5,199	26.9%	6,577	0.3%
WHEAT	28,080	18,739	49.8%	29,891	-6.1%

Ag Products Options

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BUTTER CS	5,547	6,990	-20.6%	7,686	-27.8%
CASH-SETTLED CHEESE	33,791	27,220	24.1%	39,511	-14.5%
CATTLE	154,810	156,623	-1.2%	176,136	-12.1%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	0	-
CHI WHEAT	270,496	321,108	-15.8%	249,522	8.4%
CLASS IV MILK	6,752	10,073	-33.0%	8,467	-20.3%
CORN	1,363,439	883,813	54.3%	1,150,889	18.5%
CORN NEARBY+2 CAL SPRD	1,865	1,900	-1.8%	1,600	16.6%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
DRY WHEY	1,580	1,733	-8.8%	2,411	-34.5%
FEEDER CATTLE	21,356	22,717	-6.0%	16,041	33.1%
HDD EURO SEASONAL STRIP	7,000	0	-	6,000	16.7%
HDD SEASONAL STRIP	6,000	0	-	3,500	71.4%
HDD WEATHER	2,975	0	-	3,975	-25.2%
HDD WEATHER EUROPEAN	500	0	-	0	-
HOGS	136,055	327,025	-58.4%	172,462	-21.1%
HOUSING INDEX	0	7	-100.0%	0	-
Intercommodity Spread	265	12,074	-97.8%	265	0.0%
JAN-MAR SOYBEAN CSO	0	0	-	10	-100.0%
JULY-DEC CORN CAL SPRD	5,732	21,506	-73.3%	5,652	1.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	29	0	-	29	0.0%
JULY-DEC WHEAT CAL SPRD	500	750	-33.3%	500	0.0%
JULY-JULY WHEAT CAL SPRD	30	0	-	10	200.0%
JULY-NOV SOYBEAN CAL SPRD	853	8,341	-89.8%	153	457.5%
KC WHEAT	43,768	63,895	-31.5%	34,166	28.1%
LUMBER	637	548	16.2%	449	41.9%
LV CATL CSO	0	60	-100.0%	0	-
MAR-DEC CORN CAL SPRD	10	384	-97.4%	0	-
MAR-JULY CORN CAL SPRD	500	4,000	-87.5%	500	0.0%
MAR-JULY SOYBEAN CAL SPRD	20	0	-	20	0.0%
MAR-JULY WHEAT CAL SPRD	430	0	-	330	30.3%
MILK	61,009	64,090	-4.8%	78,079	-21.9%
MLK MID OPTIONS	12	37	-67.6%	20	-40.0%
NFD MILK	10,666	11,787	-9.5%	16,290	-34.5%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	119	37	221.6%	51	133.3%
PORK CUTOFF	158	0	-	3	5,166.7%
ROUGH RICE	792	537	47.5%	755	4.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	831,106	440,572	88.6%	892,351	-6.9%
SOYBEAN CRUSH	1,402	245	472.2%	1,367	2.6%
SOYBEAN MEAL	173,559	88,365	96.4%	168,167	3.2%
SOYBEAN OIL	258,451	94,942	172.2%	210,239	22.9%

***** 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 DEC 2020	Open Interest DEC 2019	% CHG	Open Interest NOV 2020	% CHG
Ag Products Options					
SOYBN NEARBY+2 CAL SPRD	20	25	-20.0%	5,990	-99.7%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	10	9,851	-99.9%	62	-83.9%
WHEAT-CORN IC50	78	200	-61.0%	71	9.9%
WHEAT NEARBY+2 CAL SPRD	50	375	-86.7%	50	0.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	22,967,667	28,346,353	-19.0%	23,776,080	-3.4%
Equity Index Futures	4,116,162	4,253,244	-3.2%	4,654,006	-11.6%
Metals Futures	1,201,191	1,535,099	-21.8%	1,143,583	5.0%
Energy Futures	7,787,040	9,110,911	-14.5%	7,875,143	-1.1%
FX Futures	1,735,853	1,898,907	-8.6%	1,721,924	0.8%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	3,944	3,260	21.0%	5,474	-28.0%
Ag Products Futures	4,930,540	4,742,054	4.0%	4,921,762	0.2%
TOTAL FUTURES	42,742,397	49,889,828	-14.3%	44,097,972	-3.1%
TOTAL OPTIONS GROUP					
Interest Rate Options	26,457,435	50,241,615	-47.3%	36,191,658	-26.9%
Equity Index Options	2,422,355	3,469,823	-30.2%	3,197,964	-24.3%
Metals Options	1,008,273	1,455,366	-30.7%	1,067,621	-5.6%
Energy Options	5,369,068	5,156,325	4.1%	5,410,766	-0.8%
FX Options	538,339	543,869	-1.0%	632,473	-14.9%
Foreign Exchange Options	170	146	16.4%	0	-
Ag Products Options	3,402,372	2,581,830	31.8%	3,253,779	4.6%
TOTAL OPTIONS	39,198,012	63,448,974	-38.2%	49,754,261	-21.2%
TOTAL COMBINED					
Interest Rate	49,425,102	78,587,968	-37.1%	59,967,738	-17.6%
Equity Index	6,538,517	7,723,067	-15.3%	7,851,970	-16.7%
Metals	2,209,464	2,990,465	-26.1%	2,211,204	-0.1%
Energy	13,156,108	14,267,236	-7.8%	13,285,909	-1.0%
FX	2,274,192	2,442,776	-6.9%	2,354,397	-3.4%
Foreign Exchange	170	146	16.4%	0	-
Ags	3,944	3,260	21.0%	5,474	-28.0%
Ag Products	8,332,912	7,323,884	13.8%	8,175,541	1.9%
GRAND TOTAL	81,940,409	113,338,802	-27.7%	93,852,233	-12.7%

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