



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%
AUSTRIALIAN 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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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 BR	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

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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	-
NORTHERN NATURAL GAS DEMA	0	0	-	0	-
NORTHERN 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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CME Group Exchange Open Interest Report - Monthly

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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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CME Group Exchange Open Interest Report - Monthly

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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

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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 PRODUCS	4,645	4,335	7.2%	3,944	17.8%

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CME Group Exchange Open Interest Report - Monthly

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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 CUTOFF	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%

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Options					
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	421	9,701	-95.7%	10	4,110.0%
WHEAT-CORN ICSD	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%

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

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