



CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2021	Open Interest MAR 2020	% CHG	Open Interest FEB 2021	% CHG
Interest Rate Futures					
10-YR NOTE	3,892,960	3,258,687	19.5%	3,598,393	8.2%
10-YR SWAP RATE	211,297	137,610	53.5%	234,682	-10.0%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
1-MONTH EURODOLLAR	0	87	-100.0%	0	-
20-YR SWAP RATE	90	90	0.0%	90	0.0%
2-YR NOTE	2,352,959	2,854,827	-17.6%	2,235,087	5.3%
2-YR SWAP RATE	48,389	45,545	6.2%	39,442	22.7%
30-YR BOND	1,185,169	1,001,257	18.4%	1,237,393	-4.2%
30-YR SWAP RATE	3,413	3,728	-8.4%	3,413	0.0%
3-YR NOTE	14,642	0	-	12,366	18.4%
3-YR SWAP RATE	25,097	14,225	76.4%	19,121	31.3%
4-YR SWAP RATE	9,890	6,945	42.4%	9,945	-0.6%
5-YR NOTE	3,585,357	3,846,802	-6.8%	3,619,345	-0.9%
5-YR SWAP RATE	74,606	66,907	11.5%	107,226	-30.4%
7-YR SWAP RATE	21,055	19,175	9.8%	20,204	4.2%
EURODOLLARS	11,407,230	10,786,035	5.8%	11,336,893	0.6%
FED FUND	1,123,455	1,692,857	-33.6%	1,189,482	-5.6%
SOFR	693,839	536,780	29.3%	761,889	-8.9%
SONIA	17,924	20,543	-12.7%	23,421	-23.5%
Ultra 10-Year Note	1,394,104	755,530	84.5%	1,275,334	9.3%
ULTRA T-BOND	1,135,760	1,051,390	8.0%	1,157,158	-1.8%
Interest Rate Options					
10-YR NOTE	3,255,387	3,649,459	-10.8%	3,008,655	8.2%
2-YR NOTE	31,579	434,071	-92.7%	5,459	478.5%
30-YR BOND	708,677	850,801	-16.7%	649,561	9.1%
5-YR NOTE	1,263,822	3,299,562	-61.7%	1,335,493	-5.4%
EURODOLLARS	17,029,786	40,839,478	-58.3%	20,230,328	-15.8%
EURO MIDCURVE	16,790,379	9,479,410	77.1%	14,404,350	16.6%
FED FUND	0	10,236	-100.0%	50	-100.0%
SOFR	6,670	236	2,726.3%	8,100	-17.7%
Ultra 10-Year Note	0	11,781	-100.0%	0	-
ULTRA T-BOND	301	7,852	-96.2%	174	73.0%

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Equity Index Futures					
BITCOIN FUTURES	9,890	3,947	150.6%	10,370	-4.6%
DJ US REAL ESTATE	27,650	46,287	-40.3%	25,293	9.3%
E-mini (\$5) Dow	91,246	56,387	61.8%	85,510	6.7%
E-MINI COM SERVICES SELECT	3,406	4,953	-31.2%	2,667	27.7%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	0	0	-	0	-
E-MINI MIDCAP	45,365	80,977	-44.0%	49,968	-9.2%
E-MINI NASDAQ 100	222,778	186,519	19.4%	248,670	-10.4%
E-MINI RUSSELL 1000	9,565	8,297	15.3%	10,256	-6.7%
E-MINI RUSSELL 1000 GROWTH	3,537	3,865	-8.5%	4,421	-20.0%
E-MINI RUSSELL 1000 VALUE	34,457	3,906	782.2%	17,360	98.5%
E-MINI RUSSELL 2000	482,488	537,461	-10.2%	572,241	-15.7%
E-MINI S&P500	2,594,520	3,442,259	-24.6%	2,766,092	-6.2%
E-MINI S&P REAL ESTATE SELE	3,683	3,961	-7.0%	3,671	0.3%
ETHER FUTURES	1,582	0	-	877	80.4%
FT-SE 100	0	0	-	1	-100.0%
FTSE Emerging	0	0	-	5	-100.0%
IBOVESPA INDEX	33	121	-72.7%	44	-25.0%
MICRO E-MINI NASDAQ 100	69,120	52,418	31.9%	86,243	-19.9%
MICRO E-MINI RUSSELL 2000	25,285	7,162	253.0%	27,283	-7.3%
MICRO E-MINI S&P500	90,455	81,361	11.2%	100,088	-9.6%
MICRO MINI \$5 DOW	18,936	18,801	0.7%	19,141	-1.1%
NASDAQ BIOTECH	63	0	-	197	-68.0%
Nearby BTIC+	50	0	-	0	-
NIKKEI 225 (\$) STOCK	14,462	11,428	26.5%	16,607	-12.9%
NIKKEI 225 (YEN) STOCK	33,288	31,807	4.7%	50,862	-34.6%
S&P 500	202,718	260,667	-22.2%	222,880	-9.0%
S&P 500 ANNUAL DIVIDEND IND	171,759	145,118	18.4%	170,836	0.5%
S&P 500/GI	0	0	-	0	-
S&P 500 QUARLY DIVIDEND IND	6,064	1,374	341.3%	3,816	58.9%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	3,117	2,346	32.9%	6,605	-52.8%
S&P CONSUMER STAPLES SECT	11,420	7,545	51.4%	13,346	-14.4%
S&P ENERGY SECTOR	25,475	9,677	163.3%	28,465	-10.5%
S&P FINANCIAL SECTOR	53,774	10,016	436.9%	51,582	4.2%
S&P HEALTH CARE SECTOR	12,406	12,206	1.6%	12,567	-1.3%
S&P INDUSTRIAL SECTOR	25,039	4,387	470.8%	21,154	18.4%
S&P MATERIALS SECTOR	5,265	3,060	72.1%	9,396	-44.0%
S&P TECHNOLOGY SECTOR	8,883	9,383	-5.3%	9,501	-6.5%
S&P UTILITIES SECTOR	12,750	7,419	71.9%	17,791	-28.3%
S&P VALUE INDEX FUTURES	380	0	-	380	0.0%
WATER INDEX FUTURES	2	0	-	20	-90.0%
YEN DENOMINATED TOPIX	176	879	-80.0%	101	74.3%

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Equity Index Options					
BITCOIN FUTURES	767	159	382.4%	1,762	-56.5%
E-mini (\$5) Dow	1,285	1,973	-34.9%	1,322	-2.8%
E-MINI NASDAQ 100	125,334	123,131	1.8%	142,464	-12.0%
E-MINI RUSSELL 2000	11,578	6,526	77.4%	27,742	-58.3%
E-MINI S&P500	1,000,061	2,024,149	-50.6%	1,894,516	-47.2%
EOM E-MINI RUSSELL 2000 END	2,960	2,052	44.2%	2,706	9.4%
EOM EMINI S&P	230,872	636,874	-63.7%	325,374	-29.0%
EOM S&P 500	10,590	16,353	-35.2%	6,550	61.7%
EOW1 E-MINI RUSSELL 2000 WE	1,795	691	159.8%	3,022	-40.6%
EOW1 EMINI S&P 500	219,805	212,261	3.6%	169,257	29.9%
EOW1 S&P 500	9,708	8,987	8.0%	14,828	-34.5%
EOW2 E-MINI RUSSELL 2000 WE	2,856	42	6,700.0%	1,555	83.7%
EOW2 EMINI S&P 500	125,616	99,973	25.6%	88,747	41.5%
EOW2 S&P 500	3,820	5,824	-34.4%	1,300	193.8%
EOW3 E-MINI RUSSELL 2000 WE	14,327	17,650	-18.8%	5,635	154.3%
EOW3 EMINI S&P 500	687,258	1,390,557	-50.6%	391,357	75.6%
EOW3 S&P 500	19,916	52,696	-62.2%	7,530	164.5%
EOW4 E-MINI RUSSELL 2000 WE	79	6	1,216.7%	321	-75.4%
EOW4 EMINI S&P 500	25,256	55,055	-54.1%	36,653	-31.1%
MICRO E-MINI NASDAQ 100	3,518	0	-	1,768	99.0%
MICRO E-MINI S&P500	26,218	0	-	25,959	1.0%
S&P 500	10,611	68,992	-84.6%	51,476	-79.4%
Metals Futures					
ALUMINUM	51,858	63,165	-17.9%	52,548	-1.3%
COBALT METAL FUTURES	510	0	-	195	161.5%
COMEX COPPER	235,926	182,253	29.4%	252,212	-6.5%
COMEX E-Mini GOLD	1,873	1,767	6.0%	2,388	-21.6%
COMEX E-Mini SILVER	676	560	20.7%	690	-2.0%
COMEX GOLD	457,315	495,652	-7.7%	469,135	-2.5%
COMEX MINY COPPER	262	109	140.4%	317	-17.4%
COMEX SILVER	151,403	139,256	8.7%	160,964	-5.9%
COPPER	19,068	10,766	77.1%	19,371	-1.6%
FERROUS PRODUCTS	5,676	2,894	96.1%	5,774	-1.7%
GOLD	266	215	23.7%	441	-39.7%
HOT ROLLED COIL STEEL FUTU	1,155	50	2,210.0%	1,144	1.0%
IRON ORE 62 CHINA PLATTS FU	0	0	-	0	-
IRON ORE 62 CHINA TSI FUTURE	0	4,694	-100.0%	0	-
IRON ORE CHINA	1,564	0	-	1,790	-12.6%
LNDN ZINC	0	0	-	0	-
METALS	172	0	-	172	0.0%
MICRO GOLD	26,199	25,287	3.6%	28,519	-8.1%
NYMEX HOT ROLLED STEEL	30,811	23,024	33.8%	26,244	17.4%
NYMEX PLATINUM	66,369	54,148	22.6%	73,043	-9.1%
PALLADIUM	10,327	7,655	34.9%	9,387	10.0%
SILVER	6,326	3,187	98.5%	8,290	-23.7%
URANIUM	700	805	-13.0%	300	133.3%

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Metals Options					
ALUMINUM	600	150	300.0%	0	-
COMEX COPPER	41,370	49,305	-16.1%	34,093	21.3%
COMEX GOLD	895,150	1,576,120	-43.2%	881,132	1.6%
COMEX SILVER	96,335	159,573	-39.6%	112,970	-14.7%
COPPER	4	0	-	14	-71.4%
GOLD	30,099	19,381	55.3%	23,998	25.4%
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	1,340	-100.0%	0	-
IRON ORE 62 CHINA TSI PUT OP	0	4,990	-100.0%	0	-
IRON ORE CHINA	1,240	0	-	1,230	0.8%
NYMEX HOT ROLLED STEEL	1,675	0	-	1,175	42.6%
NYMEX PLATINUM	875	9,995	-91.2%	2,934	-70.2%
PALLADIUM	943	2,657	-64.5%	400	135.8%
SILVER	2,609	687	279.8%	2,184	19.5%
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%	10	0.0%
ANR OKLAHOMA	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	10,995	10,399	5.7%	9,995	10.0%
ARGUS PROPAN FAR EST INDE	5,262	4,649	13.2%	5,319	-1.1%
ARGUS PROPAN(SAUDI ARAMC	2,033	1,858	9.4%	1,926	5.6%
AUSTRIALIAN COKE COAL	0	0	-	0	-
BRENT BALMO SWAP	600	440	36.4%	0	-
BRENT CALENDAR SWAP	15,711	20,878	-24.7%	13,818	13.7%
BRENT FINANCIAL FUTURES	84	50	68.0%	3,104	-97.3%
BRENT OIL LAST DAY	230,695	276,946	-16.7%	207,301	11.3%
CAR VINTAGE	96	0	-	0	-
CENTERPOINT BASIS SWAP	0	0	-	0	-
CHICAGO ETHANOL SWAP	43,463	34,003	27.8%	41,586	4.5%
CHICAGO ULSD PL VS HO SPR	1,405	3,017	-53.4%	1,357	3.5%
CHICAGO UNL GAS PL VS RBO	1,060	310	241.9%	1,205	-12.0%
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	147	-100.0%	0	-
CIN HUB 5MW REAL TIME O P	0	24,584	-100.0%	0	-
CIN HUB 5MW REAL TIME PK	0	1,351	-100.0%	0	-
COAL SWAP	0	0	-	0	-
COLUMB GULF MAINLINE NG B	0	202	-100.0%	0	-
CONWAY NATURAL GASOLINE (583	1,512	-61.4%	604	-3.5%
CONWAY NORMAL BUTANE (OPI	618	775	-20.3%	706	-12.5%
CONWAY PROPANE 5 DECIMALS	16,360	20,870	-21.6%	17,017	-3.9%
CRUDE OIL	108	10,794	-99.0%	150	-28.0%
CRUDE OIL LAST DAY	0	0	-	0	-
CRUDE OIL OUTRIGHTS	169,318	213,906	-20.8%	180,796	-6.3%

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CRUDE OIL PHY	2,348,117	2,341,134	0.3%	2,503,370	-6.2%
CRUDE OIL SPRDS	111,653	133,371	-16.3%	121,432	-8.1%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	27,608	63,496	-56.5%	21,903	26.0%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	605	500	21.0%	220	175.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	30	-100.0%
DOMINION TRAN INC - APP I	0	0	-	0	-
DOMINION TRANSMISSION INC	126	1,776	-92.9%	126	0.0%
DUBAI CRUDE OIL BALMO	0	300	-100.0%	0	-
DUBAI CRUDE OIL CALENDAR	0	6,354	-100.0%	0	-
DUTCH TTF NATURAL GAS CAL	27,316	14,664	86.3%	26,195	4.3%
EAST/WEST FUEL OIL SPREAD	0	10	-100.0%	0	-
EIA FLAT TAX ONHWAY DIESE	4,424	2,603	70.0%	4,195	5.5%
ELEC FINSETTLED	0	430	-100.0%	0	-
ELEC MISO PEAK	0	0	-	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	0	7,808	-100.0%	0	-
ETHANOL	80	536	-85.1%	88	-9.1%
ETHANOL SWAP	675	623	8.3%	745	-9.4%
ETHANOL T2 FOB ROTT INCL DU	8,230	6,844	20.3%	8,711	-5.5%
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	803	75	970.7%	791	1.5%
EUROPE 1% FUEL OIL NWE CA	12	1	1,100.0%	12	0.0%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-
EUROPE 3.5% FUEL OIL MED	0	10	-100.0%	0	-
EUROPE 3.5% FUEL OIL RDAM	164	2,369	-93.1%	173	-5.2%
EUROPEAN GASOIL (ICE)	3,400	198	1,617.2%	92	3,595.7%
EUROPEAN NAPHTHA BALMO	0	0	-	0	-
EUROPEAN NAPHTHA CRACK SP	2,445	6,693	-63.5%	2,844	-14.0%
EUROPE DATED BRENT SWAP	733	0	-	25	2,832.0%
EUROPE JET KERO NWE CALSW	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	863	1,043	-17.3%	881	-2.0%
EURO PROPANE CIF ARA SWA	2,457	2,696	-8.9%	2,507	-2.0%
FREIGHT MARKETS	1,685	2,473	-31.9%	1,619	4.1%
FUEL OIL CRACK VS ICE	2,125	5,421	-60.8%	2,145	-0.9%
FUEL OIL NWE CRACK VS ICE	0	130	-100.0%	0	-
FUEL OIL (PLATS) CAR CM	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	0	0	-	0	-
FUELOIL SWAP:CARGOES VS.B	90	346	-74.0%	99	-9.1%
GAS EURO-BOB OXY NWE BARG	2,023	3,373	-40.0%	1,918	5.5%
GAS EURO-BOB OXY NWE BARG	16,142	17,162	-5.9%	14,249	13.3%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	40	0	-	41	-2.4%
GASOIL 0.1 ROTTERDAM BARG	50	30	66.7%	62	-19.4%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	374	106	252.8%	238	57.1%
GASOIL CRACK SPREAD CALEN	4,541	8,206	-44.7%	2,406	88.7%

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Energy Futures					
GASOIL MINI CALENDAR SWAP	1,167	1,377	-15.3%	886	31.7%
GERMAN POWER BASELOAD CA	907	2,037	-55.5%	971	-6.6%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-
GROUP THREE UNLEAD GAS (P	0	50	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	9,183	8,882	3.4%	7,733	18.8%
GRP THREE UNL GS (PLT) VS	5,965	4,493	32.8%	5,620	6.1%
GULF COAST 3% FUEL OIL BA	0	180	-100.0%	0	-
GULF COAST JET FUEL CLNDR	1,000	525	90.5%	1,250	-20.0%
GULF COAST JET VS NYM 2 H	34,703	24,822	39.8%	30,896	12.3%
GULF COAST NO.6 FUEL OIL	5,796	20,576	-71.8%	5,866	-1.2%
GULF COAST ULSD CALENDAR	4,912	1,971	149.2%	4,834	1.6%
GULF COAST ULSD CRACK SPR	100	960	-89.6%	110	-9.1%
HEATING OIL BALMO CLNDR S	700	300	133.3%	501	39.7%
HEATING OIL CRCK SPRD BAL	0	0	-	1,450	-100.0%
HEATING OIL PHY	409,965	353,331	16.0%	424,083	-3.3%
HENRY HUB BASIS SWAP	0	4,280	-100.0%	0	-
HENRY HUB FINANCIAL LAST	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	0	5,992	-100.0%	0	-
HENRY HUB SWAP	608,645	724,455	-16.0%	622,470	-2.2%
HOUSTON SHIP CHANNEL BASI	1,375	5,036	-72.7%	1,530	-10.1%
HTG OIL	72	80	-10.0%	81	-11.1%
ICE BRENT DUBAI SWAP	5,929	32,904	-82.0%	5,294	12.0%
ICE GASOIL BALMO SWAP	26	0	-	0	-
INDIANA MISO	0	821	-100.0%	0	-
INDONESIAN COAL ICI4	350	549	-36.2%	125	180.0%
JAPAN C&F NAPHTHA CRACK S	0	150	-100.0%	0	-
JAPAN C&F NAPHTHA SWAP	184	373	-50.7%	169	8.9%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-
JET AV FUEL (P) CAR FM ICE GA	0	0	-	0	-
JET CIF NWE VS ICE	382	50	664.0%	228	67.5%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	250	2,027	-87.7%	1,160	-78.4%
JKM LNG Futures	4,737	4,425	7.1%	4,770	-0.7%
LA CARB DIESEL (OPIS) SWA	616	1,119	-45.0%	542	13.7%
LA CARBOB GASOLINE(OPIS)S	0	250	-100.0%	0	-
LA JET (OPIS) SWAP	832	2,239	-62.8%	1,270	-34.5%
LLS (ARGUS) CALENDAR SWAP	60	230	-73.9%	70	-14.3%
LLS (ARGUS) VS WTI SWAP	3,262	7,111	-54.1%	3,285	-0.7%
LOS ANGELES CARB GASOLINE	0	0	-	0	-
LTD NAT GAS	354,471	271,880	30.4%	352,128	0.7%
MARS (ARGUS) VS WTI SWAP	1,250	850	47.1%	610	104.9%
MARS (ARGUS) VS WTI TRD M	30,736	20,575	49.4%	37,143	-17.2%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	14,696	22,273	-34.0%	15,348	-4.2%
MCCLOSKEY RCH BAY COAL	1,184	2,084	-43.2%	1,540	-23.1%
MGF FUT	0	0	-	0	-
MGN1 SWAP FUT	20	330	-93.9%	20	0.0%
MICHIGAN BASIS	0	856	-100.0%	0	-
MICHIGAN MISO	0	0	-	0	-
MINI GAS EUROBOB OXY NWE A	10	45	-77.8%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
MINI RBOB V. EBOBARG NWE BF	105	350	-70.0%	6	1,650.0%
MINI RBOB V. EBOB(ARGUS) NW	920	1,246	-26.2%	1,007	-8.6%
MINY HTG OIL	0	0	0.0%	0	-
MINY NATURAL GAS	3,687	3,010	22.5%	3,896	-5.4%
MINY RBOB GAS	1	0	-	2	-50.0%
MINY WTI CRUDE OIL	3,450	9,883	-65.1%	3,672	-6.0%
MJC FUT	0	50	-100.0%	0	-
MNC FUT	745	2,371	-68.6%	796	-6.4%
MONT BELVIEU ETHANE 5 DECI	48,752	41,740	16.8%	52,327	-6.8%
MONT BELVIEU ETHANE OPIS B	500	90	455.6%	120	316.7%
MONT BELVIEU LDH PROPANE 5	135,173	140,195	-3.6%	138,689	-2.5%
MONT BELVIEU LDH PROPANE C	3,286	2,320	41.6%	2,363	39.1%
MONT BELVIEU NATURAL GASO	33,585	40,402	-16.9%	31,483	6.7%
MONT BELVIEU NATURAL GASO	885	982	-9.9%	316	180.1%
MONT BELVIEU NORMAL BUTAN	62,137	62,246	-0.2%	61,808	0.5%
MONT BELVIEU NORMAL BUTAN	2,131	1,233	72.8%	724	194.3%
NAT GAS BASIS SWAP	0	0	-	0	-
NATURAL GAS	132,094	106,800	23.7%	139,628	-5.4%
NATURAL GAS PEN SWP	269,487	138,202	95.0%	279,938	-3.7%
NATURAL GAS PHY	1,203,608	1,224,791	-1.7%	1,197,082	0.5%
NEPOOL INTR HUB 5MW D AH	125,391	290,043	-56.8%	139,991	-10.4%
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	924	1,375	-32.8%	952	-2.9%
NEW YORK ETHANOL SWAP	315	1,508	-79.1%	170	85.3%
NEW YORK HUB ZONE G PEAK	275	1,353	-79.7%	170	61.8%
NEW YORK HUB ZONE J PEAK	0	264	-100.0%	0	-
NGPL MID-CONTINENT	0	520	-100.0%	0	-
NGPL TEX/OK	0	120	-100.0%	0	-
N ILLINOIS HUB DAILY	20	10	100.0%	20	0.0%
NO 2 UP-DOWN SPREAD CALEN	0	0	-	0	-
NORTHEN NATURAL GAS DEMA	0	0	-	0	-
NORTHEN NATURAL GAS VENTL	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	0	550	-100.0%	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-
NY1% VS GC SPREAD SWAP	415	1,401	-70.4%	450	-7.8%
NY 3.0% FUEL OIL (PLATTS	0	0	-	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	10,389	14,287	-27.3%	10,362	0.3%
NY HARBOR LOW SULPUR GAS	1,615	790	104.4%	1,445	11.8%
NY HARBOR RESIDUAL FUEL 1	535	2,713	-80.3%	842	-36.5%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	5,873	3,701	58.7%	5,123	14.6%
NYISO CAPACITY	10	218	-95.4%	20	-50.0%
NYISO ZONE A 5MW D AH O P	0	6,290	-100.0%	0	-
NYISO ZONE A 5MW D AH PK	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	47,680	232,130	-79.5%	55,040	-13.4%
NYISO ZONE G 5MW D AH PK	8,085	15,211	-46.8%	8,305	-2.6%
NYISO ZONE J 5MW D AH O P	0	9,435	-100.0%	0	-
NYISO ZONE J 5MW D AH PK	0	1,368	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NYMEX ALUMINUM FUTURES	0	0	-	0	-
NYMEX ULSD VS NYMEX HO	0	300	-100.0%	0	-
NY ULSD (ARGUS) VS HEATING	271	1,459	-81.4%	401	-32.4%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	270	1,129	-76.1%	270	0.0%
PERMIAN BASIS SWAP	0	2,475	-100.0%	0	-
PETROCHEMICALS	11,771	11,714	0.5%	12,302	-4.3%
PETRO CRCKS & SPRDS ASIA	225	400	-43.8%	225	0.0%
PETRO CRCKS & SPRDS NA	40,943	67,153	-39.0%	37,841	8.2%
PETRO CRK&SPRD EURO	2,090	7,047	-70.3%	1,815	15.2%
PETROLEUM PRODUCTS	1,037	10,727	-90.3%	620	67.3%
PETROLEUM PRODUCTS ASIA	402	935	-57.0%	322	24.8%
PETRO OUTRIGHT EURO	19,822	13,427	47.6%	19,326	2.6%
PETRO OUTRIGHT NA	5,103	4,466	14.3%	5,716	-10.7%
PJM AD HUB 5MW REAL TIME	43,205	110,076	-60.7%	45,195	-4.4%
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	31,450	-100.0%	0	-
PJM DAYTON DA PEAK	0	1,710	-100.0%	0	-
PJM MONTHLY	0	0	-	0	-
PJM NI HUB 5MW REAL TIME	37,060	67,730	-45.3%	41,040	-9.7%
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	14,770	-100.0%	0	-
PJM WESTHDA PEAK	0	742	-100.0%	0	-
PJM WESTH RT OFF-PEAK	280,860	402,001	-30.1%	288,360	-2.6%
PJM WESTH RT PEAK	45,231	57,814	-21.8%	48,635	-7.0%
PLASTICS	3,547	4,634	-23.5%	4,249	-16.5%
PREMIUM UNLD 10P FOB MED	0	63	-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	969	1,329	-27.1%	1,322	-26.7%
PROPANE NON-LDH MT. BEL (OF	66,928	60,479	10.7%	69,630	-3.9%
RBOB CALENDAR SWAP	12,238	9,172	33.4%	8,241	48.5%
RBOB CRACK SPREAD	6,502	3,655	77.9%	4,997	30.1%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	56	56	0.0%	63	-11.1%
RBOB GASOLINE BALMO CLNDR	30	610	-95.1%	353	-91.5%
RBOB PHY	373,548	362,987	2.9%	410,251	-8.9%
RBOB VS HEATING OIL SWAP	655	1,375	-52.4%	275	138.2%
SAN JUAN BASIS SWAP	0	428	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE 180CST BALMO	0	0	-	0	-
SINGAPORE 380CST BALMO	0	0	-	0	-
SINGAPORE 380CST FUEL OIL	311	1,091	-71.5%	227	37.0%
SINGAPORE FUEL 180CST CAL	0	39	-100.0%	0	-
SINGAPORE FUEL OIL SPREAD	0	150	-100.0%	0	-
SINGAPORE GASOIL	937	1,558	-39.9%	839	11.7%
SINGAPORE GASOIL CALENDAR	2,122	1,633	29.9%	2,122	0.0%
SINGAPORE GASOIL SWAP	6,160	2,211	178.6%	8,122	-24.2%
SINGAPORE GASOIL VS ICE	2,326	5,019	-53.7%	1,670	39.3%
SINGAPORE JET KERO BALMO	0	92	-100.0%	0	-
SINGAPORE JET KERO GASOIL	650	0	-	400	62.5%
SINGAPORE JET KEROSENE SW	1,140	2,533	-55.0%	930	22.6%
SINGAPORE MOGAS 92 UNLEAD	300	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	1,205	11,868	-89.8%	680	77.2%
SING FUEL	0	0	-	0	-
Sumas Basis Swap	0	0	-	0	-
TC2 ROTTERDAM TO USAC 37K	105	195	-46.2%	15	600.0%
TC5 RAS TANURA TO YOKOHAM	135	1,030	-86.9%	90	50.0%
TCO BASIS SWAP	0	856	-100.0%	0	-
TD3 MEG TO JAPAN 250K MT	6,129	10,191	-39.9%	5,693	7.7%
TEXAS EASTERN ZONE M-3 BA	0	550	-100.0%	217	-100.0%
TRANSCO ZONE4 BASIS SWAP	0	1,146	-100.0%	0	-
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	120	310	-61.3%	180	-33.3%
ULSD UP-DOWN BALMO SWP	7,410	6,935	6.8%	7,539	-1.7%
UP DOWN GC ULSD VS NMX HO	50,684	51,788	-2.1%	48,902	3.6%
WAHA BASIS	0	489	-100.0%	0	-
WTI-BRENT BULLET SWAP	0	419	-100.0%	0	-
WTI-BRENT CALENDAR SWAP	80,764	144,026	-43.9%	70,609	14.4%
WTI CALENDAR	166,933	185,124	-9.8%	163,329	2.2%
WTI MIDLAND CRUDE OIL	1,560	300	420.0%	1,755	-11.1%
WTS (ARGUS) VS WTI SWAP	58,682	80,047	-26.7%	57,441	2.2%
WTS (ARGUS) VS WTI TRD MT	10,422	6,755	54.3%	10,220	2.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
BRENT CALENDAR SWAP	1,235	5,520	-77.6%	1,467	-15.8%
BRENT CRUDE OIL 1 M CSO	73,500	21,300	245.1%	64,800	13.4%
BRENT OIL LAST DAY	214,306	162,823	31.6%	187,472	14.3%
COAL API2 INDEX	800	0	-	630	27.0%
CRUDE OIL	50	0	-	50	0.0%
CRUDE OIL 1MO	425,910	604,213	-29.5%	447,645	-4.9%
CRUDE OIL APO	250,263	410,876	-39.1%	255,310	-2.0%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
CRUDE OIL OUTRIGHTS	0	0	-	0	-
CRUDE OIL PHY	2,086,120	2,769,834	-24.7%	1,842,622	13.2%
ELEC FINSETTLED	43	0	-	43	0.0%
ETHANOL SWAP	5,626	7,755	-27.5%	4,041	39.2%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	3,330	0	-	3,330	0.0%
HEATING OIL PHY	11,593	29,288	-60.4%	11,243	3.1%
HENRY HUB FINANCIAL LAST	41,581	20,863	99.3%	46,191	-10.0%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-
LLS CRUDE OIL	800	0	-	1,000	-20.0%
MCCLOSKEY ARA ARGS COAL	1,080	1,350	-20.0%	1,248	-13.5%
MCCLOSKEY RCH BAY COAL	0	0	0.0%	0	-
NATURAL GAS 1 M CSO FIN	17,900	53,300	-66.4%	15,000	19.3%
NATURAL GAS 2 M CSO FIN	5,800	3,500	65.7%	0	-
NATURAL GAS 3 M CSO FIN	23,225	68,750	-66.2%	15,350	51.3%
NATURAL GAS 5 M CSO FIN	5,650	4,000	41.3%	2,000	182.5%
NATURAL GAS 6 M CSO FIN	0	0	-	33,375	-100.0%
NATURAL GAS OPT	72,830	2,500	2,813.2%	67,610	7.7%
NATURAL GAS OPTION ON CALE	19,828	16,864	17.6%	14,728	34.6%
NATURAL GAS PHY	2,212,607	2,518,402	-12.1%	2,399,719	-7.8%
NATURAL GAS SUMMER STRIP	0	0	-	400	-100.0%
NATURAL GAS WINTER STRIP	0	600	-100.0%	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-
NY HARBOR HEAT OIL SWP	4,270	13,970	-69.4%	4,416	-3.3%
PETROCHEMICALS	2,309	441	423.6%	1,890	22.2%
PETRO OUTRIGHT EURO	0	26	-100.0%	0	-
PETRO OUTRIGHT NA	930	1,180	-21.2%	975	-4.6%
PJM WES HUB PEAK CAL MTH	850	1,540	-44.8%	850	0.0%
PJM WES HUB PEAK LMP 50MW	342	512	-33.2%	386	-11.4%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	1,530	140	992.9%	1,550	-1.3%
RBOB CRACK	0	0	-	0	-
RBOB PHY	10,190	9,625	5.9%	12,399	-17.8%
SAN JUAN PIPE SWAP	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	100	-100.0%	75	-100.0%
WTI-BRENT BULLET SWAP	199,730	227,685	-12.3%	202,995	-1.6%
WTI CRUDE OIL 1 M CSO FI	204,375	223,425	-8.5%	220,125	-7.2%

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FX Futures					
AD/CD CROSS RATES	6	3	100.0%	4	50.0%
AD/JY CROSS RATES	353	381	-7.3%	562	-37.2%
AD/NE CROSS RATES	41	109	-62.4%	103	-60.2%
AUSTRALIAN DOLLAR	140,358	130,982	7.2%	152,620	-8.0%
BP/JY CROSS RATES	486	1,121	-56.6%	566	-14.1%
BP/SF CROSS RATES	519	333	55.9%	518	0.2%
BRAZIL REAL	66,399	48,493	36.9%	52,410	26.7%
BRITISH POUND	140,539	165,226	-14.9%	171,440	-18.0%
CANADIAN DOLLAR	166,739	122,891	35.7%	170,341	-2.1%
CD/JY CROSS RATES	19	1	1,800.0%	36	-47.2%
CHINESE RENMINBI (CNH)	3,251	1,468	121.5%	4,233	-23.2%
CZECK KORUNA (EC)	0	4	-100.0%	2	-100.0%
CZECK KORUNA (US)	0	0	-	1	-100.0%
EC/AD CROSS RATES	2,585	2,026	27.6%	3,281	-21.2%
EC/CD CROSS RATES	4,050	1,791	126.1%	2,919	38.7%
EC/NOK CROSS RATES	601	30	1,903.3%	616	-2.4%
EC/SEK CROSS RATES	610	732	-16.7%	620	-1.6%
EFX/BP CROSS RATES	25,987	21,289	22.1%	27,324	-4.9%
EFX/JY CROSS RATES	20,929	16,903	23.8%	18,280	14.5%
EFX/SF CROSS RATES	9,805	13,117	-25.2%	10,145	-3.4%
E-MINI EURO FX	16,259	13,173	23.4%	19,341	-15.9%
E-MINI JAPANESE YEN	502	1,616	-68.9%	1,077	-53.4%
EURO FX	643,320	551,752	16.6%	706,604	-9.0%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	28	26	7.7%	18	55.6%
INDIAN RUPEE	1,490	2,224	-33.0%	1,671	-10.8%
JAPANESE YEN	165,473	120,270	37.6%	188,204	-12.1%
KOREAN WON	1,002	231	333.8%	1,050	-4.6%
MEXICAN PESO	135,725	102,712	32.1%	162,642	-16.5%
MICRO AUD/USD	4,082	4,534	-10.0%	11,539	-64.6%
MICRO CAD/USD	1,704	1,021	66.9%	2,724	-37.4%
MICRO CHF/USD	1,171	499	134.7%	1,384	-15.4%
MICRO EUR/USD	18,160	8,202	121.4%	17,513	3.7%
MICRO GBP/USD	2,555	1,381	85.0%	3,401	-24.9%
MICRO INR/USD	207	109	89.9%	270	-23.3%
MICRO JPY/USD	3,261	819	298.2%	2,596	25.6%
MICRO USD/CNH	0	0	-	1	-100.0%
NEW ZEALND DOLLAR	37,406	39,144	-4.4%	48,031	-22.1%
NKR/USD CROSS RATE	2,281	1,252	82.2%	2,439	-6.5%
POLISH ZLOTY (EC)	147	44	234.1%	119	23.5%
POLISH ZLOTY (US)	301	235	28.1%	266	13.2%
RMB USD	0	2	-100.0%	0	-
RUSSIAN RUBLE	29,254	22,867	27.9%	30,076	-2.7%
S.AFRICAN RAND	12,591	12,951	-2.8%	13,385	-5.9%
SF/JY CROSS RATES	2	0	-	11	-81.8%
SHEKEL	2	20	-90.0%	5	-60.0%
SKR/USD CROSS RATES	1,572	1,557	1.0%	2,043	-23.1%
SWISS FRANC	43,363	29,657	46.2%	51,680	-16.1%
TURKISH LIRA	48	1,157	-95.9%	17	182.4%
USDZAR	15	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
AUD/USD MONDAY OPTION WEE	560	0	-	610	-8.2%
AUD/USD MONDAY OPTION WEE	40	0	-	219	-81.7%
AUD/USD MONDAY OPTION WEE	164	0	-	798	-79.4%
AUD/USD MONDAY OPTION WEE	50	0	-	27	85.2%
AUD/USD MONDAY OPTION WEE	0	0	0.0%	0	-
AUD/USD MONTHLY OPTIONS	36,213	94,733	-61.8%	84,731	-57.3%
AUD/USD WKLY FRIDAY OPTION	750	73	927.4%	0	-
AUD/USD WKLY FRIDAY OPTION	0	2,745	-100.0%	557	-100.0%
AUD/USD WKLY FRIDAY OPTION	1,143	1,055	8.3%	674	69.6%
AUD/USD WKLY FRIDAY OPTION	1,321	1,538	-14.1%	538	145.5%
AUD/USD WKLY FRIDAY OPTION	413	0	-	0	-
AUD/USD WKLY WED OPTIONS -	492	1,134	-56.6%	424	16.0%
AUD/USD WKLY WED OPTIONS -	374	24	1,458.3%	303	23.4%
AUD/USD WKLY WED OPTIONS -	41	2	1,950.0%	174	-76.4%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	565	8	6,962.5%	101	459.4%
CAD/USD MONDAY OPTIONS WE	1,029	1	102,800.0%	955	7.7%
CAD/USD MONDAY OPTIONS WE	163	0	-	374	-56.4%
CAD/USD MONDAY OPTIONS WE	0	0	-	55	-100.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONTHLY OPTIONS	66,210	63,719	3.9%	59,685	10.9%
CAD/USD WKLY FRIDAY OPTION	5,091	121	4,107.4%	0	-
CAD/USD WKLY FRIDAY OPTION	0	2,612	-100.0%	1,324	-100.0%
CAD/USD WKLY FRIDAY OPTION	1,287	923	39.4%	1,002	28.4%
CAD/USD WKLY FRIDAY OPTION	563	422	33.4%	1,474	-61.8%
CAD/USD WKLY FRIDAY OPTION	30	0	-	0	-
CAD/USD WKLY WED OPTIONS -	711	1,677	-57.6%	601	18.3%
CAD/USD WKLY WED OPTIONS -	283	1,110	-74.5%	363	-22.0%
CAD/USD WKLY WED OPTIONS -	50	151	-66.9%	124	-59.7%
CAD/USD WKLY WED OPTIONS -	0	200	-100.0%	287	-100.0%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	8,315	6,764	22.9%	7,593	9.5%
CHF/USD WKLY FRIDAY OPTION	6	2	200.0%	0	-
CHF/USD WKLY FRIDAY OPTION	0	129	-100.0%	284	-100.0%
CHF/USD WKLY FRIDAY OPTION	28	25	12.0%	18	55.6%
CHF/USD WKLY FRIDAY OPTION	0	17	-100.0%	171	-100.0%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	1,172	11	10,554.5%	3,108	-62.3%
EUR/USD MONDAY OPTION WEE	0	0	-	232	-100.0%
EUR/USD MONDAY OPTION WEE	166	1	16,500.0%	231	-28.1%
EUR/USD MONDAY OPTION WEE	0	0	-	130	-100.0%
EUR/USD MONDAY OPTION WEE	0	0	0.0%	0	-
EUR/USD MONTHLY OPTIONS	183,175	269,609	-32.1%	206,930	-11.5%
EUR/USD WKLY FRIDAY OPTION	9,682	484	1,900.4%	0	-
EUR/USD WKLY FRIDAY OPTION	0	6,002	-100.0%	5,856	-100.0%
EUR/USD WKLY FRIDAY OPTION	2,166	2,485	-12.8%	2,254	-3.9%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
EUR/USD WKLY FRIDAY OPTION	1,235	2,267	-45.5%	1,108	11.5%
EUR/USD WKLY FRIDAY OPTION	7	0	-	0	-
EUR/USD WKLY WED OPTIONS -	2,946	3,219	-8.5%	4,907	-40.0%
EUR/USD WKLY WED OPTIONS -	446	1,313	-66.0%	676	-34.0%
EUR/USD WKLY WED OPTIONS -	259	433	-40.2%	983	-73.7%
EUR/USD WKLY WED OPTIONS -	0	2	-100.0%	0	-
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	142	0	-	551	-74.2%
GBP/USD MONDAY OPTION WEE	0	2	-100.0%	0	-
GBP/USD MONDAY OPTION WEE	310	0	-	100	210.0%
GBP/USD MONDAY OPTION WEE	0	0	-	37	-100.0%
GBP/USD MONDAY OPTION WEE	0	0	0.0%	0	-
GBP/USD MONTHLY OPTIONS	80,728	105,830	-23.7%	96,321	-16.2%
GBP/USD WKLY FRIDAY OPTION	1,646	357	361.1%	0	-
GBP/USD WKLY FRIDAY OPTION	0	1,957	-100.0%	946	-100.0%
GBP/USD WKLY FRIDAY OPTION	1,301	744	74.9%	938	38.7%
GBP/USD WKLY FRIDAY OPTION	650	694	-6.3%	939	-30.8%
GBP/USD WKLY FRIDAY OPTION	585	0	-	0	-
GBP/USD WKLY WED OPTIONS -	203	964	-78.9%	552	-63.2%
GBP/USD WKLY WED OPTIONS -	0	166	-100.0%	5	-100.0%
GBP/USD WKLY WED OPTIONS -	58	4	1,350.0%	244	-76.2%
GBP/USD WKLY WED OPTIONS -	0	2	-100.0%	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	366	0	-	552	-33.7%
JPY/USD MONDAY OPTION WEE	138	0	-	100	38.0%
JPY/USD MONDAY OPTION WEE	282	1	28,100.0%	427	-34.0%
JPY/USD MONDAY OPTION WEE	116	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	79,111	133,499	-40.7%	76,957	2.8%
JPY/USD WKLY FRIDAY OPTION	7,102	114	6,129.8%	0	-
JPY/USD WKLY FRIDAY OPTION	0	4,973	-100.0%	1,670	-100.0%
JPY/USD WKLY FRIDAY OPTION	1,176	1,128	4.3%	766	53.5%
JPY/USD WKLY FRIDAY OPTION	1,363	1,153	18.2%	532	156.2%
JPY/USD WKLY FRIDAY OPTION	100	0	-	0	-
JPY/USD WKLY WED OPTIONS -	2,527	2,469	2.3%	2,148	17.6%
JPY/USD WKLY WED OPTIONS -	412	621	-33.7%	83	396.4%
JPY/USD WKLY WED OPTIONS -	0	154	-100.0%	5	-100.0%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	743	6,640	-88.8%	1,263	-41.2%
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	76	1,562	-95.1%	67	13.4%
NZD/USD WKLY FRIDAY OPTION	0	50	-100.0%	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2021	Open Interest MAR 2020	% CHG	Open Interest FEB 2021	% CHG
FX Options					
RUB/USD MONTHLY OPTIONS	0	0	-	44	-100.0%
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	0	1	-100.0%	100	-100.0%
Ags Futures					
FERTILIZER PRODUCTS	2,630	2,520	4.4%	4,545	-42.1%

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Futures					
BUTTER CS	9,539	11,918	-20.0%	9,791	-2.6%
CASH-SETTLED CHEESE	30,485	26,944	13.1%	25,864	17.9%
CAT ASIA WEATHER	1,000	0	-	1,200	-16.7%
CATTLE	340,637	264,447	28.8%	335,431	1.6%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	2,500	750	233.3%	0	-
CDD WEATHER	125	4,100	-97.0%	0	-
CHI WHEAT	422,097	372,589	13.3%	416,739	1.3%
CLASS IV MILK	2,422	6,015	-59.7%	2,382	1.7%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,747,966	1,389,346	25.8%	1,810,927	-3.5%
COTTON	0	2	-100.0%	0	-
DJ_UBS ROLL SELECT INDEX FU	2,941	1,310	124.5%	2,723	8.0%
DOW-UBS COMMOD INDEX	35,106	16,134	117.6%	51,887	-32.3%
DRY WHEY	5,206	3,874	34.4%	4,617	12.8%
FEEDER CATTLE	45,559	32,767	39.0%	42,093	8.2%
FERTILIZER PRODUCTS	0	450	-100.0%	120	-100.0%
GOLDMAN SACHS	6,607	7,389	-10.6%	5,764	14.6%
GSCI EXCESS RETURN FUT	55,306	38,459	43.8%	53,415	3.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	6,200	1,350	359.3%	8,000	-22.5%
HDD WEATHER EUROPEAN	1,500	250	500.0%	50	2,900.0%
HOGS	285,758	229,366	24.6%	264,306	8.1%
HOUSING INDEX	20	43	-53.5%	18	11.1%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	230,608	226,797	1.7%	225,641	2.2%
LUMBER	3,021	2,824	7.0%	3,258	-7.3%
MALAYSIAN PALM SWAP	17,850	24,110	-26.0%	19,810	-9.9%
MILK	25,944	22,774	13.9%	22,927	13.2%
MINI CORN	10,934	6,350	72.2%	9,302	17.5%
MINI SOYBEAN	21,575	9,500	127.1%	18,324	17.7%
MINI WHEAT	4,951	2,207	124.3%	4,542	9.0%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	8,089	10,842	-25.4%	7,328	10.4%
OATS	4,345	4,179	4.0%	4,290	1.3%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOUT	2,611	0	-	2,235	16.8%
ROUGH RICE	9,316	11,591	-19.6%	9,003	3.5%
SOYBEAN	871,903	793,202	9.9%	850,440	2.5%
SOYBEAN MEAL	413,528	400,871	3.2%	407,422	1.5%
SOYBEAN OIL	492,304	448,165	9.8%	472,058	4.3%
S&P GSCI ENHANCED ER SWAP	1,001	3,940	-74.6%	1,001	0.0%
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	9,239	7,179	28.7%	6,470	42.8%
WHEAT	21,849	28,952	-24.5%	21,593	1.2%

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	9,348	12,736	-26.6%	8,147	14.7%
CASH-SETTLED CHEESE	31,731	35,060	-9.5%	37,166	-14.6%
CATTLE	186,828	236,669	-21.1%	166,339	12.3%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	2,000	2,000	0.0%	0	-
CDD WEATHER	2,250	0	-	0	-
CHI WHEAT	263,868	387,255	-31.9%	261,638	0.9%
CLASS IV MILK	11,189	14,614	-23.4%	9,749	14.8%
CORN	1,822,619	963,187	89.2%	1,547,698	17.8%
CORN NEARBY+2 CAL SPRD	12,155	11,150	9.0%	10,482	16.0%
DEC-DEC CORN CAL SPRD	0	250	-100.0%	0	-
DEC-JULY CORN CAL SPRD	0	175	-100.0%	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
DRY WHEY	1,519	2,590	-41.4%	1,748	-13.1%
FEEDER CATTLE	20,495	28,327	-27.6%	21,251	-3.6%
HDD EURO SEASONAL STRIP	7,000	0	-	7,000	0.0%
HDD SEASONAL STRIP	3,500	0	-	7,500	-53.3%
HDD WEATHER	2,550	0	-	5,825	-56.2%
HDD WEATHER EUROPEAN	500	0	-	1,250	-60.0%
HOGS	204,713	315,640	-35.1%	151,298	35.3%
HOUSING INDEX	0	0	-	0	-
Intercommodity Spread	52	12,977	-99.6%	51	2.0%
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JULY-DEC CORN CAL SPRD	9,952	25,926	-61.6%	9,037	10.1%
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	2,315	-76.2%	550	0.0%
JULY-JULY WHEAT CAL SPRD	30	50	-40.0%	30	0.0%
JULY-NOV SOYBEAN CAL SPRD	1,176	11,673	-89.9%	753	56.2%
KC WHEAT	55,307	84,645	-34.7%	47,345	16.8%
LUMBER	848	1,177	-28.0%	530	60.0%
LV CATL CSO	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MILK	69,095	73,836	-6.4%	78,290	-11.7%
MLK MID OPTIONS	9	50	-82.0%	10	-10.0%
NFD MILK	9,273	31,362	-70.4%	14,776	-37.2%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	730	-100.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	363	1,059	-65.7%	213	70.4%
PORK CUTOUT	508	0	-	513	-1.0%
ROUGH RICE	1,880	3,513	-46.5%	783	140.1%
SOYBEAN	964,472	618,071	56.0%	845,465	14.1%
SOYBEAN CRUSH	1,377	830	65.9%	1,182	16.5%
SOYBEAN MEAL	210,251	113,802	84.8%	190,816	10.2%
SOYBEAN OIL	263,556	146,538	79.9%	167,708	57.2%

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Options					
SOYBN NEARBY+2 CAL SPRD	2,238	610	266.9%	20	11,090.0%
SOYMEAL NEARBY+2 CAL SPRD	0	200	-100.0%	0	-
WHEAT	25	2,238	-98.9%	499	-95.0%
WHEAT-CORN IC50	465	230	102.2%	115	304.3%
WHEAT NEARBY+2 CAL SPRD	1,208	725	66.6%	1,138	6.2%
TOTAL FUTURES GROUP					
Interest Rate Futures	27,208,086	26,109,870	4.2%	26,891,734	1.2%
Equity Index Futures	4,321,087	5,055,994	-14.5%	4,666,307	-7.4%
Metals Futures	1,068,456	1,015,487	5.2%	1,112,924	-4.0%
Energy Futures	8,021,894	8,916,193	-10.0%	8,253,466	-2.8%
FX Futures	1,705,198	1,444,355	18.1%	1,884,128	-9.5%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	2,630	2,520	4.4%	4,545	-42.1%
Ag Products Futures	5,150,042	4,410,986	16.8%	5,120,971	0.6%
TOTAL FUTURES	47,477,393	46,955,405	1.1%	47,934,075	-1.0%
TOTAL OPTIONS GROUP					
Interest Rate Options	39,086,601	58,582,886	-33.3%	39,642,170	-1.4%
Equity Index Options	2,534,230	4,723,951	-46.4%	3,201,844	-20.9%
Metals Options	1,070,900	1,824,573	-41.3%	1,060,130	1.0%
Energy Options	5,898,603	7,180,382	-17.9%	5,860,935	0.6%
FX Options	506,281	728,095	-30.5%	575,128	-12.0%
Foreign Exchange Options	0	1	-100.0%	100	-100.0%
Ag Products Options	4,174,929	3,142,210	32.9%	3,596,944	16.1%
TOTAL OPTIONS	53,271,544	76,182,098	-30.1%	53,937,251	-1.2%
TOTAL COMBINED					
Interest Rate	66,294,687	84,692,756	-21.7%	66,533,904	-0.4%
Equity Index	6,855,317	9,779,945	-29.9%	7,868,151	-12.9%
Metals	2,139,356	2,840,060	-24.7%	2,173,054	-1.6%
Energy	13,920,497	16,096,575	-13.5%	14,114,401	-1.4%
FX	2,211,479	2,172,450	1.8%	2,459,256	-10.1%
Foreign Exchange	0	1	-100.0%	100	-100.0%
Ags	2,630	2,520	4.4%	4,545	-42.1%
Ag Products	9,324,971	7,553,196	23.5%	8,717,915	7.0%
GRAND TOTAL	100,748,937	123,137,503	-18.2%	101,871,326	-1.1%

*** 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.

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