



CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2021	Open Interest FEB 2020	% CHG	Open Interest JAN 2021	% CHG
Interest Rate Futures					
10-YR NOTE	3,598,393	3,959,868	-9.1%	3,560,795	1.1%
10-YR SWAP RATE	234,682	192,880	21.7%	211,582	10.9%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
1-MONTH EURODOLLAR	0	0	-	0	-
20-YR SWAP RATE	90	90	0.0%	90	0.0%
2-YR NOTE	2,235,087	3,393,813	-34.1%	2,230,710	0.2%
2-YR SWAP RATE	39,442	47,551	-17.1%	36,408	8.3%
30-YR BOND	1,237,393	1,244,973	-0.6%	1,185,136	4.4%
30-YR SWAP RATE	3,413	3,534	-3.4%	3,847	-11.3%
3-YR NOTE	12,366	0	-	10,746	15.1%
3-YR SWAP RATE	19,121	14,424	32.6%	19,983	-4.3%
4-YR SWAP RATE	9,945	6,709	48.2%	6,643	49.7%
5-YR NOTE	3,619,345	4,585,790	-21.1%	3,551,043	1.9%
5-YR SWAP RATE	107,226	84,856	26.4%	80,879	32.6%
7-YR SWAP RATE	20,204	18,954	6.6%	20,392	-0.9%
EURODOLLARS	11,336,893	11,838,632	-4.2%	10,697,917	6.0%
FED FUND	1,189,482	2,048,540	-41.9%	1,200,705	-0.9%
SOFR	761,889	540,331	41.0%	723,251	5.3%
SONIA	23,421	21,859	7.1%	22,710	3.1%
Ultra 10-Year Note	1,275,334	906,864	40.6%	1,141,418	11.7%
ULTRA T-BOND	1,157,158	1,184,262	-2.3%	1,092,645	5.9%
Interest Rate Options					
10-YR NOTE	3,008,655	4,416,242	-31.9%	3,109,135	-3.2%
2-YR NOTE	5,459	286,061	-98.1%	10,224	-46.6%
30-YR BOND	649,561	1,090,238	-40.4%	585,579	10.9%
5-YR NOTE	1,335,493	2,020,392	-33.9%	661,831	101.8%
EURODOLLARS	20,230,328	45,489,960	-55.5%	18,647,287	8.5%
EURO MIDCURVE	14,404,350	9,795,952	47.0%	11,070,124	30.1%
FED FUND	50	8,758	-99.4%	50	0.0%
SOFR	8,100	32	25,212.5%	8,100	0.0%
Ultra 10-Year Note	0	15,867	-100.0%	0	-
ULTRA T-BOND	174	9,909	-98.2%	75	132.0%

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Equity Index Futures					
BITCOIN FUTURES	10,370	4,798	116.1%	10,731	-3.4%
DJ US REAL ESTATE	25,293	42,041	-39.8%	25,982	-2.7%
E-mini (\$5) Dow	85,510	93,054	-8.1%	96,713	-11.6%
E-MINI COM SERVICES SELECT	2,667	9,318	-71.4%	2,391	11.5%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	0	0	-	0	-
E-MINI MIDCAP	49,968	74,324	-32.8%	52,056	-4.0%
E-MINI NASDAQ 100	248,670	223,496	11.3%	224,122	11.0%
E-MINI RUSSELL 1000	10,256	7,844	30.7%	8,940	14.7%
E-MINI RUSSELL 1000 GROWTH	4,421	6,600	-33.0%	3,680	20.1%
E-MINI RUSSELL 1000 VALUE	17,360	7,549	130.0%	15,607	11.2%
E-MINI RUSSELL 2000	572,241	484,554	18.1%	563,608	1.5%
E-MINI S&P500	2,766,092	3,119,385	-11.3%	2,677,579	3.3%
E-MINI S&P REAL ESTATE SELE	3,671	8,258	-55.5%	4,527	-18.9%
ETHER FUTURES	877	0	-	0	-
FT-SE 100	1	0	-	0	-
FTSE Emerging	5	134	-96.3%	0	-
IBOVESPA INDEX	44	134	-67.2%	99	-55.6%
MICRO E-MINI NASDAQ 100	86,243	56,262	53.3%	65,081	32.5%
MICRO E-MINI RUSSELL 2000	27,283	15,268	78.7%	26,302	3.7%
MICRO E-MINI S&P500	100,088	187,941	-46.7%	91,943	8.9%
MICRO MINI \$5 DOW	19,141	15,731	21.7%	20,150	-5.0%
NASDAQ BIOTECH	197	318	-38.1%	218	-9.6%
Nearby BTIC+	0	0	-	0	-
NIKKEI 225 (\$) STOCK	16,607	17,820	-6.8%	16,601	0.0%
NIKKEI 225 (YEN) STOCK	50,862	55,550	-8.4%	50,693	0.3%
S&P 500	222,880	334,770	-33.4%	164,880	35.2%
S&P 500 ANNUAL DIVIDEND IND	170,836	136,361	25.3%	168,330	1.5%
S&P 500/GI	0	6	-100.0%	0	-
S&P 500 QUARLY DIVIDEND IND	3,816	1,319	189.3%	3,816	0.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	6,605	6,027	9.6%	5,499	20.1%
S&P CONSUMER STAPLES SECT	13,346	13,535	-1.4%	12,332	8.2%
S&P ENERGY SECTOR	28,465	16,696	70.5%	17,914	58.9%
S&P FINANCIAL SECTOR	51,582	28,634	80.1%	41,563	24.1%
S&P HEALTH CARE SECTOR	12,567	13,277	-5.3%	11,669	7.7%
S&P INDUSTRIAL SECTOR	21,154	9,124	131.9%	19,419	8.9%
S&P MATERIALS SECTOR	9,396	8,266	13.7%	8,980	4.6%
S&P TECHNOLOGY SECTOR	9,501	11,684	-18.7%	8,940	6.3%
S&P UTILITIES SECTOR	17,791	17,738	0.3%	13,353	33.2%
S&P VALUE INDEX FUTURES	380	8	4,650.0%	380	0.0%
WATER INDEX FUTURES	20	0	-	16	25.0%
YEN DENOMINATED TOPIX	101	1,068	-90.5%	68	48.5%

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Equity Index Options					
BITCOIN FUTURES	1,762	501	251.7%	2,344	-24.8%
E-mini (\$5) Dow	1,322	3,250	-59.3%	1,120	18.0%
E-MINI NASDAQ 100	142,464	162,192	-12.2%	120,264	18.5%
E-MINI RUSSELL 2000	27,742	19,891	39.5%	19,576	41.7%
E-MINI S&P500	1,894,516	2,880,018	-34.2%	1,611,230	17.6%
EOM E-MINI RUSSELL 2000 END	2,706	1,629	66.1%	3,027	-10.6%
EOM EMINI S&P	329,211	565,187	-41.8%	295,802	11.3%
EOM S&P 500	6,668	7,060	-5.6%	6,451	3.4%
EOW1 E-MINI RUSSELL 2000 WE	3,022	3,211	-5.9%	4,685	-35.5%
EOW1 EMINI S&P 500	169,257	302,754	-44.1%	214,494	-21.1%
EOW1 S&P 500	18,837	9,157	105.7%	14,218	32.5%
EOW2 E-MINI RUSSELL 2000 WE	1,555	1,045	48.8%	1,015	53.2%
EOW2 EMINI S&P 500	88,747	165,800	-46.5%	113,563	-21.9%
EOW2 S&P 500	3,919	2,886	35.8%	5,051	-22.4%
EOW3 E-MINI RUSSELL 2000 WE	5,635	8,058	-30.1%	9,578	-41.2%
EOW3 EMINI S&P 500	391,357	519,204	-24.6%	574,844	-31.9%
EOW3 S&P 500	10,612	19,805	-46.4%	21,347	-50.3%
EOW4 E-MINI RUSSELL 2000 WE	321	156	105.8%	0	-
EOW4 EMINI S&P 500	36,653	60,178	-39.1%	0	-
EOW4 S&P 500	831	0	-	0	-
MICRO E-MINI NASDAQ 100	803	0	-	562	42.9%
MICRO E-MINI S&P500	12,428	0	-	7,007	77.4%
S&P 500	51,476	98,023	-47.5%	35,575	44.7%
Metals Futures					
ALUMINUM	52,548	64,622	-18.7%	54,311	-3.2%
COBALT METAL FUTURES	195	0	-	155	25.8%
COMEX COPPER	252,212	247,105	2.1%	258,220	-2.3%
COMEX E-Mini GOLD	2,388	3,476	-31.3%	2,066	15.6%
COMEX E-Mini SILVER	690	385	79.2%	873	-21.0%
COMEX GOLD	469,135	698,203	-32.8%	520,668	-9.9%
COMEX MINY COPPER	317	127	149.6%	218	45.4%
COMEX SILVER	160,964	200,883	-19.9%	179,138	-10.1%
COPPER	19,371	11,857	63.4%	18,501	4.7%
FERROUS PRODUCTS	5,774	1,724	234.9%	5,829	-0.9%
GOLD	441	344	28.2%	325	35.7%
HOT ROLLED COIL STEEL FUTU	1,144	0	-	1,356	-15.6%
IRON ORE 62 CHINA PLATTS FU	0	0	-	0	-
IRON ORE 62 CHINA TSI FUTURE	0	4,943	-100.0%	0	-
IRON ORE CHINA	1,790	0	-	2,325	-23.0%
LNDN ZINC	0	0	-	0	-
METALS	172	0	-	172	0.0%
MICRO GOLD	28,519	31,287	-8.8%	27,879	2.3%
NYMEX HOT ROLLED STEEL	26,244	18,366	42.9%	23,093	13.6%
NYMEX PLATINUM	73,043	85,952	-15.0%	63,661	14.7%
PALLADIUM	9,387	14,110	-33.5%	9,782	-4.0%
SILVER	8,290	2,796	196.5%	6,264	32.3%
URANIUM	300	1,808	-83.4%	300	0.0%

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Metals Options					
ALUMINUM	0	150	-100.0%	0	-
COMEX COPPER	34,093	59,253	-42.5%	24,417	39.6%
COMEX GOLD	881,132	1,582,732	-44.3%	920,568	-4.3%
COMEX SILVER	112,970	141,371	-20.1%	114,867	-1.7%
COPPER	14	63	-77.8%	0	-
GOLD	23,998	39,732	-39.6%	16,079	49.3%
HOT ROLLED COIL STEEL CALL	0	225	-100.0%	0	-
HOT ROLLED COIL STEEL PUT O	0	150	-100.0%	0	-
IRON ORE 62 CHINA TSI CALL O	0	310	-100.0%	0	-
IRON ORE 62 CHINA TSI PUT OP	0	3,970	-100.0%	0	-
IRON ORE CHINA	1,230	0	-	1,320	-6.8%
NYMEX HOT ROLLED STEEL	1,175	0	-	1,450	-19.0%
NYMEX PLATINUM	2,934	11,783	-75.1%	2,038	44.0%
PALLADIUM	400	3,157	-87.3%	945	-57.7%
SILVER	2,184	3,990	-45.3%	1,904	14.7%
Energy Futures					
3.5% FUEL OIL CID MED SWA	0	20	-100.0%	0	-
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	10	84	-88.1%	10	0.0%
ANR OKLAHOMA	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	9,995	9,816	1.8%	10,300	-3.0%
ARGUS PROPAN FAR EST INDE	5,319	4,626	15.0%	5,281	0.7%
ARGUS PROPAN(SAUDI ARAMC	1,926	1,766	9.1%	2,102	-8.4%
AUSTRALIAN COKE COAL	0	0	-	0	-
BRENT BALMO SWAP	0	150	-100.0%	0	-
BRENT CALENDAR SWAP	13,818	21,248	-35.0%	8,807	56.9%
BRENT FINANCIAL FUTURES	3,104	180	1,624.4%	114	2,622.8%
BRENT OIL LAST DAY	207,301	280,408	-26.1%	182,350	13.7%
CENTERPOINT BASIS SWAP	0	0	-	0	-
CHICAGO ETHANOL SWAP	41,586	41,635	-0.1%	40,568	2.5%
CHICAGO ULSD PL VS HO SPR	1,357	2,826	-52.0%	1,269	6.9%
CHICAGO UNL GAS PL VS RBO	1,205	165	630.3%	1,375	-12.4%
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	169	-100.0%	0	-
CIN HUB 5MW REAL TIME O P	0	27,328	-100.0%	0	-
CIN HUB 5MW REAL TIME PK	0	1,505	-100.0%	0	-
COAL SWAP	0	0	-	0	-
COLUMB GULF MAINLINE NG B	0	225	-100.0%	0	-
CONWAY NATURAL GASOLINE (604	1,636	-63.1%	767	-21.3%
CONWAY NORMAL BUTANE (OPI	706	993	-28.9%	1,227	-42.5%
CONWAY PROPANE 5 DECIMALS	17,017	17,149	-0.8%	19,562	-13.0%
CRUDE OIL	150	12,946	-98.8%	1,150	-87.0%
CRUDE OIL LAST DAY	0	0	-	0	-
CRUDE OIL OUTRIGHTS	180,796	175,851	2.8%	155,086	16.6%
CRUDE OIL PHY	2,503,370	2,209,651	13.3%	2,349,408	6.6%

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Energy Futures					
CRUDE OIL SPRDS	121,432	132,322	-8.2%	109,660	10.7%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	21,903	74,691	-70.7%	21,144	3.6%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	220	550	-60.0%	0	-
DIESEL 10P BRG FOB RDM VS	30	0	-	0	-
DOMINION TRAN INC - APP I	0	0	-	0	-
DOMINION TRANSMISSION INC	126	2,179	-94.2%	126	0.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	0	659	-100.0%	0	-
DUTCH TTF NATURAL GAS CAL	26,195	12,981	101.8%	23,396	12.0%
EAST/WEST FUEL OIL SPREAD	0	11	-100.0%	0	-
EIA FLAT TAX ONHWAY DIESE	4,195	2,338	79.4%	4,480	-6.4%
ELEC FINSETTLED	0	470	-100.0%	0	-
ELEC MISO PEAK	0	0	-	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	0	8,560	-100.0%	0	-
ETHANOL	88	486	-81.9%	99	-11.1%
ETHANOL SWAP	745	718	3.8%	895	-16.8%
ETHANOL T2 FOB ROTT INCL DU	8,711	7,820	11.4%	8,833	-1.4%
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	17	-100.0%	0	-
EURO GASOIL 10PPM VS ICE	791	75	954.7%	0	-
EUROPE 1% FUEL OIL NWE CA	12	2	500.0%	0	-
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-
EUROPE 3.5% FUEL OIL MED	0	27	-100.0%	0	-
EUROPE 3.5% FUEL OIL RDAM	173	2,065	-91.6%	184	-6.0%
EUROPEAN GASOIL (ICE)	92	229	-59.8%	92	0.0%
EUROPEAN NAPHTHA BALMO	0	10	-100.0%	8	-100.0%
EUROPEAN NAPHTHA CRACK SP	2,844	5,655	-49.7%	2,371	19.9%
EUROPE DATED BRENT SWAP	25	0	-	27	-7.4%
EUROPE JET KERO NWE CALSW	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	881	1,085	-18.8%	689	27.9%
EURO PROPANE CIF ARA SWA	2,507	2,564	-2.2%	2,609	-3.9%
FREIGHT MARKETS	1,619	2,399	-32.5%	1,867	-13.3%
FUEL OIL CRACK VS ICE	2,145	5,788	-62.9%	1,362	57.5%
FUEL OIL NWE CRACK VS ICE	0	143	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	0	0	-	0	-
FUELOIL SWAP:CARGOES VS.B	99	371	-73.3%	108	-8.3%
GAS EURO-BOB OXY NWE BARG	1,918	2,735	-29.9%	1,830	4.8%
GAS EURO-BOB OXY NWE BARG	14,249	16,787	-15.1%	12,523	13.8%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	41	0	-	12	241.7%
GASOIL 0.1 ROTTERDAM BARG	62	35	77.1%	37	67.6%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	238	71	235.2%	108	120.4%
GASOIL CRACK SPREAD CALEN	2,406	8,850	-72.8%	1,467	64.0%
GASOIL MINI CALENDAR SWAP	886	1,700	-47.9%	921	-3.8%

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Energy Futures					
GERMAN POWER BASELOAD CA	971	2,075	-53.2%	987	-1.6%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-
GROUP THREE UNLEAD GAS (P	0	100	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	7,733	7,904	-2.2%	5,501	40.6%
GRP THREE UNL GS (PLT) VS	5,620	4,803	17.0%	6,060	-7.3%
GULF COAST 3% FUEL OIL BA	0	945	-100.0%	0	-
GULF COAST JET FUEL CLNDR	1,250	375	233.3%	1,500	-16.7%
GULF COAST JET VS NYM 2 H	30,896	23,425	31.9%	29,557	4.5%
GULF COAST NO.6 FUEL OIL	5,866	18,311	-68.0%	7,002	-16.2%
GULF COAST ULSD CALENDAR	4,834	1,628	196.9%	5,351	-9.7%
GULF COAST ULSD CRACK SPR	110	780	-85.9%	120	-8.3%
HEATING OIL BALMO CLNDR S	501	15	3,240.0%	0	-
HEATING OIL CRCK SPRD BAL	1,450	0	-	0	-
HEATING OIL PHY	424,083	407,585	4.0%	393,914	7.7%
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	622,470	733,483	-15.1%	638,530	-2.5%
HOUSTON SHIP CHANNEL BASI	1,530	5,315	-71.2%	1,670	-8.4%
HTG OIL	81	90	-10.0%	90	-10.0%
ICE BRENT DUBAI SWAP	5,294	35,375	-85.0%	5,025	5.4%
INDIANA MISO	0	1,271	-100.0%	0	-
INDONESIAN COAL ICI4	125	515	-75.7%	205	-39.0%
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-
JAPAN C&F NAPHTHA SWAP	169	425	-60.2%	122	38.5%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-
JET AV FUEL (P) CAR FM ICE GA	0	0	-	0	-
JET CIF NWE VS ICE	228	55	314.5%	18	1,166.7%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	1,160	2,205	-47.4%	1,002	15.8%
JKM LNG Futures	4,770	4,843	-1.5%	5,405	-11.7%
LA CARB DIESEL (OPIS) SWA	542	605	-10.4%	268	102.2%
LA CARBOB GASOLINE(OPIS)S	0	350	-100.0%	0	-
LA JET (OPIS) SWAP	1,270	2,418	-47.5%	1,398	-9.2%
LLS (ARGUS) CALENDAR SWAP	70	248	-71.8%	81	-13.6%
LLS (ARGUS) VS WTI SWAP	3,285	7,776	-57.8%	3,167	3.7%
LOS ANGELES CARB GASOLINE	0	0	-	0	-
LTD NAT GAS	352,128	281,306	25.2%	353,947	-0.5%
MARS (ARGUS) VS WTI SWAP	610	3,000	-79.7%	120	408.3%
MARS (ARGUS) VS WTI TRD M	37,143	17,505	112.2%	26,111	42.3%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	15,348	21,075	-27.2%	15,533	-1.2%
MCCLOSKEY RCH BAY COAL	1,540	2,166	-28.9%	979	57.3%
MGF FUT	0	0	-	0	-
MGN1 SWAP FUT	20	285	-93.0%	20	0.0%
MICHIGAN BASIS	0	980	-100.0%	0	-
MICHIGAN MISO	0	0	-	0	-
MINI GAS EUROBOB OXY NWE A	0	32	-100.0%	20	-100.0%
MINI RBOB V. EBOBARG NWE BF	6	320	-98.1%	50	-88.0%
MINI RBOB V. EBOB(ARGUS) NWE	1,007	1,349	-25.4%	747	34.8%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
MINY HTG OIL	0	3	-100.0%	0	0.0%
MINY NATURAL GAS	3,896	3,886	0.3%	5,405	-27.9%
MINY RBOB GAS	2	0	-	0	0.0%
MINY WTI CRUDE OIL	3,672	6,100	-39.8%	3,162	16.1%
MJC FUT	0	55	-100.0%	0	-
MNC FUT	796	2,645	-69.9%	713	11.6%
MONT BELVIEU ETHANE 5 DECI	52,327	43,886	19.2%	58,118	-10.0%
MONT BELVIEU ETHANE OPIS B	120	25	380.0%	770	-84.4%
MONT BELVIEU LDH PROPANE 5	138,689	140,379	-1.2%	137,503	0.9%
MONT BELVIEU LDH PROPANE C	2,363	2,322	1.8%	2,693	-12.3%
MONT BELVIEU NATURAL GASO	31,483	29,797	5.7%	30,989	1.6%
MONT BELVIEU NATURAL GASO	316	1,139	-72.3%	455	-30.5%
MONT BELVIEU NORMAL BUTAN	61,808	60,906	1.5%	61,308	0.8%
MONT BELVIEU NORMAL BUTAN	724	792	-8.6%	1,430	-49.4%
NAT GAS BASIS SWAP	0	0	-	0	-
NATURAL GAS	139,628	100,174	39.4%	128,487	8.7%
NATURAL GAS PEN SWP	279,938	125,028	123.9%	266,082	5.2%
NATURAL GAS PHY	1,197,082	1,451,433	-17.5%	1,117,622	7.1%
NEPOOL INTR HUB 5MW D AH	139,991	303,913	-53.9%	151,135	-7.4%
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	952	1,155	-17.6%	868	9.7%
NEW YORK ETHANOL SWAP	170	1,968	-91.4%	120	41.7%
NEW YORK HUB ZONE G PEAK	170	1,353	-87.4%	155	9.7%
NEW YORK HUB ZONE J PEAK	0	264	-100.0%	0	-
NGPL MID-CONTINENT	0	1,140	-100.0%	0	-
NGPL TEX/OK	0	740	-100.0%	0	-
N ILLINOIS HUB DAILY	20	10	100.0%	20	0.0%
NO 2 UP-DOWN SPREAD CALEN	0	225	-100.0%	0	-
NORTHEN NATURAL GAS DEMA	0	0	-	0	-
NORTHEN NATURAL GAS VENTL	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	0	674	-100.0%	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-
NY1% VS GC SPREAD SWAP	450	1,226	-63.3%	535	-15.9%
NY 3.0% FUEL OIL (PLATTS	0	0	-	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	10,362	11,009	-5.9%	11,018	-6.0%
NY HARBOR LOW SULPUR GAS	1,445	815	77.3%	1,090	32.6%
NY HARBOR RESIDUAL FUEL 1	842	2,321	-63.7%	852	-1.2%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	5,123	2,776	84.5%	3,948	29.8%
NYISO CAPACITY	20	248	-91.9%	30	-33.3%
NYISO ZONE A 5MW D AH O P	0	7,026	-100.0%	0	-
NYISO ZONE A 5MW D AH PK	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	55,040	253,106	-78.3%	56,915	-3.3%
NYISO ZONE G 5MW D AH PK	8,305	16,333	-49.2%	8,420	-1.4%
NYISO ZONE J 5MW D AH O P	0	10,539	-100.0%	0	-
NYISO ZONE J 5MW D AH PK	0	1,544	-100.0%	0	-
NYMEX ALUMINUM FUTURES	0	0	-	0	-
NYMEX ULSD VS NYMEX HO	0	300	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NY ULSD (ARGUS) VS HEATING	401	1,273	-68.5%	547	-26.7%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	270	1,191	-77.3%	270	0.0%
PERMIAN BASIS SWAP	0	2,754	-100.0%	0	-
PETROCHEMICALS	12,302	11,727	4.9%	11,607	6.0%
PETRO CRCKS & SPRDS ASIA	225	420	-46.4%	225	0.0%
PETRO CRCKS & SPRDS NA	37,841	63,160	-40.1%	36,896	2.6%
PETRO CRK&SPRD EURO	1,815	7,293	-75.1%	1,823	-0.4%
PETROLEUM PRODUCTS	620	11,304	-94.5%	899	-31.0%
PETROLEUM PRODUCTS ASIA	322	818	-60.6%	362	-11.0%
PETRO OUTRIGHT EURO	19,326	13,072	47.8%	17,607	9.8%
PETRO OUTRIGHT NA	5,716	3,875	47.5%	2,042	179.9%
PJM AD HUB 5MW REAL TIME	45,195	116,865	-61.3%	47,055	-4.0%
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	296	256	15.6%	296	0.0%
PJM DAYTON DA OFF-PEAK	0	35,130	-100.0%	0	-
PJM DAYTON DA PEAK	0	1,930	-100.0%	0	-
PJM MONTHLY	0	0	-	0	-
PJM NI HUB 5MW REAL TIME	41,040	69,795	-41.2%	44,760	-8.3%
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	22,866	-100.0%	0	-
PJM WESTHDA PEAK	0	1,226	-100.0%	0	-
PJM WESTH RT OFF-PEAK	288,360	416,859	-30.8%	295,400	-2.4%
PJM WESTH RT PEAK	48,635	60,630	-19.8%	51,595	-5.7%
PLASTICS	4,249	3,864	10.0%	3,776	12.5%
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	1,322	1,708	-22.6%	1,341	-1.4%
PROPANE NON-LDH MT. BEL (OF	69,630	62,200	11.9%	69,911	-0.4%
RBOB CALENDAR SWAP	8,241	10,509	-21.6%	7,787	5.8%
RBOB CRACK SPREAD	4,997	3,900	28.1%	4,452	12.2%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	63	63	0.0%	70	-10.0%
RBOB GASOLINE BALMO CLNDR	353	570	-38.1%	292	20.9%
RBOB PHY	410,251	377,933	8.6%	405,345	1.2%
RBOB VS HEATING OIL SWAP	275	175	57.1%	300	-8.3%
SAN JUAN BASIS SWAP	0	428	-100.0%	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE 180CST BALMO	0	4	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
SINGAPORE 380CST BALMO	0	26	-100.0%	0	-
SINGAPORE 380CST FUEL OIL	227	1,095	-79.3%	290	-21.7%
SINGAPORE FUEL 180CST CAL	0	63	-100.0%	0	-
SINGAPORE FUEL OIL SPREAD	0	190	-100.0%	0	-
SINGAPORE GASOIL	839	1,528	-45.1%	593	41.5%
SINGAPORE GASOIL CALENDAR	2,122	2,228	-4.8%	1,856	14.3%
SINGAPORE GASOIL SWAP	8,122	2,546	219.0%	7,526	7.9%
SINGAPORE GASOIL VS ICE	1,670	5,409	-69.1%	600	178.3%
SINGAPORE JET KERO BALMO	0	253	-100.0%	0	-
SINGAPORE JET KERO GASOIL	400	0	-	450	-11.1%
SINGAPORE JET KEROSENE SW	930	3,161	-70.6%	1,045	-11.0%
SINGAPORE MOGAS 92 UNLEAD	0	25	-100.0%	0	-
SINGAPORE MOGAS 92 UNLEAD	680	8,780	-92.3%	1,200	-43.3%
SING FUEL	0	0	-	0	-
Sumas Basis Swap	0	155	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	15	210	-92.9%	0	-
TC5 RAS TANURA TO YOKOHAM	90	1,235	-92.7%	0	-
TCO BASIS SWAP	0	980	-100.0%	0	-
TD3 MEG TO JAPAN 250K MT	5,693	9,464	-39.8%	5,376	5.9%
TEXAS EASTERN ZONE M-3 BA	217	674	-67.8%	413	-47.5%
TRANSCO ZONE4 BASIS SWAP	0	1,276	-100.0%	0	-
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	180	416	-56.7%	260	-30.8%
ULSD UP-DOWN BALMO SWP	7,539	7,515	0.3%	2,760	173.2%
UP DOWN GC ULSD VS NMX HO	48,902	43,680	12.0%	45,823	6.7%
WAHA BASIS	0	556	-100.0%	0	-
WTI-BRENT BULLET SWAP	0	436	-100.0%	0	-
WTI-BRENT CALENDAR SWAP	70,609	162,544	-56.6%	72,091	-2.1%
WTI CALENDAR	163,329	172,247	-5.2%	158,684	2.9%
WTI MIDLAND CRUDE OIL	1,755	300	485.0%	0	-
WTS (ARGUS) VS WTI SWAP	57,441	78,109	-26.5%	58,818	-2.3%
WTS (ARGUS) VS WTI TRD MT	10,220	5,489	86.2%	10,220	0.0%

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Energy Options					
BRENT CALENDAR SWAP	1,467	6,478	-77.4%	1,337	9.7%
BRENT CRUDE OIL 1 M CSO	64,800	18,400	252.2%	41,100	57.7%
BRENT OIL LAST DAY	187,472	117,470	59.6%	168,698	11.1%
COAL API2 INDEX	630	0	-	320	96.9%
CRUDE OIL	50	0	-	50	0.0%
CRUDE OIL 1MO	447,645	417,100	7.3%	508,700	-12.0%
CRUDE OIL APO	255,310	369,671	-30.9%	259,348	-1.6%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
CRUDE OIL OUTRIGHTS	0	0	-	0	-
CRUDE OIL PHY	1,842,622	2,151,970	-14.4%	1,586,791	16.1%
ELEC FINSETTLED	43	0	-	43	0.0%
ETHANOL SWAP	4,041	6,900	-41.4%	4,116	-1.8%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	3,330	0	-	3,330	0.0%
HEATING OIL PHY	11,243	28,412	-60.4%	14,222	-20.9%
HENRY HUB FINANCIAL LAST	46,191	19,596	135.7%	49,062	-5.9%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-
LLS CRUDE OIL	1,000	0	-	1,000	0.0%
MCCLOSKEY ARA ARGS COAL	1,248	1,650	-24.4%	1,357	-8.0%
MCCLOSKEY RCH BAY COAL	0	150	-100.0%	0	-
NATURAL GAS 1 M CSO FIN	15,000	47,750	-68.6%	62,375	-76.0%
NATURAL GAS 2 M CSO FIN	0	3,000	-100.0%	0	-
NATURAL GAS 3 M CSO FIN	15,350	72,825	-78.9%	11,100	38.3%
NATURAL GAS 5 M CSO FIN	2,000	1,000	100.0%	2,000	0.0%
NATURAL GAS 6 M CSO FIN	33,375	71,800	-53.5%	23,725	40.7%
NATURAL GAS OPT	67,610	0	-	63,890	5.8%
NATURAL GAS OPTION ON CALE	14,728	15,864	-7.2%	14,728	0.0%
NATURAL GAS PHY	2,399,719	2,289,252	4.8%	2,405,508	-0.2%
NATURAL GAS SUMMER STRIP	400	0	-	400	0.0%
NATURAL GAS WINTER STRIP	0	600	-100.0%	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-
NY HARBOR HEAT OIL SWP	4,416	13,113	-66.3%	5,179	-14.7%
PETROCHEMICALS	1,890	407	364.4%	1,940	-2.6%
PETRO OUTRIGHT EURO	0	28	-100.0%	0	-
PETRO OUTRIGHT NA	975	985	-1.0%	870	12.1%
PJM WES HUB PEAK CAL MTH	850	1,360	-37.5%	850	0.0%
PJM WES HUB PEAK LMP 50MW	386	512	-24.6%	432	-10.6%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	1,550	185	737.8%	1,387	11.8%
RBOB CRACK	0	0	-	0	-
RBOB PHY	12,399	6,519	90.2%	10,485	18.3%
SAN JUAN PIPE SWAP	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	75	100	-25.0%	0	-
WTI-BRENT BULLET SWAP	202,995	227,275	-10.7%	190,695	6.5%
WTI CRUDE OIL 1 M CSO FI	220,125	211,400	4.1%	192,125	14.6%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
AD/CD CROSS RATES	4	8	-50.0%	3	33.3%
AD/JY CROSS RATES	562	290	93.8%	257	118.7%
AD/NE CROSS RATES	103	211	-51.2%	79	30.4%
AUSTRALIAN DOLLAR	152,620	211,818	-27.9%	140,556	8.6%
BP/JY CROSS RATES	566	1,199	-52.8%	439	28.9%
BP/SF CROSS RATES	518	42	1,133.3%	292	77.4%
BRAZIL REAL	52,410	73,642	-28.8%	40,396	29.7%
BRITISH POUND	171,440	221,360	-22.6%	159,027	7.8%
CANADIAN DOLLAR	170,341	175,399	-2.9%	162,579	4.8%
CD/JY CROSS RATES	36	74	-51.4%	42	-14.3%
CHINESE RENMINBI (CNH)	4,233	1,896	123.3%	4,101	3.2%
CZECK KORUNA (EC)	2	6	-66.7%	2	0.0%
CZECK KORUNA (US)	1	0	-	0	-
EC/AD CROSS RATES	3,281	1,874	75.1%	2,938	11.7%
EC/CD CROSS RATES	2,919	2,075	40.7%	2,835	3.0%
EC/NOK CROSS RATES	616	191	222.5%	307	100.7%
EC/SEK CROSS RATES	620	706	-12.2%	611	1.5%
EFX/BP CROSS RATES	27,324	22,869	19.5%	24,363	12.2%
EFX/JY CROSS RATES	18,280	22,110	-17.3%	17,321	5.5%
EFX/SF CROSS RATES	10,145	15,373	-34.0%	7,994	26.9%
E-MINI EURO FX	19,341	18,993	1.8%	16,474	17.4%
E-MINI JAPANESE YEN	1,077	840	28.2%	636	69.3%
EURO FX	706,604	620,226	13.9%	673,813	4.9%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	18	21	-14.3%	11	63.6%
INDIAN RUPEE	1,671	2,556	-34.6%	2,204	-24.2%
JAPANESE YEN	188,204	207,689	-9.4%	197,595	-4.8%
KOREAN WON	1,050	389	169.9%	1,097	-4.3%
MEXICAN PESO	162,642	250,622	-35.1%	150,462	8.1%
MICRO AUD/USD	11,539	7,551	52.8%	10,656	8.3%
MICRO CAD/USD	2,724	2,696	1.0%	2,194	24.2%
MICRO CHF/USD	1,384	552	150.7%	1,308	5.8%
MICRO EUR/USD	17,513	13,969	25.4%	16,021	9.3%
MICRO GBP/USD	3,401	3,416	-0.4%	3,287	3.5%
MICRO INR/USD	270	160	68.8%	305	-11.5%
MICRO JPY/USD	2,596	1,734	49.7%	1,642	58.1%
MICRO USD/CNH	1	0	-	0	-
NEW ZEALND DOLLAR	48,031	62,260	-22.9%	48,822	-1.6%
NKR/USD CROSS RATE	2,439	2,753	-11.4%	2,483	-1.8%
POLISH ZLOTY (EC)	119	0	-	59	101.7%
POLISH ZLOTY (US)	266	256	3.9%	306	-13.1%
RMB USD	0	2	-100.0%	0	-
RUSSIAN RUBLE	30,076	54,440	-44.8%	25,637	17.3%
S.AFRICAN RAND	13,385	20,316	-34.1%	12,413	7.8%
SF/JY CROSS RATES	11	41	-73.2%	13	-15.4%
SHEKEL	5	23	-78.3%	5	0.0%
SKR/USD CROSS RATES	2,043	1,652	23.7%	2,036	0.3%
SWISS FRANC	51,680	51,586	0.2%	48,631	6.3%
TURKISH LIRA	17	1,293	-98.7%	28	-39.3%
USDZAR	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2021	Open Interest FEB 2020	% CHG	Open Interest JAN 2021	% CHG
FX Options					
AUD/USD MONDAY OPTION WEE	610	509	19.8%	261	133.7%
AUD/USD MONDAY OPTION WEE	219	0	-	46	376.1%
AUD/USD MONDAY OPTION WEE	798	0	-	0	-
AUD/USD MONDAY OPTION WEE	27	0	-	217	-87.6%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	84,731	78,305	8.2%	85,670	-1.1%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	557	5,540	-89.9%	1,443	-61.4%
AUD/USD WKLY FRIDAY OPTION	674	2,187	-69.2%	733	-8.0%
AUD/USD WKLY FRIDAY OPTION	538	1,267	-57.5%	739	-27.2%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
AUD/USD WKLY WED OPTIONS -	424	1,792	-76.3%	1,320	-67.9%
AUD/USD WKLY WED OPTIONS -	303	345	-12.2%	119	154.6%
AUD/USD WKLY WED OPTIONS -	174	1,067	-83.7%	455	-61.8%
AUD/USD WKLY WED OPTIONS -	0	115	-100.0%	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	101	31	225.8%	15	573.3%
CAD/USD MONDAY OPTIONS WE	955	0	-	848	12.6%
CAD/USD MONDAY OPTIONS WE	374	1	37,300.0%	0	-
CAD/USD MONDAY OPTIONS WE	55	94	-41.5%	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONTHLY OPTIONS	59,685	60,263	-1.0%	56,410	5.8%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	1,324	2,587	-48.8%	1,964	-32.6%
CAD/USD WKLY FRIDAY OPTION	1,002	1,508	-33.6%	1,373	-27.0%
CAD/USD WKLY FRIDAY OPTION	1,474	3,315	-55.5%	618	138.5%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
CAD/USD WKLY WED OPTIONS -	601	2,235	-73.1%	130	362.3%
CAD/USD WKLY WED OPTIONS -	363	727	-50.1%	100	263.0%
CAD/USD WKLY WED OPTIONS -	124	549	-77.4%	55	125.5%
CAD/USD WKLY WED OPTIONS -	287	0	-	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	7,593	8,085	-6.1%	6,721	13.0%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	284	182	56.0%	170	67.1%
CHF/USD WKLY FRIDAY OPTION	18	160	-88.8%	50	-64.0%
CHF/USD WKLY FRIDAY OPTION	171	1	17,000.0%	552	-69.0%
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	3,108	1,081	187.5%	153	1,931.4%
EUR/USD MONDAY OPTION WEE	232	50	364.0%	117	98.3%
EUR/USD MONDAY OPTION WEE	231	337	-31.5%	0	-
EUR/USD MONDAY OPTION WEE	130	49	165.3%	1,252	-89.6%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	206,930	290,226	-28.7%	202,386	2.2%
EUR/USD WKLY FRIDAY OPTION	0	0	-	0	-
EUR/USD WKLY FRIDAY OPTION	5,856	8,864	-33.9%	2,968	97.3%
EUR/USD WKLY FRIDAY OPTION	2,254	4,467	-49.5%	1,746	29.1%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
EUR/USD WKLY FRIDAY OPTION	1,108	6,256	-82.3%	1,232	-10.1%
EUR/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
EUR/USD WKLY WED OPTIONS -	4,907	8,613	-43.0%	2,626	86.9%
EUR/USD WKLY WED OPTIONS -	676	5,360	-87.4%	1,310	-48.4%
EUR/USD WKLY WED OPTIONS -	983	2,828	-65.2%	498	97.4%
EUR/USD WKLY WED OPTIONS -	0	1,308	-100.0%	241	-100.0%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	551	619	-11.0%	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	204	-100.0%
GBP/USD MONDAY OPTION WEE	100	0	-	0	-
GBP/USD MONDAY OPTION WEE	37	0	-	66	-43.9%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	96,321	106,594	-9.6%	87,258	10.4%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	946	2,781	-66.0%	1,110	-14.8%
GBP/USD WKLY FRIDAY OPTION	938	1,165	-19.5%	1,071	-12.4%
GBP/USD WKLY FRIDAY OPTION	939	779	20.5%	382	145.8%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
GBP/USD WKLY WED OPTIONS -	552	2,484	-77.8%	558	-1.1%
GBP/USD WKLY WED OPTIONS -	5	72	-93.1%	95	-94.7%
GBP/USD WKLY WED OPTIONS -	244	44	454.5%	1	24,300.0%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	552	1,766	-68.7%	150	268.0%
JPY/USD MONDAY OPTION WEE	100	561	-82.2%	0	-
JPY/USD MONDAY OPTION WEE	427	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	96	-100.0%	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	76,957	143,555	-46.4%	62,232	23.7%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	1,670	5,960	-72.0%	736	126.9%
JPY/USD WKLY FRIDAY OPTION	766	4,410	-82.6%	537	42.6%
JPY/USD WKLY FRIDAY OPTION	532	886	-40.0%	417	27.6%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
JPY/USD WKLY WED OPTIONS -	2,148	12,585	-82.9%	979	119.4%
JPY/USD WKLY WED OPTIONS -	83	2,584	-96.8%	24	245.8%
JPY/USD WKLY WED OPTIONS -	5	560	-99.1%	0	-
JPY/USD WKLY WED OPTIONS -	0	190	-100.0%	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	1,263	7,140	-82.3%	1,419	-11.0%
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	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	67	2,707	-97.5%	95	-29.5%
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 FEB 2021	Open Interest FEB 2020	% CHG	Open Interest JAN 2021	% CHG
FX Options					
RUB/USD MONTHLY OPTIONS	44	0	-	64	-31.3%
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	100	1,198	-91.7%	301	-66.8%
Ags Futures					
FERTILIZER PRODUCTS	4,545	3,620	25.6%	4,645	-2.2%

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Futures					
BUTTER CS	9,791	11,813	-17.1%	10,103	-3.1%
CASH-SETTLED CHEESE	25,864	19,483	32.8%	26,114	-1.0%
CAT ASIA WEATHER	1,200	0	-	200	500.0%
CATTLE	335,431	349,134	-3.9%	327,993	2.3%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	600	-100.0%	0	-
CDD WEATHER	0	1,000	-100.0%	0	-
CHI WHEAT	416,739	443,426	-6.0%	452,911	-8.0%
CLASS IV MILK	2,382	7,249	-67.1%	2,618	-9.0%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,810,927	1,498,154	20.9%	1,959,084	-7.6%
COTTON	0	0	0.0%	0	-
DJ_UBS ROLL SELECT INDEX FU	2,723	1,334	104.1%	2,396	13.6%
DOW-UBS COMMOD INDEX	51,887	20,052	158.8%	38,961	33.2%
DRY WHEY	4,617	2,567	79.9%	4,043	14.2%
FEEDER CATTLE	42,093	52,111	-19.2%	40,085	5.0%
FERTILIZER PRODUCTS	120	940	-87.2%	145	-17.2%
GOLDMAN SACHS	5,764	8,972	-35.8%	5,896	-2.2%
GSCI EXCESS RETURN FUT	53,415	36,866	44.9%	49,257	8.4%
HDD EURO SEASONAL STRIP	0	250	-100.0%	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	8,000	3,675	117.7%	8,950	-10.6%
HDD WEATHER EUROPEAN	50	1,250	-96.0%	1,600	-96.9%
HOGS	264,306	288,793	-8.5%	222,094	19.0%
HOUSING INDEX	18	49	-63.3%	24	-25.0%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	225,641	255,326	-11.6%	224,473	0.5%
LUMBER	3,258	3,738	-12.8%	2,687	21.3%
MALAYSIAN PALM SWAP	19,810	25,820	-23.3%	19,440	1.9%
MILK	22,927	19,240	19.2%	23,030	-0.4%
MINI CORN	9,302	6,312	47.4%	12,201	-23.8%
MINI SOYBEAN	18,324	7,938	130.8%	19,882	-7.8%
MINI WHEAT	4,542	1,911	137.7%	5,533	-17.9%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	7,328	9,776	-25.0%	7,015	4.5%
OATS	4,290	4,673	-8.2%	4,674	-8.2%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOUT	2,235	0	-	1,211	84.6%
ROUGH RICE	9,003	13,312	-32.4%	10,182	-11.6%
SOYBEAN	850,440	776,087	9.6%	926,141	-8.2%
SOYBEAN MEAL	407,422	454,356	-10.3%	403,296	1.0%
SOYBEAN OIL	472,058	465,436	1.4%	477,188	-1.1%
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	6,470	6,690	-3.3%	5,962	8.5%
WHEAT	21,593	28,426	-24.0%	27,043	-20.2%

Ag Products Options

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BUTTER CS	8,147	10,085	-19.2%	7,884	3.3%
CASH-SETTLED CHEESE	37,166	28,565	30.1%	41,450	-10.3%
CATTLE	166,339	179,595	-7.4%	187,369	-11.2%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	2,000	-100.0%	0	-
CHI WHEAT	261,638	327,110	-20.0%	344,275	-24.0%
CLASS IV MILK	9,749	13,466	-27.6%	9,210	5.9%
CORN	1,547,698	750,057	106.3%	1,756,115	-11.9%
CORN NEARBY+2 CAL SPRD	10,482	5,625	86.3%	8,526	22.9%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	175	-100.0%	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
DRY WHEY	1,748	1,584	10.4%	1,589	10.0%
FEEDER CATTLE	21,251	29,058	-26.9%	17,792	19.4%
HDD EURO SEASONAL STRIP	7,000	0	-	7,000	0.0%
HDD SEASONAL STRIP	7,500	0	-	7,500	0.0%
HDD WEATHER	5,825	0	-	3,150	84.9%
HDD WEATHER EUROPEAN	1,250	0	-	1,250	0.0%
HOGS	151,298	301,954	-49.9%	154,835	-2.3%
HOUSING INDEX	0	0	-	0	-
Intercommodity Spread	51	12,474	-99.6%	51	0.0%
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JULY-DEC CORN CAL SPRD	9,037	26,771	-66.2%	8,042	12.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	29	0	-	29	0.0%
JULY-DEC WHEAT CAL SPRD	550	2,095	-73.7%	500	10.0%
JULY-JULY WHEAT CAL SPRD	30	50	-40.0%	30	0.0%
JULY-NOV SOYBEAN CAL SPRD	753	9,929	-92.4%	753	0.0%
KC WHEAT	47,345	66,869	-29.2%	59,007	-19.8%
LUMBER	530	955	-44.5%	800	-33.8%
LV CATL CSO	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	10	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	500	-100.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	20	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	430	-100.0%
MILK	78,290	66,926	17.0%	74,877	4.6%
MLK MID OPTIONS	10	30	-66.7%	12	-16.7%
NFD MILK	14,776	21,805	-32.2%	13,710	7.8%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	213	1,048	-79.7%	276	-22.8%
PORK CUTOUT	513	0	-	260	97.3%
ROUGH RICE	783	3,101	-74.8%	335	133.7%
SOYBEAN	845,465	506,896	66.8%	1,062,254	-20.4%
SOYBEAN CRUSH	1,182	810	45.9%	1,562	-24.3%
SOYBEAN MEAL	190,816	94,347	102.2%	224,177	-14.9%
SOYBEAN OIL	167,708	115,616	45.1%	251,107	-33.2%
SOYBN NEARBY+2 CAL SPRD	20	10	100.0%	3,220	-99.4%

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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	499	10,660	-95.3%	421	18.5%
WHEAT-CORN IC50	115	220	-47.7%	65	76.9%
WHEAT NEARBY+2 CAL SPRD	1,138	225	405.8%	1,184	-3.9%
TOTAL FUTURES GROUP					
Interest Rate Futures	26,891,734	30,104,780	-10.7%	25,807,750	4.2%
Equity Index Futures	4,666,307	5,028,892	-7.2%	4,434,182	5.2%
Metals Futures	1,112,924	1,387,988	-19.8%	1,175,136	-5.3%
Energy Futures	8,253,466	9,099,105	-9.3%	7,901,230	4.5%
FX Futures	1,884,128	2,077,179	-9.3%	1,782,280	5.7%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	4,545	3,620	25.6%	4,645	-2.2%
Ag Products Futures	5,120,971	4,830,521	6.0%	5,323,433	-3.8%
TOTAL FUTURES	47,934,075	52,532,085	-8.8%	46,428,656	3.2%
TOTAL OPTIONS GROUP					
Interest Rate Options	39,642,170	63,133,411	-37.2%	34,092,405	16.3%
Equity Index Options	3,201,844	4,830,005	-33.7%	3,061,753	4.6%
Metals Options	1,060,130	1,846,886	-42.6%	1,083,588	-2.2%
Energy Options	5,860,935	6,101,772	-3.9%	5,627,163	4.2%
FX Options	575,128	797,842	-27.9%	531,936	8.1%
Foreign Exchange Options	100	1,198	-91.7%	301	-66.8%
Ag Products Options	3,596,944	2,590,111	38.9%	4,251,577	-15.4%
TOTAL OPTIONS	53,937,251	79,301,225	-32.0%	48,648,723	10.9%
TOTAL COMBINED					
Interest Rate	66,533,904	93,238,191	-28.6%	59,900,155	11.1%
Equity Index	7,868,151	9,858,897	-20.2%	7,495,935	5.0%
Metals	2,173,054	3,234,874	-32.8%	2,258,724	-3.8%
Energy	14,114,401	15,200,877	-7.1%	13,528,393	4.3%
FX	2,459,256	2,875,021	-14.5%	2,314,216	6.3%
Foreign Exchange	100	1,198	-91.7%	301	-66.8%
Ags	4,545	3,620	25.6%	4,645	-2.2%
Ag Products	8,717,915	7,420,632	17.5%	9,575,010	-9.0%
GRAND TOTAL	101,871,326	131,833,310	-22.7%	95,077,379	7.1%

*** 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.