



CME Group Exchange Open Interest Report - Monthly

| | Open Interest JAN 2021 | Open Interest JAN 2020 | % CHG | Open Interest DEC 2020 | % CHG |
|------------------------------|---------------------------|---------------------------|-----------|---------------------------|--------|
| Interest Rate Futures | | | | | |
| 10-YR NOTE | 3,560,795 | 4,021,712 | -11.5% | 3,229,739 | 10.3% |
| 10-YR SWAP RATE | 211,582 | 182,023 | 16.2% | 186,837 | 13.2% |
| 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 | 2,230,710 | 3,882,175 | -42.5% | 1,921,520 | 16.1% |
| 2-YR SWAP RATE | 36,408 | 40,721 | -10.6% | 34,989 | 4.1% |
| 30-YR BOND | 1,185,136 | 1,137,118 | 4.2% | 1,161,812 | 2.0% |
| 30-YR SWAP RATE | 3,847 | 3,071 | 25.3% | 3,847 | 0.0% |
| 3-YR NOTE | 10,746 | 0 | - | 11,809 | -9.0% |
| 3-YR SWAP RATE | 19,983 | 12,121 | 64.9% | 13,929 | 43.5% |
| 4-YR SWAP RATE | 6,643 | 7,074 | -6.1% | 6,498 | 2.2% |
| 5-YR NOTE | 3,551,043 | 4,565,744 | -22.2% | 3,291,189 | 7.9% |
| 5-YR SWAP RATE | 80,879 | 72,164 | 12.1% | 57,522 | 40.6% |
| 7-YR SWAP RATE | 20,392 | 18,815 | 8.4% | 20,227 | 0.8% |
| EURODOLLARS | 10,697,917 | 11,629,669 | -8.0% | 9,148,070 | 16.9% |
| FED FUND | 1,200,705 | 2,079,538 | -42.3% | 1,119,168 | 7.3% |
| SOFR | 723,251 | 396,295 | 82.5% | 681,246 | 6.2% |
| SONIA | 22,710 | 19,393 | 17.1% | 20,166 | 12.6% |
| Ultra 10-Year Note | 1,141,418 | 927,358 | 23.1% | 1,004,029 | 13.7% |
| ULTRA T-BOND | 1,092,645 | 1,203,771 | -9.2% | 1,044,130 | 4.6% |
| Interest Rate Options | | | | | |
| 10-YR NOTE | 3,109,135 | 4,291,998 | -27.6% | 2,157,105 | 44.1% |
| 2-YR NOTE | 10,224 | 220,572 | -95.4% | 5,965 | 71.4% |
| 30-YR BOND | 585,579 | 1,172,763 | -50.1% | 547,051 | 7.0% |
| 5-YR NOTE | 661,831 | 1,792,083 | -63.1% | 457,281 | 44.7% |
| EURODOLLARS | 18,647,287 | 39,134,349 | -52.4% | 16,852,463 | 10.7% |
| EURO MIDCURVE | 11,070,124 | 9,037,527 | 22.5% | 6,428,856 | 72.2% |
| FED FUND | 50 | 8,051 | -99.4% | 152 | -67.1% |
| SOFR | 8,100 | 20 | 40,400.0% | 8,100 | 0.0% |
| Ultra 10-Year Note | 0 | 12,012 | -100.0% | 0 | - |
| ULTRA T-BOND | 75 | 26,887 | -99.7% | 462 | -83.8% |

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| Equity Index Futures | | | | | |
| BITCOIN FUTURES | 10,731 | 4,609 | 132.8% | 10,839 | -1.0% |
| DJ US REAL ESTATE | 25,982 | 39,535 | -34.3% | 29,253 | -11.2% |
| E-mini (\$5) Dow | 96,713 | 101,436 | -4.7% | 85,062 | 13.7% |
| E-MINI COM SERVICES SELECT | 2,391 | 9,082 | -73.7% | 2,129 | 12.3% |
| E-mini FTSE 100 (USD) | 0 | 0 | - | 0 | - |
| E-mini FTSE China 50 | 0 | 0 | - | 0 | - |
| E-MINI MIDCAP | 52,056 | 77,709 | -33.0% | 52,210 | -0.3% |
| E-MINI NASDAQ 100 | 224,122 | 206,705 | 8.4% | 220,853 | 1.5% |
| E-MINI RUSSELL 1000 | 8,940 | 7,483 | 19.5% | 8,055 | 11.0% |
| E-MINI RUSSELL 1000 GROWTH | 3,680 | 7,220 | -49.0% | 3,114 | 18.2% |
| E-MINI RUSSELL 1000 VALUE | 15,607 | 7,374 | 111.6% | 14,829 | 5.2% |
| E-MINI RUSSELL 2000 | 563,608 | 498,795 | 13.0% | 536,759 | 5.0% |
| E-MINI S&P500 | 2,677,579 | 2,698,618 | -0.8% | 2,541,537 | 5.4% |
| E-MINI S&P REAL ESTATE SELE | 4,527 | 7,663 | -40.9% | 3,791 | 19.4% |
| FT-SE 100 | 0 | 0 | - | 0 | - |
| FTSE Emerging | 0 | 150 | -100.0% | 0 | - |
| IBOVESPA INDEX | 99 | 95 | 4.2% | 49 | 102.0% |
| MICRO E-MINI NASDAQ 100 | 65,081 | 37,306 | 74.5% | 50,771 | 28.2% |
| MICRO E-MINI RUSSELL 2000 | 26,302 | 9,104 | 188.9% | 14,465 | 81.8% |
| MICRO E-MINI S&P500 | 91,943 | 47,344 | 94.2% | 63,642 | 44.5% |
| MICRO MINI \$5 DOW | 20,150 | 6,216 | 224.2% | 10,652 | 89.2% |
| NASDAQ BIOTECH | 218 | 281 | -22.4% | 36 | 505.6% |
| Nearby BTIC+ | 0 | 0 | - | 0 | - |
| NIKKEI 225 (\$) STOCK | 16,601 | 17,671 | -6.1% | 15,741 | 5.5% |
| NIKKEI 225 (YEN) STOCK | 50,693 | 53,650 | -5.5% | 44,650 | 13.5% |
| S&P 500 | 164,880 | 282,954 | -41.7% | 136,655 | 20.7% |
| S&P 500 ANNUAL DIVIDEND IND | 168,330 | 91,183 | 84.6% | 152,193 | 10.6% |
| S&P 500/GI | 0 | 6 | -100.0% | 0 | - |
| S&P 500 QUARLY DIVIDEND IND | 3,816 | 999 | 282.0% | 4,092 | -6.7% |
| S&P 600 SMALLCAP EMINI | 0 | 0 | - | 0 | - |
| S&P CONSUMER DSCRTNRY SE | 5,499 | 5,229 | 5.2% | 6,013 | -8.5% |
| S&P CONSUMER STAPLES SECT | 12,332 | 13,684 | -9.9% | 7,892 | 56.3% |
| S&P ENERGY SECTOR | 17,914 | 15,147 | 18.3% | 14,629 | 22.5% |
| S&P FINANCIAL SECTOR | 41,563 | 30,306 | 37.1% | 25,453 | 63.3% |
| S&P HEALTH CARE SECTOR | 11,669 | 18,985 | -38.5% | 10,250 | 13.8% |
| S&P INDUSTRIAL SECTOR | 19,419 | 9,297 | 108.9% | 22,830 | -14.9% |
| S&P MATERIALS SECTOR | 8,980 | 7,289 | 23.2% | 6,818 | 31.7% |
| S&P TECHNOLOGY SECTOR | 8,940 | 11,091 | -19.4% | 8,569 | 4.3% |
| S&P UTILITIES SECTOR | 13,353 | 12,517 | 6.7% | 12,255 | 9.0% |
| S&P VALUE INDEX FUTURES | 380 | 8 | 4,650.0% | 0 | - |
| WATER INDEX FUTURES | 16 | 0 | - | 22 | -27.3% |
| YEN DENOMINATED TOPIX | 68 | 1,588 | -95.7% | 54 | 25.9% |

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| Equity Index Options | | | | | |
| BITCOIN FUTURES | 2,344 | 351 | 567.8% | 1,811 | 29.4% |
| E-mini (\$5) Dow | 1,120 | 1,837 | -39.0% | 846 | 32.4% |
| E-MINI NASDAQ 100 | 120,264 | 94,128 | 27.8% | 72,164 | 66.7% |
| E-MINI RUSSELL 2000 | 19,576 | 11,074 | 76.8% | 5,336 | 266.9% |
| E-MINI S&P500 | 1,611,230 | 1,972,084 | -18.3% | 1,092,806 | 47.4% |
| EOM E-MINI RUSSELL 2000 END | 3,027 | 1,717 | 76.3% | 1,238 | 144.5% |
| EOM EMINI S&P | 295,802 | 618,346 | -52.2% | 246,897 | 19.8% |
| EOM S&P 500 | 6,451 | 11,819 | -45.4% | 5,867 | 10.0% |
| EOW1 E-MINI RUSSELL 2000 WE | 4,685 | 1,828 | 156.3% | 39 | 11,912.8% |
| EOW1 EMINI S&P 500 | 214,494 | 291,596 | -26.4% | 17,933 | 1,096.1% |
| EOW1 S&P 500 | 14,218 | 18,386 | -22.7% | 102 | 13,839.2% |
| EOW2 E-MINI RUSSELL 2000 WE | 1,015 | 566 | 79.3% | 1,491 | -31.9% |
| EOW2 EMINI S&P 500 | 113,563 | 155,280 | -26.9% | 142,061 | -20.1% |
| EOW2 S&P 500 | 5,051 | 5,345 | -5.5% | 9,400 | -46.3% |
| EOW3 E-MINI RUSSELL 2000 WE | 9,578 | 7,855 | 21.9% | 12,501 | -23.4% |
| EOW3 EMINI S&P 500 | 574,844 | 587,500 | -2.2% | 721,568 | -20.3% |
| EOW3 S&P 500 | 21,347 | 42,333 | -49.6% | 25,218 | -15.4% |
| EOW4 E-MINI RUSSELL 2000 WE | 0 | 0 | - | 995 | -100.0% |
| EOW4 EMINI S&P 500 | 0 | 0 | - | 36,561 | -100.0% |
| EOW4 S&P 500 | 0 | 0 | - | 539 | -100.0% |
| MICRO E-MINI NASDAQ 100 | 562 | 0 | - | 360 | 56.1% |
| MICRO E-MINI S&P500 | 7,007 | 0 | - | 2,982 | 135.0% |
| S&P 500 | 35,575 | 105,465 | -66.3% | 23,640 | 50.5% |
| Metals Futures | | | | | |
| ALUMINUM | 54,311 | 64,063 | -15.2% | 58,061 | -6.5% |
| COBALT METAL FUTURES | 155 | 0 | - | 3 | 5,066.7% |
| COMEX COPPER | 258,220 | 261,486 | -1.2% | 247,597 | 4.3% |
| COMEX E-Mini GOLD | 2,066 | 2,506 | -17.6% | 2,762 | -25.2% |
| COMEX E-Mini SILVER | 873 | 370 | 135.9% | 723 | 20.7% |
| COMEX GOLD | 520,668 | 678,817 | -23.3% | 560,059 | -7.0% |
| COMEX MINY COPPER | 218 | 141 | 54.6% | 224 | -2.7% |
| COMEX SILVER | 179,138 | 229,312 | -21.9% | 171,426 | 4.5% |
| COPPER | 18,501 | 12,266 | 50.8% | 17,066 | 8.4% |
| FERROUS PRODUCTS | 5,829 | 1,810 | 222.0% | 4,827 | 20.8% |
| GOLD | 325 | 220 | 47.7% | 652 | -50.2% |
| HOT ROLLED COIL STEEL FUTU | 1,356 | 0 | - | 1,026 | 32.2% |
| IRON ORE 62 CHINA PLATTS FU | 0 | 0 | - | 0 | - |
| IRON ORE 62 CHINA TSI FUTURE | 0 | 4,442 | -100.0% | 0 | - |
| IRON ORE CHINA | 2,325 | 0 | - | 2,086 | 11.5% |
| LNDN ZINC | 0 | 0 | - | 0 | - |
| METALS | 172 | 0 | - | 155 | 11.0% |
| MICRO GOLD | 27,879 | 27,047 | 3.1% | 35,333 | -21.1% |
| NYMEX HOT ROLLED STEEL | 23,093 | 17,946 | 28.7% | 24,392 | -5.3% |
| NYMEX PLATINUM | 63,661 | 102,290 | -37.8% | 58,801 | 8.3% |
| PALLADIUM | 9,782 | 23,389 | -58.2% | 9,130 | 7.1% |
| SILVER | 6,264 | 2,930 | 113.8% | 6,565 | -4.6% |
| URANIUM | 300 | 1,811 | -83.4% | 303 | -1.0% |

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| Metals Options | | | | | |
| ALUMINUM | 0 | 150 | -100.0% | 20 | -100.0% |
| COMEX COPPER | 24,417 | 52,053 | -53.1% | 16,089 | 51.8% |
| COMEX GOLD | 920,568 | 1,364,329 | -32.5% | 881,118 | 4.5% |
| COMEX SILVER | 114,867 | 143,166 | -19.8% | 90,724 | 26.6% |
| COPPER | 0 | 674 | -100.0% | 0 | - |
| GOLD | 16,079 | 25,963 | -38.1% | 15,096 | 6.5% |
| 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 | 60 | -100.0% | 0 | - |
| IRON ORE 62 CHINA TSI PUT OP | 0 | 1,030 | -100.0% | 0 | - |
| IRON ORE CHINA | 1,320 | 0 | - | 1,720 | -23.3% |
| NYMEX HOT ROLLED STEEL | 1,450 | 0 | - | 1,275 | 13.7% |
| NYMEX PLATINUM | 2,038 | 9,905 | -79.4% | 1,035 | 96.9% |
| PALLADIUM | 945 | 3,636 | -74.0% | 633 | 49.3% |
| SILVER | 1,904 | 2,163 | -12.0% | 563 | 238.2% |
| Energy Futures | | | | | |
| 3.5% FUEL OIL CID MED SWA | 0 | 10 | -100.0% | 0 | - |
| 3.5% FUEL OIL CIF BALMO S | 0 | 0 | - | 0 | - |
| AEP-DAYTON HUB DAILY | 10 | 84 | -88.1% | 84 | -88.1% |
| ANR OKLAHOMA | 0 | 0 | - | 0 | - |
| ARGUS LLS VS. WTI (ARG) T | 10,300 | 13,794 | -25.3% | 13,400 | -23.1% |
| ARGUS PROPAN FAR EST INDE | 5,281 | 4,834 | 9.2% | 4,916 | 7.4% |
| ARGUS PROPAN(SAUDI ARAMC | 2,102 | 1,864 | 12.8% | 1,885 | 11.5% |
| AUSTRALIAN COKE COAL | 0 | 0 | - | 0 | - |
| BRENT BALMO SWAP | 0 | 190 | -100.0% | 200 | -100.0% |
| BRENT CALENDAR SWAP | 8,807 | 23,232 | -62.1% | 11,560 | -23.8% |
| BRENT FINANCIAL FUTURES | 114 | 70 | 62.9% | 85 | 34.1% |
| BRENT OIL LAST DAY | 182,350 | 250,878 | -27.3% | 160,086 | 13.9% |
| CENTERPOINT BASIS SWAP | 0 | 0 | - | 0 | - |
| CHICAGO ETHANOL SWAP | 40,568 | 35,970 | 12.8% | 34,626 | 17.2% |
| CHICAGO ULSD PL VS HO SPR | 1,269 | 2,390 | -46.9% | 937 | 35.4% |
| CHICAGO UNL GAS PL VS RBO | 1,375 | 165 | 733.3% | 1,440 | -4.5% |
| CIG BASIS | 0 | 0 | - | 0 | - |
| CINERGY HUB OFF-PEAK MONT | 0 | 0 | - | 0 | - |
| CINERGY HUB PEAK MONTH | 0 | 0 | - | 0 | - |
| CIN HUB 5MW D AH PK | 0 | 191 | -100.0% | 0 | - |
| CIN HUB 5MW REAL TIME O P | 0 | 29,960 | -100.0% | 0 | - |
| CIN HUB 5MW REAL TIME PK | 0 | 1,645 | -100.0% | 0 | - |
| COAL SWAP | 0 | 0 | - | 0 | - |
| COLUMB GULF MAINLINE NG B | 0 | 364 | -100.0% | 0 | - |
| CONWAY NATURAL GASOLINE (| 767 | 1,512 | -49.3% | 756 | 1.5% |
| CONWAY NORMAL BUTANE (OPI | 1,227 | 1,013 | 21.1% | 1,700 | -27.8% |
| CONWAY PROPANE 5 DECIMALS | 19,562 | 17,421 | 12.3% | 20,742 | -5.7% |
| CRUDE OIL | 1,150 | 15,843 | -92.7% | 550 | 109.1% |
| CRUDE OIL LAST DAY | 0 | 0 | - | 0 | - |
| CRUDE OIL OUTRIGHTS | 155,086 | 177,050 | -12.4% | 143,897 | 7.8% |
| CRUDE OIL PHY | 2,349,408 | 2,230,319 | 5.3% | 2,155,297 | 9.0% |

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| Energy Futures | | | | | |
| CRUDE OIL SPRDS | 109,660 | 128,114 | -14.4% | 99,711 | 10.0% |
| CRUDE OIL TRADE AT MARKER | 0 | 0 | 0.0% | 0 | 0.0% |
| DAILY PJM | 21,144 | 104,016 | -79.7% | 30,540 | -30.8% |
| DATED BRENT (PLATTS) DAILY S | 0 | 0 | - | 0 | - |
| DATED TO FRONTLINE BRENT | 0 | 600 | -100.0% | 50 | -100.0% |
| DOMINION TRAN INC - APP I | 0 | 0 | - | 0 | - |
| DOMINION TRANSMISSION INC | 126 | 2,556 | -95.1% | 126 | 0.0% |
| DUBAI CRUDE OIL BALMO | 0 | 0 | - | 0 | - |
| DUBAI CRUDE OIL CALENDAR | 0 | 899 | -100.0% | 100 | -100.0% |
| DUTCH TTF NATURAL GAS CAL | 23,396 | 11,593 | 101.8% | 21,962 | 6.5% |
| EAST/WEST FUEL OIL SPREAD | 0 | 12 | -100.0% | 1 | -100.0% |
| EIA FLAT TAX ONHWAY DIESE | 4,480 | 1,600 | 180.0% | 4,544 | -1.4% |
| ELEC FINSETTLED | 0 | 514 | -100.0% | 44 | -100.0% |
| ELEC MISO PEAK | 0 | 0 | - | 0 | - |
| ELEC NYISO OFF-PEAK | 0 | 0 | - | 0 | - |
| ELECTRICITY OFF PEAK | 0 | 9,344 | -100.0% | 784 | -100.0% |
| ETHANOL | 99 | 630 | -84.3% | 126 | -21.4% |
| ETHANOL SWAP | 895 | 833 | 7.4% | 855 | 4.7% |
| ETHANOL T2 FOB ROTT INCL DU | 8,833 | 7,439 | 18.7% | 8,263 | 6.9% |
| EURO 1% FUEL OIL NEW BALM | 0 | 0 | - | 0 | - |
| EURO 3.5% FUEL OIL RDAM B | 0 | 35 | -100.0% | 0 | - |
| EURO 3.5% FUEL OIL SPREAD | 0 | 21 | -100.0% | 0 | - |
| EURO GASOIL 10PPM VS ICE | 0 | 95 | -100.0% | 0 | - |
| EUROPE 1% FUEL OIL NWE CA | 0 | 7 | -100.0% | 0 | - |
| EUROPE 1% FUEL OIL RDAM C | 0 | 0 | - | 0 | - |
| EUROPE 3.5% FUEL OIL MED | 0 | 45 | -100.0% | 0 | - |
| EUROPE 3.5% FUEL OIL RDAM | 184 | 2,797 | -93.4% | 675 | -72.7% |
| EUROPEAN GASOIL (ICE) | 92 | 214 | -57.0% | 77 | 19.5% |
| EUROPEAN NAPHTHA BALMO | 8 | 0 | - | 0 | - |
| EUROPEAN NAPHTHA CRACK SP | 2,371 | 6,052 | -60.8% | 2,447 | -3.1% |
| EUROPE DATED BRENT SWAP | 27 | 0 | - | 29 | -6.9% |
| EUROPE JET KERO NWE CALSW | 0 | 0 | - | 0 | - |
| EUROPE NAPHTHA CALSWAP | 689 | 1,222 | -43.6% | 782 | -11.9% |
| EURO PROPANE CIF ARA SWA | 2,609 | 2,431 | 7.3% | 2,670 | -2.3% |
| FREIGHT MARKETS | 1,867 | 2,615 | -28.6% | 1,767 | 5.7% |
| FUEL OIL CRACK VS ICE | 1,362 | 6,064 | -77.5% | 1,752 | -22.3% |
| FUEL OIL NWE CRACK VS ICE | 0 | 156 | -100.0% | 13 | -100.0% |
| FUEL OIL (PLATS) CAR CM | 0 | 0 | - | 0 | - |
| FUEL OIL (PLATS) CAR CN | 0 | 0 | - | 0 | - |
| FUELOIL SWAP:CARGOES VS.B | 108 | 393 | -72.5% | 134 | -19.4% |
| GAS EURO-BOB OXY NWE BARG | 1,830 | 2,782 | -34.2% | 1,900 | -3.7% |
| GAS EURO-BOB OXY NWE BARG | 12,523 | 14,843 | -15.6% | 13,473 | -7.1% |
| GASOIL 0.1 CIF NWE VS ISE | 0 | 0 | - | 0 | - |
| GASOIL 0.1 RDAM BRGS VS I | 12 | 0 | - | 17 | -29.4% |
| GASOIL 0.1 ROTTERDAM BARG | 37 | 36 | 2.8% | 27 | 37.0% |
| GASOIL 10PPM VS ICE SWAP | 0 | 0 | - | 0 | - |
| GASOIL CALENDAR SWAP | 108 | 87 | 24.1% | 93 | 16.1% |
| GASOIL CRACK SPREAD CALEN | 1,467 | 10,041 | -85.4% | 1,687 | -13.0% |
| GASOIL MINI CALENDAR SWAP | 921 | 1,921 | -52.1% | 1,001 | -8.0% |
| GERMAN POWER BASELOAD CA | 987 | 2,085 | -52.7% | 1,052 | -6.2% |

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|-------------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Energy Futures | | | | | |
| GROUP THREE ULSD (PLATTS) | 0 | 0 | - | 0 | - |
| GROUP THREE UNLEAD GAS (P | 0 | 150 | -100.0% | 0 | - |
| GRP THREE ULSD(PLT)VS HEA | 5,501 | 7,213 | -23.7% | 4,108 | 33.9% |
| GRP THREE UNL GS (PLT) VS | 6,060 | 4,960 | 22.2% | 4,840 | 25.2% |
| GULF COAST 3% FUEL OIL BA | 0 | 707 | -100.0% | 45 | -100.0% |
| GULF COAST JET FUEL CLNDR | 1,500 | 354 | 323.7% | 1,758 | -14.7% |
| GULF COAST JET VS NYM 2 H | 29,557 | 24,100 | 22.6% | 23,193 | 27.4% |
| GULF COAST NO.6 FUEL OIL | 7,002 | 18,306 | -61.8% | 10,180 | -31.2% |
| GULF COAST ULSD CALENDAR | 5,351 | 1,463 | 265.8% | 5,691 | -6.0% |
| GULF COAST ULSD CRACK SPR | 120 | 600 | -80.0% | 180 | -33.3% |
| HEATING OIL BALMO CLNDR S | 0 | 50 | -100.0% | 0 | - |
| HEATING OIL CRCK SPRD BAL | 0 | 0 | - | 0 | - |
| HEATING OIL PHY | 393,914 | 404,077 | -2.5% | 362,667 | 8.6% |
| HENRY HUB BASIS SWAP | 0 | 0 | - | 0 | - |
| HENRY HUB FINANCIAL LAST | 0 | 0 | - | 0 | - |
| HENRY HUB INDEX SWAP FUTU | 0 | 1,712 | -100.0% | 0 | - |
| HENRY HUB SWAP | 638,530 | 757,610 | -15.7% | 660,121 | -3.3% |
| HOUSTON SHIP CHANNEL BASI | 1,670 | 5,576 | -70.1% | 1,825 | -8.5% |
| HTG OIL | 90 | 100 | -10.0% | 99 | -9.1% |
| ICE BRENT DUBAI SWAP | 5,025 | 40,337 | -87.5% | 7,733 | -35.0% |
| INDIANA MISO | 0 | 1,107 | -100.0% | 889 | -100.0% |
| INDONESIAN COAL ICI4 | 205 | 440 | -53.4% | 35 | 485.7% |
| JAPAN C&F NAPHTHA CRACK S | 0 | 0 | - | 0 | - |
| JAPAN C&F NAPHTHA SWAP | 122 | 503 | -75.7% | 205 | -40.5% |
| 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 | 18 | 60 | -70.0% | 5 | 260.0% |
| JET FUEL CRG CIF NEW VS I | 0 | 0 | - | 0 | - |
| JET FUEL UP-DOWN BALMO CL | 1,002 | 2,925 | -65.7% | 1,405 | -28.7% |
| JKM LNG Futures | 5,405 | 5,093 | 6.1% | 6,440 | -16.1% |
| LA CARB DIESEL (OPIS) SWA | 268 | 235 | 14.0% | 100 | 168.0% |
| LA CARBOB GASOLINE(OPIS)S | 0 | 300 | -100.0% | 50 | -100.0% |
| LA JET (OPIS) SWAP | 1,398 | 2,377 | -41.2% | 995 | 40.5% |
| LLS (ARGUS) CALENDAR SWAP | 81 | 266 | -69.5% | 92 | -12.0% |
| LLS (ARGUS) VS WTI SWAP | 3,167 | 8,362 | -62.1% | 4,082 | -22.4% |
| LOS ANGELES CARB GASOLINE | 0 | 0 | - | 0 | - |
| LTD NAT GAS | 353,947 | 286,716 | 23.4% | 370,197 | -4.4% |
| MARS (ARGUS) VS WTI SWAP | 120 | 4,025 | -97.0% | 170 | -29.4% |
| MARS (ARGUS) VS WTI TRD M | 26,111 | 18,898 | 38.2% | 18,089 | 44.3% |
| MARS BLEND CRUDE OIL | 0 | 0 | - | 0 | - |
| MCCLOSKEY ARA ARGS COAL | 15,533 | 21,492 | -27.7% | 14,970 | 3.8% |
| MCCLOSKEY RCH BAY COAL | 979 | 2,196 | -55.4% | 833 | 17.5% |
| MGF FUT | 0 | 0 | - | 0 | - |
| MGN1 SWAP FUT | 20 | 220 | -90.9% | 55 | -63.6% |
| MICHIGAN BASIS | 0 | 1,096 | -100.0% | 0 | - |
| MICHIGAN MISO | 0 | 0 | - | 0 | - |
| MINI GAS EUROBOB OXY NWE A | 20 | 0 | - | 0 | - |
| MINI RBOB V. EBOBARG NWE BF | 50 | 0 | - | 50 | 0.0% |
| MINI RBOB V. EBOB(ARGUS) NW | 747 | 1,603 | -53.4% | 880 | -15.1% |
| MINY HTG OIL | 0 | 2 | -100.0% | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest JAN 2021 | Open Interest JAN 2020 | % CHG | Open Interest DEC 2020 | % CHG |
|----------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Energy Futures | | | | | |
| MINY NATURAL GAS | 5,405 | 6,139 | -12.0% | 5,307 | 1.8% |
| MINY RBOB GAS | 0 | 0 | - | 2 | -100.0% |
| MINY WTI CRUDE OIL | 3,162 | 5,247 | -39.7% | 3,103 | 1.9% |
| MJC FUT | 0 | 60 | -100.0% | 5 | -100.0% |
| MNC FUT | 713 | 2,371 | -69.9% | 675 | 5.6% |
| MONT BELVIEU ETHANE 5 DECI | 58,118 | 42,372 | 37.2% | 59,143 | -1.7% |
| MONT BELVIEU ETHANE OPIS B | 770 | 90 | 755.6% | 1,080 | -28.7% |
| MONT BELVIEU LDH PROPANE 5 | 137,503 | 135,940 | 1.1% | 134,772 | 2.0% |
| MONT BELVIEU LDH PROPANE C | 2,693 | 3,413 | -21.1% | 1,690 | 59.3% |
| MONT BELVIEU NATURAL GASO | 30,989 | 19,205 | 61.4% | 30,917 | 0.2% |
| MONT BELVIEU NATURAL GASO | 455 | 141 | 222.7% | 815 | -44.2% |
| MONT BELVIEU NORMAL BUTAN | 61,308 | 54,827 | 11.8% | 64,984 | -5.7% |
| MONT BELVIEU NORMAL BUTAN | 1,430 | 1,478 | -3.2% | 773 | 85.0% |
| NAT GAS BASIS SWAP | 0 | 0 | - | 0 | - |
| NATURAL GAS | 128,487 | 92,828 | 38.4% | 129,935 | -1.1% |
| NATURAL GAS PEN SWP | 266,082 | 121,157 | 119.6% | 263,053 | 1.2% |
| NATURAL GAS PHY | 1,117,622 | 1,512,798 | -26.1% | 1,169,656 | -4.4% |
| NEPOOL INTR HUB 5MW D AH | 151,135 | 303,608 | -50.2% | 161,551 | -6.4% |
| NEPOOL NE MASS 5MW D AH O | 0 | 0 | - | 0 | - |
| NEPOOL NE MASS 5MW D AH P | 0 | 0 | - | 0 | - |
| NEW ENGLAND HUB PEAK DAIL | 868 | 1,085 | -20.0% | 945 | -8.1% |
| NEW YORK ETHANOL SWAP | 120 | 2,348 | -94.9% | 195 | -38.5% |
| NEW YORK HUB ZONE G PEAK | 155 | 2,511 | -93.8% | 441 | -64.9% |
| NEW YORK HUB ZONE J PEAK | 0 | 248 | -100.0% | 88 | -100.0% |
| NGPL MID-CONTINENT | 0 | 1,720 | -100.0% | 0 | - |
| NGPL TEX/OK | 0 | 1,320 | -100.0% | 0 | - |
| N ILLINOIS HUB DAILY | 20 | 10 | 100.0% | 10 | 100.0% |
| NO 2 UP-DOWN SPREAD CALEN | 0 | 175 | -100.0% | 0 | - |
| NORTHEN NATURAL GAS DEMA | 0 | 0 | - | 0 | - |
| NORTHEN NATURAL GAS VENTL | 0 | 0 | - | 0 | - |
| NORTHWEST ROCKIES BASIS S | 0 | 790 | -100.0% | 0 | - |
| N ROCKIES PIPE SWAP | 0 | 0 | - | 0 | - |
| NY1% VS GC SPREAD SWAP | 535 | 1,120 | -52.2% | 565 | -5.3% |
| NY 3.0% FUEL OIL (PLATTS | 0 | 0 | - | 0 | - |
| NY HARBOR 1% FUEL OIL BAL | 0 | 0 | - | 95 | -100.0% |
| NY HARBOR HEAT OIL SWP | 11,018 | 9,893 | 11.4% | 11,777 | -6.4% |
| NY HARBOR LOW SULPUR GAS | 1,090 | 840 | 29.8% | 565 | 92.9% |
| NY HARBOR RESIDUAL FUEL 1 | 852 | 2,512 | -66.1% | 1,197 | -28.8% |
| NY HARBOR RESIDUAL FUEL C | 0 | 0 | - | 0 | - |
| NYH NO 2 CRACK SPREAD CAL | 3,948 | 2,390 | 65.2% | 2,850 | 38.5% |
| NYISO CAPACITY | 30 | 278 | -89.2% | 40 | -25.0% |
| NYISO ZONE A 5MW D AH O P | 0 | 7,808 | -100.0% | 0 | - |
| NYISO ZONE A 5MW D AH PK | 0 | 0 | - | 0 | - |
| NYISO ZONE G 5MW D AH O P | 56,915 | 267,573 | -78.7% | 58,675 | -3.0% |
| NYISO ZONE G 5MW D AH PK | 8,420 | 16,795 | -49.9% | 8,520 | -1.2% |
| NYISO ZONE J 5MW D AH O P | 0 | 11,712 | -100.0% | 0 | - |
| NYISO ZONE J 5MW D AH PK | 0 | 1,720 | -100.0% | 0 | - |
| NYMEX ALUMINUM FUTURES | 0 | 0 | - | 0 | - |
| NYMEX ULSD VS NYMEX HO | 0 | 0 | - | 0 | - |
| NY ULSD (ARGUS) VS HEATING | 547 | 1,431 | -61.8% | 944 | -42.1% |

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CME Group Exchange Open Interest Report - Monthly

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|-----------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Energy Futures | | | | | |
| ONEOK OKLAHOMA NG BASIS | 0 | 0 | - | 0 | - |
| ONTARIO POWER SWAPS | 0 | 0 | - | 0 | - |
| PANHANDLE BASIS SWAP FUTU | 270 | 1,249 | -78.4% | 270 | 0.0% |
| PERMIAN BASIS SWAP | 0 | 3,015 | -100.0% | 0 | - |
| PETROCHEMICALS | 11,607 | 11,908 | -2.5% | 11,950 | -2.9% |
| PETRO CRCKS & SPRDS ASIA | 225 | 340 | -33.8% | 270 | -16.7% |
| PETRO CRCKS & SPRDS NA | 36,896 | 56,059 | -34.2% | 37,507 | -1.6% |
| PETRO CRK&SPRD EURO | 1,823 | 7,695 | -76.3% | 2,128 | -14.3% |
| PETROLEUM PRODUCTS | 899 | 11,040 | -91.9% | 2,028 | -55.7% |
| PETROLEUM PRODUCTS ASIA | 362 | 693 | -47.8% | 392 | -7.7% |
| PETRO OUTRIGHT EURO | 17,607 | 13,183 | 33.6% | 17,288 | 1.8% |
| PETRO OUTRIGHT NA | 2,042 | 5,180 | -60.6% | 2,590 | -21.2% |
| PJM AD HUB 5MW REAL TIME | 47,055 | 123,345 | -61.9% | 49,275 | -4.5% |
| PJM BGE DA OFF-PEAK | 0 | 0 | - | 0 | - |
| PJM BGE DA PEAK | 0 | 0 | - | 0 | - |
| PJM COMED 5MW D AH O PK | 0 | 0 | - | 0 | - |
| PJM COMED 5MW D AH PK | 0 | 0 | - | 0 | - |
| PJM DAILY | 296 | 256 | 15.6% | 286 | 3.5% |
| PJM DAYTON DA OFF-PEAK | 0 | 39,040 | -100.0% | 0 | - |
| PJM DAYTON DA PEAK | 0 | 2,150 | -100.0% | 0 | - |
| PJM MONTHLY | 0 | 0 | - | 0 | - |
| PJM NI HUB 5MW REAL TIME | 44,760 | 71,775 | -37.6% | 49,200 | -9.0% |
| 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 | 0 | - | 0 | - |
| PJM PSEG DA OFF-PEAK | 0 | 0 | - | 0 | - |
| PJM PSEG DA PEAK | 0 | 0 | - | 0 | - |
| PJM WESTH DA OFF-PEAK | 0 | 31,468 | -100.0% | 0 | - |
| PJM WESTHDA PEAK | 0 | 1,710 | -100.0% | 0 | - |
| PJM WESTH RT OFF-PEAK | 295,400 | 433,779 | -31.9% | 303,880 | -2.8% |
| PJM WESTH RT PEAK | 51,595 | 63,190 | -18.3% | 54,555 | -5.4% |
| PLASTICS | 3,776 | 3,723 | 1.4% | 3,043 | 24.1% |
| PREMIUM UNLD 10P FOB MED | 0 | 42 | -100.0% | 0 | - |
| PREMIUM UNLEAD 10PPM FOB | 0 | 0 | - | 0 | - |
| PREM UNL GAS 10PPM RDAM F | 0 | 0 | - | 0 | - |
| PREM UNL GAS 10PPM RDAM F | 0 | 0 | - | 0 | - |
| PROPANE NON-LDH MB (OPIS) B | 1,341 | 2,626 | -48.9% | 400 | 235.3% |
| PROPANE NON-LDH MT. BEL (OF | 69,911 | 62,601 | 11.7% | 58,851 | 18.8% |
| RBOB CALENDAR SWAP | 7,787 | 11,123 | -30.0% | 10,016 | -22.3% |
| RBOB CRACK SPREAD | 4,452 | 4,080 | 9.1% | 2,455 | 81.3% |
| RBOB CRACK SPREAD BALMO S | 0 | 0 | - | 0 | - |
| RBOB GAS | 70 | 70 | 0.0% | 77 | -9.1% |
| RBOB GASOLINE BALMO CLNDR | 292 | 0 | - | 331 | -11.8% |
| RBOB PHY | 405,345 | 376,903 | 7.5% | 414,673 | -2.2% |
| RBOB VS HEATING OIL SWAP | 300 | 75 | 300.0% | 375 | -20.0% |
| SAN JUAN BASIS SWAP | 0 | 428 | -100.0% | 0 | - |
| SAN JUAN PIPE SWAP | 0 | 0 | - | 0 | - |
| SINGAPORE 180CST BALMO | 0 | 37 | -100.0% | 0 | - |
| SINGAPORE 380CST BALMO | 0 | 6 | -100.0% | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

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|----------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Energy Futures | | | | | |
| SINGAPORE 380CST FUEL OIL | 290 | 1,694 | -82.9% | 386 | -24.9% |
| SINGAPORE FUEL 180CST CAL | 0 | 106 | -100.0% | 0 | - |
| SINGAPORE FUEL OIL SPREAD | 0 | 160 | -100.0% | 15 | -100.0% |
| SINGAPORE GASOIL | 593 | 1,658 | -64.2% | 614 | -3.4% |
| SINGAPORE GASOIL CALENDAR | 1,856 | 1,974 | -6.0% | 1,337 | 38.8% |
| SINGAPORE GASOIL SWAP | 7,526 | 1,922 | 291.6% | 6,275 | 19.9% |
| SINGAPORE GASOIL VS ICE | 600 | 5,916 | -89.9% | 570 | 5.3% |
| SINGAPORE JET KERO BALMO | 0 | 0 | - | 0 | - |
| SINGAPORE JET KERO GASOIL | 450 | 0 | - | 500 | -10.0% |
| SINGAPORE JET KEROSENE SW | 1,045 | 2,156 | -51.5% | 1,095 | -4.6% |
| SINGAPORE MOGAS 92 UNLEAD | 0 | 0 | - | 0 | - |
| SINGAPORE MOGAS 92 UNLEAD | 1,200 | 9,143 | -86.9% | 1,913 | -37.3% |
| SING FUEL | 0 | 0 | - | 0 | - |
| Sumas Basis Swap | 0 | 300 | -100.0% | 0 | - |
| TC2 ROTTERDAM TO USAC 37K | 0 | 225 | -100.0% | 0 | 0.0% |
| TC5 RAS TANURA TO YOKOHAM | 0 | 1,360 | -100.0% | 75 | -100.0% |
| TCO BASIS SWAP | 0 | 1,096 | -100.0% | 0 | - |
| TD3 MEG TO JAPAN 250K MT | 5,376 | 10,152 | -47.0% | 4,296 | 25.1% |
| TEXAS EASTERN ZONE M-3 BA | 413 | 790 | -47.7% | 630 | -34.4% |
| TRANSCO ZONE4 BASIS SWAP | 0 | 1,407 | -100.0% | 0 | - |
| TRANSCO ZONE 6 BASIS SWAP | 0 | 0 | - | 0 | - |
| UCM FUT | 0 | 0 | - | 0 | - |
| UK NBP NAT GAS CAL MTH FUT | 260 | 571 | -54.5% | 310 | -16.1% |
| ULSD UP-DOWN BALMO SWP | 2,760 | 11,035 | -75.0% | 4,000 | -31.0% |
| UP DOWN GC ULSD VS NMX HO | 45,823 | 44,634 | 2.7% | 48,888 | -6.3% |
| WAHA BASIS | 0 | 618 | -100.0% | 0 | - |
| WTI-BRENT BULLET SWAP | 0 | 453 | -100.0% | 0 | - |
| WTI-BRENT CALENDAR SWAP | 72,091 | 166,982 | -56.8% | 85,952 | -16.1% |
| WTI CALENDAR | 158,684 | 178,427 | -11.1% | 170,071 | -6.7% |
| WTI MIDLAND CRUDE OIL | 0 | 0 | - | 0 | - |
| WTS (ARGUS) VS WTI SWAP | 58,818 | 80,961 | -27.4% | 63,048 | -6.7% |
| WTS (ARGUS) VS WTI TRD MT | 10,220 | 3,383 | 202.1% | 10,012 | 2.1% |

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|-----------------------------|---------------------------|---------------------------|-----------|---------------------------|---------|
| Energy Options | | | | | |
| BRENT CALENDAR SWAP | 1,337 | 7,437 | -82.0% | 1,550 | -13.7% |
| BRENT CRUDE OIL 1 M CSO | 41,100 | 300 | 13,600.0% | 5,400 | 661.1% |
| BRENT OIL LAST DAY | 168,698 | 108,762 | 55.1% | 168,410 | 0.2% |
| COAL API2 INDEX | 320 | 0 | - | 0 | - |
| CRUDE OIL | 50 | 0 | - | 50 | 0.0% |
| CRUDE OIL 1MO | 508,700 | 380,450 | 33.7% | 429,225 | 18.5% |
| CRUDE OIL APO | 259,348 | 389,404 | -33.4% | 282,155 | -8.1% |
| CRUDE OIL CALNDR STRIP | 0 | 0 | - | 0 | 0.0% |
| CRUDE OIL OUTRIGHTS | 0 | 0 | - | 0 | - |
| CRUDE OIL PHY | 1,586,791 | 2,140,036 | -25.9% | 1,441,536 | 10.1% |
| ELEC FINSETTLED | 43 | 0 | - | 43 | 0.0% |
| ETHANOL SWAP | 4,116 | 8,254 | -50.1% | 5,860 | -29.8% |
| FREIGHT MARKETS | 0 | 0 | - | 0 | - |
| HEATING OIL CRK SPD AVG PRI | 3,330 | 0 | - | 3,000 | 11.0% |
| HEATING OIL PHY | 14,222 | 31,887 | -55.4% | 15,139 | -6.1% |
| HENRY HUB FINANCIAL LAST | 49,062 | 20,076 | 144.4% | 34,726 | 41.3% |
| HO 1 MONTH CLNDR OPTIONS | 0 | 300 | -100.0% | 0 | - |
| LLS CRUDE OIL | 1,000 | 0 | - | 1,100 | -9.1% |
| MCCLOSKEY ARA ARGS COAL | 1,357 | 375 | 261.9% | 1,357 | 0.0% |
| MCCLOSKEY RCH BAY COAL | 0 | 0 | - | 0 | - |
| NATURAL GAS 1 M CSO FIN | 62,375 | 291,159 | -78.6% | 49,335 | 26.4% |
| NATURAL GAS 2 M CSO FIN | 0 | 1,500 | -100.0% | 0 | - |
| NATURAL GAS 3 M CSO FIN | 11,100 | 40,800 | -72.8% | 5,700 | 94.7% |
| NATURAL GAS 5 M CSO FIN | 2,000 | 900 | 122.2% | 2,000 | 0.0% |
| NATURAL GAS 6 M CSO FIN | 23,725 | 69,550 | -65.9% | 15,900 | 49.2% |
| NATURAL GAS OPT | 63,890 | 0 | - | 61,240 | 4.3% |
| NATURAL GAS OPTION ON CALE | 14,728 | 9,804 | 50.2% | 12,628 | 16.6% |
| NATURAL GAS PHY | 2,405,508 | 2,157,526 | 11.5% | 2,434,715 | -1.2% |
| NATURAL GAS SUMMER STRIP | 400 | 0 | - | 400 | 0.0% |
| NATURAL GAS WINTER STRIP | 0 | 600 | -100.0% | 0 | - |
| N ROCKIES PIPE SWAP | 0 | 1,682 | -100.0% | 0 | - |
| NY HARBOR HEAT OIL SWP | 5,179 | 13,073 | -60.4% | 5,503 | -5.9% |
| PETROCHEMICALS | 1,940 | 745 | 160.4% | 1,468 | 32.2% |
| PETRO OUTRIGHT EURO | 0 | 24 | -100.0% | 2 | -100.0% |
| PETRO OUTRIGHT NA | 870 | 760 | 14.5% | 705 | 23.4% |
| PJM WES HUB PEAK CAL MTH | 850 | 1,300 | -34.6% | 850 | 0.0% |
| PJM WES HUB PEAK LMP 50MW | 432 | 512 | -15.6% | 472 | -8.5% |
| RBOB 1MO CAL SPD OPTIONS | 0 | 0 | - | 0 | - |
| RBOB CALENDAR SWAP | 1,387 | 205 | 576.6% | 1,269 | 9.3% |
| RBOB CRACK | 0 | 0 | - | 0 | - |
| RBOB PHY | 10,485 | 7,238 | 44.9% | 7,545 | 39.0% |
| SAN JUAN PIPE SWAP | 0 | 1,276 | -100.0% | 0 | - |
| SHORT TERM | 0 | 0 | - | 0 | - |
| SHORT TERM NATURAL GAS | 0 | 0 | 0.0% | 0 | - |
| WTI-BRENT BULLET SWAP | 190,695 | 120,125 | 58.7% | 164,110 | 16.2% |
| WTI CRUDE OIL 1 M CSO FI | 192,125 | 156,010 | 23.1% | 215,675 | -10.9% |

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| | Open Interest JAN 2021 | Open Interest JAN 2020 | % CHG | Open Interest DEC 2020 | % CHG |
|------------------------|---------------------------|---------------------------|---------|---------------------------|----------|
| FX Futures | | | | | |
| AD/CD CROSS RATES | 3 | 8 | -62.5% | 0 | - |
| AD/JY CROSS RATES | 257 | 403 | -36.2% | 232 | 10.8% |
| AD/NE CROSS RATES | 79 | 202 | -60.9% | 80 | -1.3% |
| AUSTRALIAN DOLLAR | 140,556 | 164,339 | -14.5% | 139,750 | 0.6% |
| BP/JY CROSS RATES | 439 | 1,094 | -59.9% | 358 | 22.6% |
| BP/SF CROSS RATES | 292 | 27 | 981.5% | 164 | 78.0% |
| BRAZIL REAL | 40,396 | 51,018 | -20.8% | 38,717 | 4.3% |
| BRITISH POUND | 159,027 | 210,070 | -24.3% | 141,840 | 12.1% |
| CANADIAN DOLLAR | 162,579 | 183,047 | -11.2% | 152,997 | 6.3% |
| CD/JY CROSS RATES | 42 | 80 | -47.5% | 1 | 4,100.0% |
| CHINESE RENMINBI (CNH) | 4,101 | 1,935 | 111.9% | 4,713 | -13.0% |
| CZECK KORUNA (EC) | 2 | 6 | -66.7% | 2 | 0.0% |
| CZECK KORUNA (US) | 0 | 0 | - | 0 | - |
| EC/AD CROSS RATES | 2,938 | 1,242 | 136.6% | 3,115 | -5.7% |
| EC/CD CROSS RATES | 2,835 | 2,624 | 8.0% | 2,532 | 12.0% |
| EC/NOK CROSS RATES | 307 | 159 | 93.1% | 302 | 1.7% |
| EC/SEK CROSS RATES | 611 | 860 | -29.0% | 546 | 11.9% |
| EFX/BP CROSS RATES | 24,363 | 23,630 | 3.1% | 25,578 | -4.8% |
| EFX/JY CROSS RATES | 17,321 | 24,532 | -29.4% | 16,775 | 3.3% |
| EFX/SF CROSS RATES | 7,994 | 12,994 | -38.5% | 8,148 | -1.9% |
| E-MINI EURO FX | 16,474 | 16,564 | -0.5% | 13,778 | 19.6% |
| E-MINI JAPANESE YEN | 636 | 440 | 44.5% | 319 | 99.4% |
| EURO FX | 673,813 | 592,601 | 13.7% | 670,426 | 0.5% |
| HUNGARIAN FORINT (EC) | 0 | 0 | - | 0 | - |
| HUNGARIAN FORINT (US) | 11 | 20 | -45.0% | 12 | -8.3% |
| INDIAN RUPEE | 2,204 | 2,002 | 10.1% | 1,846 | 19.4% |
| JAPANESE YEN | 197,595 | 188,470 | 4.8% | 206,153 | -4.2% |
| KOREAN WON | 1,097 | 825 | 33.0% | 1,286 | -14.7% |
| MEXICAN PESO | 150,462 | 295,966 | -49.2% | 140,473 | 7.1% |
| MICRO AUD/USD | 10,656 | 5,913 | 80.2% | 8,131 | 31.1% |
| MICRO CAD/USD | 2,194 | 2,640 | -16.9% | 1,698 | 29.2% |
| MICRO CHF/USD | 1,308 | 542 | 141.3% | 1,272 | 2.8% |
| MICRO EUR/USD | 16,021 | 10,979 | 45.9% | 12,926 | 23.9% |
| MICRO GBP/USD | 3,287 | 3,211 | 2.4% | 3,000 | 9.6% |
| MICRO INR/USD | 305 | 211 | 44.5% | 222 | 37.4% |
| MICRO JPY/USD | 1,642 | 1,487 | 10.4% | 1,502 | 9.3% |
| NEW ZEALND DOLLAR | 48,822 | 43,402 | 12.5% | 47,018 | 3.8% |
| NKR/USD CROSS RATE | 2,483 | 2,206 | 12.6% | 2,509 | -1.0% |
| POLISH ZLOTY (EC) | 59 | 0 | - | 51 | 15.7% |
| POLISH ZLOTY (US) | 306 | 88 | 247.7% | 278 | 10.1% |
| RMB USD | 0 | 1 | -100.0% | 0 | - |
| RUSSIAN RUBLE | 25,637 | 51,638 | -50.4% | 24,788 | 3.4% |
| S.AFRICAN RAND | 12,413 | 16,009 | -22.5% | 11,720 | 5.9% |
| SF/JY CROSS RATES | 13 | 30 | -56.7% | 1 | 1,200.0% |
| SHEKEL | 5 | 41 | -87.8% | 4 | 25.0% |
| SKR/USD CROSS RATES | 2,036 | 1,366 | 49.0% | 2,102 | -3.1% |
| SWISS FRANC | 48,631 | 51,037 | -4.7% | 48,460 | 0.4% |
| TURKISH LIRA | 28 | 1,390 | -98.0% | 28 | 0.0% |
| USDZAR | 0 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest JAN 2021 | Open Interest JAN 2020 | % CHG | Open Interest DEC 2020 | % CHG |
|----------------------------|---------------------------|---------------------------|-----------|---------------------------|-----------|
| FX Options | | | | | |
| AUD/USD MONDAY OPTION WEE | 261 | 0 | - | 663 | -60.6% |
| AUD/USD MONDAY OPTION WEE | 46 | 0 | - | 239 | -80.8% |
| AUD/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| AUD/USD MONDAY OPTION WEE | 217 | 0 | - | 0 | - |
| AUD/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| AUD/USD MONTHLY OPTIONS | 85,670 | 65,354 | 31.1% | 51,371 | 66.8% |
| AUD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | 0.0% |
| AUD/USD WKLY FRIDAY OPTION | 1,443 | 1,533 | -5.9% | 0 | - |
| AUD/USD WKLY FRIDAY OPTION | 733 | 1,283 | -42.9% | 785 | -6.6% |
| AUD/USD WKLY FRIDAY OPTION | 739 | 1,543 | -52.1% | 296 | 149.7% |
| AUD/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 271 | -100.0% |
| AUD/USD WKLY WED OPTIONS - | 1,320 | 1,172 | 12.6% | 298 | 343.0% |
| AUD/USD WKLY WED OPTIONS - | 119 | 207 | -42.5% | 269 | -55.8% |
| AUD/USD WKLY WED OPTIONS - | 455 | 299 | 52.2% | 188 | 142.0% |
| AUD/USD WKLY WED OPTIONS - | 0 | 92 | -100.0% | 0 | - |
| AUD/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | 0.0% |
| BRL/USD MONTHLY OPTIONS | 15 | 10 | 50.0% | 14 | 7.1% |
| CAD/USD MONDAY OPTIONS WE | 848 | 0 | - | 1,774 | -52.2% |
| CAD/USD MONDAY OPTIONS WE | 0 | 0 | - | 50 | -100.0% |
| CAD/USD MONDAY OPTIONS WE | 0 | 0 | - | 0 | - |
| CAD/USD MONDAY OPTIONS WE | 0 | 0 | - | 0 | - |
| CAD/USD MONDAY OPTIONS WE | 0 | 0 | - | 0 | - |
| CAD/USD MONTHLY OPTIONS | 56,410 | 52,230 | 8.0% | 50,237 | 12.3% |
| CAD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | 0.0% |
| CAD/USD WKLY FRIDAY OPTION | 1,964 | 1,714 | 14.6% | 0 | - |
| CAD/USD WKLY FRIDAY OPTION | 1,373 | 1,469 | -6.5% | 802 | 71.2% |
| CAD/USD WKLY FRIDAY OPTION | 618 | 1,220 | -49.3% | 320 | 93.1% |
| CAD/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 322 | -100.0% |
| CAD/USD WKLY WED OPTIONS - | 130 | 1,555 | -91.6% | 819 | -84.1% |
| CAD/USD WKLY WED OPTIONS - | 100 | 413 | -75.8% | 0 | - |
| CAD/USD WKLY WED OPTIONS - | 55 | 1,234 | -95.5% | 0 | - |
| CAD/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| CAD/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | 0.0% |
| CHF/USD MONTHLY OPTIONS | 6,721 | 12,093 | -44.4% | 7,413 | -9.3% |
| CHF/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | 0.0% |
| CHF/USD WKLY FRIDAY OPTION | 170 | 1 | 16,900.0% | 0 | - |
| CHF/USD WKLY FRIDAY OPTION | 50 | 2 | 2,400.0% | 51 | -2.0% |
| CHF/USD WKLY FRIDAY OPTION | 552 | 101 | 446.5% | 1 | 55,100.0% |
| CHF/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 0 | - |
| EUR/GBP MONTHLY OPTIONS | 0 | 0 | - | 0 | - |
| EUR/GBP WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| EUR/USD MONDAY OPTION WEE | 153 | 0 | - | 1,066 | -85.6% |
| EUR/USD MONDAY OPTION WEE | 117 | 0 | - | 197 | -40.6% |
| EUR/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| EUR/USD MONDAY OPTION WEE | 1,252 | 0 | - | 59 | 2,022.0% |
| EUR/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| EUR/USD MONTHLY OPTIONS | 202,386 | 214,907 | -5.8% | 198,920 | 1.7% |
| EUR/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | 0.0% |
| EUR/USD WKLY FRIDAY OPTION | 2,968 | 4,723 | -37.2% | 0 | - |
| EUR/USD WKLY FRIDAY OPTION | 1,746 | 2,746 | -36.4% | 2,211 | -21.0% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest JAN 2021 | Open Interest JAN 2020 | % CHG | Open Interest DEC 2020 | % CHG |
|----------------------------|---------------------------|---------------------------|---------|---------------------------|----------|
| FX Options | | | | | |
| EUR/USD WKLY FRIDAY OPTION | 1,232 | 3,452 | -64.3% | 1,307 | -5.7% |
| EUR/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 517 | -100.0% |
| EUR/USD WKLY WED OPTIONS - | 2,626 | 4,970 | -47.2% | 2,910 | -9.8% |
| EUR/USD WKLY WED OPTIONS - | 1,310 | 1,262 | 3.8% | 755 | 73.5% |
| EUR/USD WKLY WED OPTIONS - | 498 | 764 | -34.8% | 223 | 123.3% |
| EUR/USD WKLY WED OPTIONS - | 241 | 344 | -29.9% | 0 | - |
| EUR/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | 0.0% |
| GBP/USD MONDAY OPTION WEE | 0 | 0 | - | 2,007 | -100.0% |
| GBP/USD MONDAY OPTION WEE | 204 | 0 | - | 0 | - |
| GBP/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| GBP/USD MONDAY OPTION WEE | 66 | 0 | - | 222 | -70.3% |
| GBP/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| GBP/USD MONTHLY OPTIONS | 87,258 | 94,350 | -7.5% | 144,607 | -39.7% |
| GBP/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | 0.0% |
| GBP/USD WKLY FRIDAY OPTION | 1,110 | 979 | 13.4% | 0 | - |
| GBP/USD WKLY FRIDAY OPTION | 1,071 | 1,043 | 2.7% | 769 | 39.3% |
| GBP/USD WKLY FRIDAY OPTION | 382 | 604 | -36.8% | 86 | 344.2% |
| GBP/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 4 | -100.0% |
| GBP/USD WKLY WED OPTIONS - | 558 | 3,032 | -81.6% | 8 | 6,875.0% |
| GBP/USD WKLY WED OPTIONS - | 95 | 234 | -59.4% | 0 | - |
| GBP/USD WKLY WED OPTIONS - | 1 | 0 | - | 2 | -50.0% |
| GBP/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| GBP/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | 0.0% |
| JPY/USD MONDAY OPTION WEE | 150 | 0 | - | 747 | -79.9% |
| JPY/USD MONDAY OPTION WEE | 0 | 0 | - | 54 | -100.0% |
| JPY/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| JPY/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| JPY/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| JPY/USD MONTHLY OPTIONS | 62,232 | 103,401 | -39.8% | 60,617 | 2.7% |
| JPY/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | 0.0% |
| JPY/USD WKLY FRIDAY OPTION | 736 | 3,157 | -76.7% | 0 | - |
| JPY/USD WKLY FRIDAY OPTION | 537 | 1,234 | -56.5% | 1,392 | -61.4% |
| JPY/USD WKLY FRIDAY OPTION | 417 | 1,291 | -67.7% | 422 | -1.2% |
| JPY/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 374 | -100.0% |
| JPY/USD WKLY WED OPTIONS - | 979 | 4,687 | -79.1% | 496 | 97.4% |
| JPY/USD WKLY WED OPTIONS - | 24 | 808 | -97.0% | 231 | -89.6% |
| JPY/USD WKLY WED OPTIONS - | 0 | 484 | -100.0% | 0 | - |
| JPY/USD WKLY WED OPTIONS - | 0 | 234 | -100.0% | 0 | - |
| JPY/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | 0.0% |
| MXN/USD MONTHLY OPTIONS | 1,419 | 1,112 | 27.6% | 1,813 | -21.7% |
| MXN/USD WKLY FRIDAY OPTION | 0 | 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 | - |
| MXN/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 0 | - |
| NZD/USD MONTHLY OPTIONS | 95 | 1,780 | -94.7% | 76 | 25.0% |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest JAN 2021 | Open Interest JAN 2020 | % CHG | Open Interest DEC 2020 | % CHG |
|---------------------------------|---------------------------|---------------------------|-------|---------------------------|-------|
| FX Options | | | | | |
| RUB/USD MONTHLY OPTIONS | 64 | 0 | - | 64 | 0.0% |
| Foreign Exchange Futures | | | | | |
| CHILEAN PESO | 0 | 0 | - | 0 | - |
| Foreign Exchange Options | | | | | |
| AUD/USD WKLY WED OPTIONS - | 301 | 207 | 45.4% | 170 | 77.1% |
| Ags Futures | | | | | |
| FERTILIZER PRODUCTS | 4,645 | 4,335 | 7.2% | 3,944 | 17.8% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest JAN 2021 | Open Interest JAN 2020 | % CHG | Open Interest DEC 2020 | % CHG |
|-----------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Ag Products Futures | | | | | |
| BUTTER CS | 10,103 | 11,811 | -14.5% | 7,502 | 34.7% |
| CASH-SETTLED CHEESE | 26,114 | 18,394 | 42.0% | 20,644 | 26.5% |
| CAT ASIA WEATHER | 200 | 0 | - | 0 | - |
| CATTLE | 327,993 | 354,091 | -7.4% | 292,595 | 12.1% |
| CAT WEATHER EUROPEAN | 0 | 0 | - | 0 | - |
| CDD SEASONAL STRIP | 0 | 0 | - | 0 | - |
| CDD WEATHER | 0 | 0 | - | 0 | - |
| CHI WHEAT | 452,911 | 515,958 | -12.2% | 402,613 | 12.5% |
| CLASS IV MILK | 2,618 | 8,846 | -70.4% | 2,419 | 8.2% |
| COCOA TAS | 0 | 0 | - | 0 | - |
| COFFEE | 0 | 0 | - | 0 | - |
| CORN | 1,959,084 | 1,546,203 | 26.7% | 1,750,518 | 11.9% |
| COTTON | 0 | 0 | - | 0 | 0.0% |
| DJ_UBS ROLL SELECT INDEX FU | 2,396 | 1,334 | 79.6% | 2,287 | 4.8% |
| DOW-UBS COMMOD INDEX | 38,961 | 18,796 | 107.3% | 24,906 | 56.4% |
| DRY WHEY | 4,043 | 2,080 | 94.4% | 3,089 | 30.9% |
| FEEDER CATTLE | 40,085 | 55,177 | -27.4% | 43,631 | -8.1% |
| FERTILIZER PRODUCTS | 145 | 1,115 | -87.0% | 145 | 0.0% |
| GOLDMAN SACHS | 5,896 | 8,964 | -34.2% | 5,734 | 2.8% |
| GSCI EXCESS RETURN FUT | 49,257 | 33,466 | 47.2% | 46,315 | 6.4% |
| HDD EURO SEASONAL STRIP | 0 | 250 | -100.0% | 0 | - |
| HDD SEASONAL STRIP | 0 | 0 | - | 0 | - |
| HDD WEATHER | 8,950 | 6,425 | 39.3% | 18,050 | -50.4% |
| HDD WEATHER EUROPEAN | 1,600 | 1,250 | 28.0% | 2,800 | -42.9% |
| HOGS | 222,094 | 291,742 | -23.9% | 193,877 | 14.6% |
| HOUSING INDEX | 24 | 61 | -60.7% | 24 | 0.0% |
| Intercommodity Spread | 0 | 0 | - | 0 | - |
| KC WHEAT | 224,473 | 304,358 | -26.2% | 217,162 | 3.4% |
| LUMBER | 2,687 | 3,447 | -22.0% | 2,997 | -10.3% |
| MALAYSIAN PALM SWAP | 19,440 | 28,130 | -30.9% | 17,128 | 13.5% |
| MILK | 23,030 | 18,958 | 21.5% | 18,312 | 25.8% |
| MINI CORN | 12,201 | 9,344 | 30.6% | 9,152 | 33.3% |
| MINI SOYBEAN | 19,882 | 10,348 | 92.1% | 13,682 | 45.3% |
| MINI WHEAT | 5,533 | 2,150 | 157.3% | 4,654 | 18.9% |
| MLK MID OPTIONS | 0 | 0 | - | 0 | 0.0% |
| NFD MILK | 7,015 | 8,954 | -21.7% | 5,107 | 37.4% |
| OATS | 4,674 | 5,422 | -13.8% | 4,882 | -4.3% |
| PACIFIC RIM DAT SS WTHR | 0 | 0 | - | 0 | - |
| PORK CUTOUT | 1,211 | 0 | - | 882 | 37.3% |
| ROUGH RICE | 10,182 | 12,833 | -20.7% | 9,334 | 9.1% |
| SOYBEAN | 926,141 | 838,696 | 10.4% | 889,698 | 4.1% |
| SOYBEAN MEAL | 403,296 | 496,364 | -18.7% | 415,506 | -2.9% |
| SOYBEAN OIL | 477,188 | 534,126 | -10.7% | 469,214 | 1.7% |
| S&P GSCI ENHANCED ER SWAP | 1,001 | 3,762 | -73.4% | 1,001 | 0.0% |
| SUGAR 11 | 0 | 0 | - | 0 | - |
| USD CRUDE PALM OIL | 5,962 | 6,380 | -6.6% | 6,600 | -9.7% |
| WHEAT | 27,043 | 22,943 | 17.9% | 28,080 | -3.7% |

Ag Products Options

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest JAN 2021 | Open Interest JAN 2020 | % CHG | Open Interest DEC 2020 | % CHG |
|----------------------------|---------------------------|---------------------------|----------|---------------------------|-----------|
| Ag Products Options | | | | | |
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| BUTTER CS | 7,884 | 8,087 | -2.5% | 5,547 | 42.1% |
| CASH-SETTLED CHEESE | 41,450 | 25,628 | 61.7% | 33,791 | 22.7% |
| CATTLE | 187,369 | 190,276 | -1.5% | 154,810 | 21.0% |
| CAT WEATHER EUROPEAN | 0 | 0 | - | 0 | - |
| CDD SEASONAL STRIP | 0 | 1,000 | -100.0% | 0 | - |
| CHI WHEAT | 344,275 | 384,475 | -10.5% | 270,496 | 27.3% |
| CLASS IV MILK | 9,210 | 11,574 | -20.4% | 6,752 | 36.4% |
| CORN | 1,756,115 | 999,041 | 75.8% | 1,363,439 | 28.8% |
| CORN NEARBY+2 CAL SPRD | 8,526 | 6,200 | 37.5% | 1,865 | 357.2% |
| 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 | 1,589 | 1,327 | 19.7% | 1,580 | 0.6% |
| FEEDER CATTLE | 17,792 | 21,158 | -15.9% | 21,356 | -16.7% |
| HDD EURO SEASONAL STRIP | 7,000 | 0 | - | 7,000 | 0.0% |
| HDD SEASONAL STRIP | 7,500 | 0 | - | 6,000 | 25.0% |
| HDD WEATHER | 3,150 | 0 | - | 2,975 | 5.9% |
| HDD WEATHER EUROPEAN | 1,250 | 0 | - | 500 | 150.0% |
| HOGS | 154,835 | 355,857 | -56.5% | 136,055 | 13.8% |
| HOUSING INDEX | 0 | 7 | -100.0% | 0 | - |
| Intercommodity Spread | 51 | 12,512 | -99.6% | 265 | -80.8% |
| JAN-MAR SOYBEAN CSO | 0 | 0 | - | 0 | - |
| JULY-DEC CORN CAL SPRD | 8,042 | 25,151 | -68.0% | 5,732 | 40.3% |
| 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 | 1,550 | -67.7% | 500 | 0.0% |
| JULY-JULY WHEAT CAL SPRD | 30 | 50 | -40.0% | 30 | 0.0% |
| JULY-NOV SOYBEAN CAL SPRD | 753 | 9,256 | -91.9% | 853 | -11.7% |
| KC WHEAT | 59,007 | 88,922 | -33.6% | 43,768 | 34.8% |
| LUMBER | 800 | 921 | -13.1% | 637 | 25.6% |
| LV CATL CSO | 0 | 60 | -100.0% | 0 | - |
| MAR-DEC CORN CAL SPRD | 10 | 584 | -98.3% | 10 | 0.0% |
| MAR-JULY CORN CAL SPRD | 500 | 3,100 | -83.9% | 500 | 0.0% |
| MAR-JULY SOYBEAN CAL SPRD | 20 | 0 | - | 20 | 0.0% |
| MAR-JULY WHEAT CAL SPRD | 430 | 0 | - | 430 | 0.0% |
| MILK | 74,877 | 60,732 | 23.3% | 61,009 | 22.7% |
| MLK MID OPTIONS | 12 | 20 | -40.0% | 12 | 0.0% |
| NFD MILK | 13,710 | 14,550 | -5.8% | 10,666 | 28.5% |
| NOV-JULY SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| NOV-MAR SOYBEAN CSO | 0 | 0 | - | 0 | - |
| NOV-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| OATS | 276 | 866 | -68.1% | 119 | 131.9% |
| PORK CUTOUT | 260 | 0 | - | 158 | 64.6% |
| ROUGH RICE | 335 | 3,361 | -90.0% | 792 | -57.7% |
| SOYBEAN | 1,062,254 | 587,899 | 80.7% | 831,106 | 27.8% |
| SOYBEAN CRUSH | 1,562 | 830 | 88.2% | 1,402 | 11.4% |
| SOYBEAN MEAL | 224,177 | 105,775 | 111.9% | 173,559 | 29.2% |
| SOYBEAN OIL | 251,107 | 141,736 | 77.2% | 258,451 | -2.8% |
| SOYBN NEARBY+2 CAL SPRD | 3,220 | 35 | 9,100.0% | 20 | 16,000.0% |

***** 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 JAN 2021 | Open Interest JAN 2020 | % CHG | Open Interest DEC 2020 | % CHG |
|----------------------------|---------------------------|---------------------------|---------------|---------------------------|--------------|
| Ag Products Options | | | | | |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - |
| WHEAT | 421 | 9,701 | -95.7% | 10 | 4,110.0% |
| WHEAT-CORN IC50 | 65 | 240 | -72.9% | 78 | -16.7% |
| WHEAT NEARBY+2 CAL SPRD | 1,184 | 975 | 21.4% | 50 | 2,268.0% |
| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 25,807,750 | 30,209,734 | -14.6% | 22,967,667 | 12.4% |
| Equity Index Futures | 4,434,182 | 4,338,329 | 2.2% | 4,116,162 | 7.7% |
| Metals Futures | 1,175,136 | 1,430,846 | -17.9% | 1,201,191 | -2.2% |
| Energy Futures | 7,901,230 | 9,258,015 | -14.7% | 7,787,040 | 1.5% |
| FX Futures | 1,782,280 | 1,967,349 | -9.4% | 1,735,853 | 2.7% |
| Foreign Exchange Futures | 0 | 0 | - | 0 | - |
| Ags Futures | 4,645 | 4,335 | 7.2% | 3,944 | 17.8% |
| Ag Products Futures | 5,323,433 | 5,182,178 | 2.7% | 4,930,540 | 8.0% |
| TOTAL FUTURES | 46,428,656 | 52,390,786 | -11.4% | 42,742,397 | 8.6% |
| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 34,092,405 | 55,696,262 | -38.8% | 26,457,435 | 28.9% |
| Equity Index Options | 3,061,753 | 3,927,510 | -22.0% | 2,422,355 | 26.4% |
| Metals Options | 1,083,588 | 1,603,429 | -32.4% | 1,008,273 | 7.5% |
| Energy Options | 5,627,163 | 5,962,070 | -5.6% | 5,369,068 | 4.8% |
| FX Options | 531,936 | 595,123 | -10.6% | 538,339 | -1.2% |
| Foreign Exchange Options | 301 | 207 | 45.4% | 170 | 77.1% |
| Ag Products Options | 4,251,577 | 3,073,456 | 38.3% | 3,402,372 | 25.0% |
| TOTAL OPTIONS | 48,648,723 | 70,858,057 | -31.3% | 39,198,012 | 24.1% |
| TOTAL COMBINED | | | | | |
| Interest Rate | 59,900,155 | 85,905,996 | -30.3% | 49,425,102 | 21.2% |
| Equity Index | 7,495,935 | 8,265,839 | -9.3% | 6,538,517 | 14.6% |
| Metals | 2,258,724 | 3,034,275 | -25.6% | 2,209,464 | 2.2% |
| Energy | 13,528,393 | 15,220,085 | -11.1% | 13,156,108 | 2.8% |
| FX | 2,314,216 | 2,562,472 | -9.7% | 2,274,192 | 1.8% |
| Foreign Exchange | 301 | 207 | 45.4% | 170 | 77.1% |
| Ags | 4,645 | 4,335 | 7.2% | 3,944 | 17.8% |
| Ag Products | 9,575,010 | 8,255,634 | 16.0% | 8,332,912 | 14.9% |
| GRAND TOTAL | 95,077,379 | 123,248,843 | -22.9% | 81,940,409 | 16.0% |

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