



CME Group Exchange Open Interest Report - Monthly

	Open Interest JUN 2021	Open Interest JUN 2020	% CHG	Open Interest MAY 2021	% CHG
Interest Rate Futures					
10-YR NOTE	4,288,334	3,441,124	24.6%	4,347,753	-1.4%
10-YR SWAP RATE	180,570	137,007	31.8%	249,385	-27.6%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
1-MONTH EURODOLLAR	0	93	-100.0%	0	-
20-YR SWAP RATE	90	90	0.0%	90	0.0%
2-YR NOTE	2,079,475	2,116,752	-1.8%	2,285,934	-9.0%
2-YR SWAP RATE	51,422	33,360	54.1%	48,428	6.2%
30-YR BOND	1,171,925	1,013,863	15.6%	1,200,569	-2.4%
30-YR SWAP RATE	4,413	3,876	13.9%	3,413	29.3%
3-YR NOTE	15,496	0	-	12,592	23.1%
3-YR SWAP RATE	31,782	9,794	224.5%	28,910	9.9%
4-YR SWAP RATE	10,279	6,139	67.4%	10,491	-2.0%
5-YR NOTE	3,524,371	3,555,414	-0.9%	3,528,794	-0.1%
5-YR SWAP RATE	69,508	55,497	25.2%	83,357	-16.6%
7-YR SWAP RATE	21,672	18,614	16.4%	21,243	2.0%
EURODOLLARS	12,273,127	9,752,715	25.8%	13,360,166	-8.1%
FED FUND	1,091,337	1,793,109	-39.1%	1,181,807	-7.7%
SOFR	840,865	450,272	86.7%	809,004	3.9%
SONIA	13,685	19,811	-30.9%	19,923	-31.3%
TIIE	53	0	-	30	76.7%
Ultra 10-Year Note	1,551,633	970,366	59.9%	1,660,484	-6.6%
ULTRA T-BOND	1,188,091	1,040,889	14.1%	1,188,220	0.0%
Interest Rate Options					
10-YR NOTE	2,749,780	2,220,660	23.8%	2,648,435	3.8%
2-YR NOTE	22,053	143,626	-84.6%	1,461	1,409.4%
30-YR BOND	622,565	541,485	15.0%	456,127	36.5%
5-YR NOTE	1,000,323	1,099,707	-9.0%	889,154	12.5%
EURODOLLARS	16,449,332	29,285,678	-43.8%	18,945,233	-13.2%
EURO MIDCURVE	19,155,614	8,729,484	119.4%	20,784,458	-7.8%
FED FUND	0	251	-100.0%	0	-
SOFR	7,581	265	2,760.8%	3,670	106.6%
Ultra 10-Year Note	0	0	-	0	-
ULTRA T-BOND	396	47	742.6%	313	26.5%

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Equity Index Futures					
BITCOIN FUTURES	21,097	7,675	174.9%	46,143	-54.3%
DJ US REAL ESTATE	40,776	36,371	12.1%	31,931	27.7%
E-mini (\$5) Dow	108,278	74,776	44.8%	100,706	7.5%
E-MINI COM SERVICES SELECT	1,926	4,314	-55.4%	3,847	-49.9%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	1	0	-	0	-
E-MINI MIDCAP	42,730	63,501	-32.7%	45,123	-5.3%
E-MINI NASDAQ 100	225,917	194,081	16.4%	238,100	-5.1%
E-MINI RUSSELL 1000	8,240	7,924	4.0%	9,445	-12.8%
E-MINI RUSSELL 1000 GROWTH	3,497	2,921	19.7%	4,653	-24.8%
E-MINI RUSSELL 1000 VALUE	32,643	4,506	624.4%	32,293	1.1%
E-MINI RUSSELL 2000	423,773	537,172	-21.1%	462,794	-8.4%
E-MINI S&P500	2,581,871	2,647,722	-2.5%	2,763,609	-6.6%
E-MINI S&P500 ESG	12,441	3,871	221.4%	10,745	15.8%
E-MINI S&P REAL ESTATE SELE	9,818	1,947	404.3%	11,221	-12.5%
ETHER FUTURES	2,852	0	-	3,747	-23.9%
FT-SE 100	0	0	-	4	-100.0%
FTSE Emerging	0	55	-100.0%	0	-
IBOVESPA INDEX	15	80	-81.3%	46	-67.4%
MICRO E-MINI NASDAQ 100	41,092	34,260	19.9%	151,388	-72.9%
MICRO E-MINI RUSSELL 2000	15,458	14,019	10.3%	54,708	-71.7%
MICRO E-MINI S&P500	71,959	77,951	-7.7%	190,041	-62.1%
MICRO MINI \$5 DOW	18,602	12,607	47.6%	25,340	-26.6%
NASDAQ-100 VOLATILITY	0	0	-	0	-
NASDAQ BIOTECH	277	246	12.6%	93	197.8%
Nearby BTIC+	0	0	-	0	-
NIKKEI 225 (\$) STOCK	16,543	11,669	41.8%	15,718	5.2%
NIKKEI 225 (YEN) STOCK	40,716	34,537	17.9%	40,634	0.2%
S&P 500	253,351	234,927	7.8%	274,904	-7.8%
S&P 500 ANNUAL DIVIDEND IND	220,960	156,607	41.1%	199,092	11.0%
S&P 500/GI	0	0	-	0	-
S&P 500 QUARLY DIVIDEND IND	3,314	6,215	-46.7%	6,424	-48.4%
S&P 600 SMALLCAP EMINI	0	368	-100.0%	0	-
S&P CONSUMER DSCRTNRY SE	3,150	2,609	20.7%	4,556	-30.9%
S&P CONSUMER STAPLES SECT	23,915	6,713	256.2%	14,924	60.2%
S&P ENERGY SECTOR	22,987	7,907	190.7%	32,422	-29.1%
S&P FINANCIAL SECTOR	40,968	8,568	378.2%	52,668	-22.2%
S&P HEALTH CARE SECTOR	12,034	7,892	52.5%	14,040	-14.3%
S&P INDUSTRIAL SECTOR	18,751	14,404	30.2%	20,022	-6.3%
S&P MATERIALS SECTOR	9,997	4,072	145.5%	8,782	13.8%
S&P TECHNOLOGY SECTOR	9,522	6,541	45.6%	10,018	-5.0%
S&P UTILITIES SECTOR	9,328	8,207	13.7%	13,353	-30.1%
S&P VALUE INDEX FUTURES	430	0	-	380	13.2%
WATER INDEX FUTURES	2	0	-	4	-50.0%
YEN DENOMINATED TOPIX	185	50	270.0%	146	26.7%

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Equity Index Options					
BITCOIN FUTURES	762	3,298	-76.9%	1,425	-46.5%
E-mini (\$5) Dow	616	1,802	-65.8%	1,613	-61.8%
E-MINI NASDAQ 100	124,819	78,811	58.4%	135,685	-8.0%
E-MINI RUSSELL 2000	6,950	7,203	-3.5%	23,339	-70.2%
E-MINI S&P500	1,211,646	1,580,967	-23.4%	1,709,254	-29.1%
EOM E-MINI RUSSELL 2000 END	2,845	3,431	-17.1%	2,398	18.6%
EOM EMINI S&P	358,803	438,086	-18.1%	304,875	17.7%
EOM S&P 500	7,570	20,480	-63.0%	13,120	-42.3%
EOW1 E-MINI RUSSELL 2000 WE	2,196	1,235	77.8%	3,615	-39.3%
EOW1 EMINI S&P 500	288,953	148,700	94.3%	229,500	25.9%
EOW1 S&P 500	14,128	5,464	158.6%	10,064	40.4%
EOW2 E-MINI RUSSELL 2000 WE	898	221	306.3%	2,001	-55.1%
EOW2 EMINI S&P 500	120,305	82,537	45.8%	95,073	26.5%
EOW2 S&P 500	8,764	2,337	275.0%	3,415	156.6%
EOW3 E-MINI RUSSELL 2000 WE	11,538	12,135	-4.9%	3,616	219.1%
EOW3 EMINI S&P 500	681,187	693,756	-1.8%	247,278	175.5%
EOW3 S&P 500	16,548	43,046	-61.6%	8,030	106.1%
EOW4 E-MINI RUSSELL 2000 WE	520	95	447.4%	318	63.5%
EOW4 EMINI S&P 500	37,358	38,551	-3.1%	47,101	-20.7%
MICRO E-MINI NASDAQ 100	5,352	0	-	5,577	-4.0%
MICRO E-MINI S&P500	30,439	0	-	26,127	16.5%
S&P 500	15,185	63,311	-76.0%	35,300	-57.0%
Metals Futures					
ALUMINUM	51,059	70,902	-28.0%	49,545	3.1%
COBALT METAL FUTURES	1,780	0	-	915	94.5%
COMEX COPPER	199,612	193,194	3.3%	230,601	-13.4%
COMEX E-Mini GOLD	2,250	1,559	44.3%	1,905	18.1%
COMEX E-Mini SILVER	550	328	67.7%	690	-20.3%
COMEX GOLD	455,621	561,628	-18.9%	497,102	-8.3%
COMEX MINY COPPER	382	84	354.8%	355	7.6%
COMEX SILVER	155,488	169,418	-8.2%	181,373	-14.3%
COPPER	20,673	13,964	48.0%	21,201	-2.5%
FERROUS PRODUCTS	4,696	4,791	-2.0%	4,842	-3.0%
GOLD	792	189	319.0%	465	70.3%
HOT ROLLED COIL STEEL FUTU	2,420	825	193.3%	1,045	131.6%
IRON ORE 62 CHINA PLATTS FU	0	0	-	0	-
IRON ORE 62 CHINA TSI FUTURE	0	3,508	-100.0%	0	-
IRON ORE CHINA	1,714	0	-	1,673	2.5%
LNDN ZINC	0	0	-	0	-
METALS	0	30	-100.0%	5	-100.0%
MICRO GOLD	30,351	32,858	-7.6%	29,441	3.1%
NYMEX HOT ROLLED STEEL	34,398	21,790	57.9%	31,084	10.7%
NYMEX PLATINUM	57,305	47,837	19.8%	67,037	-14.5%
PALLADIUM	9,276	7,080	31.0%	10,504	-11.7%
SILVER	7,720	3,732	106.9%	8,607	-10.3%
URANIUM	1,160	329	252.6%	1,160	0.0%

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Metals Options					
ALUMINUM	2,250	150	1,400.0%	1,200	87.5%
COMEX COPPER	67,845	12,621	437.6%	62,212	9.1%
COMEX GOLD	780,011	1,203,207	-35.2%	765,268	1.9%
COMEX SILVER	98,939	99,554	-0.6%	115,017	-14.0%
COPPER	9	0	-	2	350.0%
GOLD	32,370	15,427	109.8%	19,665	64.6%
HOT ROLLED COIL STEEL CALL	0	75	-100.0%	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
IRON ORE 62 CHINA TSI CALL O	0	1,900	-100.0%	0	-
IRON ORE 62 CHINA TSI PUT OP	0	3,857	-100.0%	0	-
IRON ORE CHINA	1,794	0	-	1,264	41.9%
NYMEX HOT ROLLED STEEL	1,480	0	-	1,150	28.7%
NYMEX PLATINUM	14,714	2,153	583.4%	13,073	12.6%
PALLADIUM	1,480	1,334	10.9%	650	127.7%
SILVER	3,788	2,534	49.5%	2,669	41.9%
Energy Futures					
3.5% FUEL OIL CID MED SWA	0	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	29,105	10,703	171.9%	23,370	24.5%
ARGUS PROPAN FAR EST INDE	5,386	4,284	25.7%	5,452	-1.2%
ARGUS PROPAN(SAUDI ARAMC	1,714	2,095	-18.2%	1,722	-0.5%
AUSTRIALIAN COKE COAL	0	0	-	0	-
BRENT BALMO SWAP	0	250	-100.0%	150	-100.0%
BRENT CALENDAR SWAP	15,354	17,571	-12.6%	15,659	-1.9%
BRENT FINANCIAL FUTURES	34	165	-79.4%	34	0.0%
BRENT OIL LAST DAY	207,576	230,325	-9.9%	202,477	2.5%
CAR VINTAGE	227	0	-	141	61.0%
CENTERPOINT BASIS SWAP	0	0	-	0	-
CHICAGO ETHANOL SWAP	38,898	35,412	9.8%	40,073	-2.9%
CHICAGO ULSD PL VS HO SPR	1,403	3,462	-59.5%	1,517	-7.5%
CHICAGO UNL GAS PL VS RBO	320	425	-24.7%	690	-53.6%
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	86	-100.0%	0	-
CIN HUB 5MW REAL TIME O P	0	16,464	-100.0%	0	-
CIN HUB 5MW REAL TIME PK	0	903	-100.0%	0	-
COAL SWAP	0	0	-	0	-
COLUMB GULF MAINLINE NG B	0	133	-100.0%	0	-
CONWAY NATURAL GASOLINE (453	1,306	-65.3%	449	0.9%
CONWAY NORMAL BUTANE (OPI	1,103	1,474	-25.2%	665	65.9%
CONWAY PROPANE 5 DECIMALS	23,220	24,792	-6.3%	20,228	14.8%
CRUDE OIL	8	7,038	-99.9%	8	0.0%
CRUDE OIL LAST DAY	0	0	-	0	-
CRUDE OIL OUTRIGHTS	175,694	182,064	-3.5%	169,704	3.5%

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Energy Futures					
CRUDE OIL PHY	2,390,271	2,009,102	19.0%	2,486,151	-3.9%
CRUDE OIL SPRDS	101,904	113,885	-10.5%	109,669	-7.1%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	32,128	55,232	-41.8%	36,504	-12.0%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	555	350	58.6%	775	-28.4%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DOMINION TRAN INC - APP I	0	0	-	0	-
DOMINION TRANSMISSION INC	72	1,230	-94.1%	90	-20.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	0	2,085	-100.0%	0	-
DUTCH TTF NATURAL GAS CAL	24,504	31,740	-22.8%	24,554	-0.2%
EAST/WEST FUEL OIL SPREAD	0	7	-100.0%	0	-
EIA FLAT TAX ONHWAY DIESE	3,747	3,214	16.6%	4,219	-11.2%
ELEC FINSETTLED	0	302	-100.0%	0	-
ELEC MISO PEAK	0	0	-	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	0	5,442	-100.0%	0	-
ETHANOL	2	118	-98.3%	42	-95.2%
ETHANOL SWAP	795	599	32.7%	825	-3.6%
ETHANOL T2 FOB ROTT INCL DU	8,287	5,133	61.4%	8,654	-4.2%
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	0	-	0	-
EURO GASOIL 10PPM VS ICE	683	25	2,632.0%	618	10.5%
EUROPE 1% FUEL OIL NWE CA	8	0	-	10	-20.0%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-
EUROPE 3.5% FUEL OIL MED	13	0	-	0	-
EUROPE 3.5% FUEL OIL RDAM	147	1,542	-90.5%	137	7.3%
EUROPEAN GASOIL (ICE)	3,379	133	2,440.6%	3,396	-0.5%
EUROPEAN NAPHTHA BALMO	0	10	-100.0%	0	-
EUROPEAN NAPHTHA CRACK SP	3,075	4,226	-27.2%	2,702	13.8%
EUROPE DATED BRENT SWAP	17	35	-51.4%	374	-95.5%
EUROPE JET KERO NWE CALSW	10	0	-	0	-
EUROPE NAPHTHA CALSWAP	866	846	2.4%	714	21.3%
EURO PROPANE CIF ARA SWA	2,305	2,422	-4.8%	2,441	-5.6%
FREIGHT MARKETS	1,191	3,336	-64.3%	1,157	2.9%
FUEL OIL CRACK VS ICE	1,609	4,153	-61.3%	1,744	-7.7%
FUEL OIL NWE CRACK VS ICE	72	91	-20.9%	72	0.0%
FUEL OIL (PLATS) CAR CM	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	0	0	-	0	-
FUELOIL SWAP:CARGOES VS.B	63	267	-76.4%	72	-12.5%
GAS EURO-BOB OXY NWE BARG	2,006	3,206	-37.4%	1,714	17.0%
GAS EURO-BOB OXY NWE BARG	13,920	21,990	-36.7%	14,189	-1.9%
GASOIL 0.1CIF MED VS ICE	60	0	-	60	0.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	27	0	-	33	-18.2%
GASOIL 0.1 ROTTERDAM BARG	40	50	-20.0%	25	60.0%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	200	75	166.7%	211	-5.2%

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Energy Futures					
GASOIL CRACK SPREAD CALEN	4,763	5,510	-13.6%	4,906	-2.9%
GASOIL MINI CALENDAR SWAP	1,675	1,108	51.2%	1,584	5.7%
GERMAN POWER BASELOAD CA	709	1,771	-60.0%	776	-8.6%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-
GROUP THREE UNLEAD GAS (P	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	8,903	9,821	-9.3%	10,592	-15.9%
GRP THREE UNL GS (PLT) VS	4,225	3,805	11.0%	5,375	-21.4%
GULF COAST 3% FUEL OIL BA	0	136	-100.0%	0	-
GULF COAST JET FUEL CLNDR	250	858	-70.9%	500	-50.0%
GULF COAST JET VS NYM 2 H	26,306	21,562	22.0%	27,699	-5.0%
GULF COAST NO.6 FUEL OIL	6,042	14,073	-57.1%	4,809	25.6%
GULF COAST ULSD CALENDAR	4,023	4,287	-6.2%	4,527	-11.1%
GULF COAST ULSD CRACK SPR	70	540	-87.0%	80	-12.5%
HEATING OIL BALMO CLNDR S	96	150	-36.0%	393	-75.6%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	414,933	366,923	13.1%	427,639	-3.0%
HENRY HUB BASIS SWAP	0	2,460	-100.0%	0	-
HENRY HUB FINANCIAL LAST	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	0	5,244	-100.0%	0	-
HENRY HUB SWAP	582,164	739,893	-21.3%	585,585	-0.6%
HOUSTON SHIP CHANNEL BASI	920	4,217	-78.2%	1,070	-14.0%
HTG OIL	157	146	7.5%	114	37.7%
ICE BRENT DUBAI SWAP	4,057	21,252	-80.9%	4,624	-12.3%
ICE GASOIL BALMO SWAP	0	0	-	0	-
INDIANA MISO	0	779	-100.0%	0	-
INDONESIAN COAL ICI4	309	568	-45.6%	540	-42.8%
JAPAN C&F NAPHTHA CRACK S	0	50	-100.0%	0	-
JAPAN C&F NAPHTHA SWAP	205	308	-33.4%	200	2.5%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-
JET AV FUEL (P) CAR FM ICE GA	0	0	-	0	-
JET CIF NWE VS ICE	639	35	1,725.7%	567	12.7%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	1,370	1,260	8.7%	1,200	14.2%
JKM LNG Futures	3,830	4,225	-9.3%	4,532	-15.5%
LA CARB DIESEL (OPIS) SWA	795	703	13.1%	665	19.5%
LA CARBOB GASOLINE(OPIS)S	225	100	125.0%	225	0.0%
LA JET (OPIS) SWAP	758	895	-15.3%	633	19.7%
LLS (ARGUS) CALENDAR SWAP	30	176	-83.0%	40	-25.0%
LLS (ARGUS) VS WTI SWAP	3,314	9,218	-64.0%	3,041	9.0%
LOS ANGELES CARB GASOLINE	0	15	-100.0%	0	-
LTD NAT GAS	433,750	290,880	49.1%	385,634	12.5%
MARS (ARGUS) VS WTI SWAP	370	350	5.7%	380	-2.6%
MARS (ARGUS) VS WTI TRD M	31,630	21,554	46.7%	25,070	26.2%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	14,371	21,117	-31.9%	15,886	-9.5%
MCCLOSKEY RCH BAY COAL	989	2,015	-50.9%	1,402	-29.5%
MGF FUT	0	0	-	0	-
MGN1 SWAP FUT	20	225	-91.1%	20	0.0%
MICHIGAN BASIS	0	492	-100.0%	0	-
MICHIGAN MISO	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
MINI GAS EUROBOB OXY NWE A	10	250	-96.0%	0	-
MINI RBOB V. EBOBARG NWE BF	60	152	-60.5%	70	-14.3%
MINI RBOB V. EBOB(ARGUS) NWE	983	1,209	-18.7%	1,104	-11.0%
MINY HTG OIL	0	0	0.0%	1	-100.0%
MINY NATURAL GAS	5,072	3,034	67.2%	2,731	85.7%
MINY RBOB GAS	1	2	-50.0%	1	0.0%
MINY WTI CRUDE OIL	3,476	4,489	-22.6%	3,562	-2.4%
MJC FUT	20	35	-42.9%	20	0.0%
MNC FUT	1,512	1,447	4.5%	939	61.0%
MONT BELVIEU ETHANE 5 DECI	46,546	53,404	-12.8%	46,340	0.4%
MONT BELVIEU ETHANE OPIS B	312	270	15.6%	365	-14.5%
MONT BELVIEU LDH PROPANE 5	127,220	139,767	-9.0%	132,424	-3.9%
MONT BELVIEU LDH PROPANE C	1,154	806	43.2%	794	45.3%
MONT BELVIEU NATURAL GASO	32,722	39,423	-17.0%	31,250	4.7%
MONT BELVIEU NATURAL GASO	590	875	-32.6%	440	34.1%
MONT BELVIEU NORMAL BUTAN	57,640	60,064	-4.0%	59,360	-2.9%
MONT BELVIEU NORMAL BUTAN	1,116	1,039	7.4%	1,297	-14.0%
NAT GAS BASIS SWAP	0	0	-	0	-
NATURAL GAS	137,581	121,829	12.9%	127,868	7.6%
NATURAL GAS PEN SWP	224,142	186,766	20.0%	240,094	-6.6%
NATURAL GAS PHY	1,413,818	1,316,452	7.4%	1,218,502	16.0%
NEPOOL INTR HUB 5MW D AH	78,027	246,888	-68.4%	94,119	-17.1%
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	896	1,190	-24.7%	924	-3.0%
NEW YORK ETHANOL SWAP	310	1,764	-82.4%	430	-27.9%
NEW YORK HUB ZONE G PEAK	320	1,394	-77.0%	330	-3.0%
NEW YORK HUB ZONE J PEAK	0	272	-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	368	-100.0%	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-
NY1% VS GC SPREAD SWAP	310	1,289	-76.0%	345	-10.1%
NY 3.0% FUEL OIL (PLATTS)	0	0	-	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	9,557	13,983	-31.7%	9,567	-0.1%
NY HARBOR LOW SULPUR GAS	1,630	715	128.0%	1,755	-7.1%
NY HARBOR RESIDUAL FUEL 1	475	1,757	-73.0%	450	5.6%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	9,267	3,494	165.2%	8,350	11.0%
NYISO CAPACITY	0	146	-100.0%	0	-
NYISO ZONE A 5MW D AH O P	0	3,954	-100.0%	0	-
NYISO ZONE A 5MW D AH PK	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	23,680	165,554	-85.7%	31,840	-25.6%
NYISO ZONE G 5MW D AH PK	7,455	12,546	-40.6%	7,665	-2.7%
NYISO ZONE J 5MW D AH O P	0	5,931	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NYISO ZONE J 5MW D AH PK	0	848	-100.0%	0	-
NYMEX ALUMINUM FUTURES	0	0	-	0	-
NYMEX ULSD VS NYMEX HO	0	100	-100.0%	0	-
NY ULSD (ARGUS) VS HEATING	90	2,404	-96.3%	115	-21.7%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	155	763	-79.7%	193	-19.7%
PERMIAN BASIS SWAP	0	1,656	-100.0%	0	-
PETROCHEMICALS	13,165	12,925	1.9%	12,682	3.8%
PETRO CRCKS & SPRDS ASIA	225	440	-48.9%	225	0.0%
PETRO CRCKS & SPRDS NA	32,373	55,518	-41.7%	34,697	-6.7%
PETRO CRK&SPRD EURO	2,106	5,413	-61.1%	2,180	-3.4%
PETROLEUM PRODUCTS	2,869	4,443	-35.4%	2,400	19.5%
PETROLEUM PRODUCTS ASIA	535	1,473	-63.7%	377	41.9%
PETRO OUTRIGHT EURO	19,713	15,818	24.6%	18,704	5.4%
PETRO OUTRIGHT NA	2,990	5,883	-49.2%	4,448	-32.8%
PJM AD HUB 5MW REAL TIME	37,085	89,988	-58.8%	39,035	-5.0%
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	286	3.5%	296	0.0%
PJM DAYTON DA OFF-PEAK	0	19,770	-100.0%	0	-
PJM DAYTON DA PEAK	0	1,060	-100.0%	0	-
PJM MONTHLY	0	0	-	0	-
PJM NI HUB 5MW REAL TIME	24,820	61,610	-59.7%	28,720	-13.6%
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	3,954	-100.0%	0	-
PJM WESTHDA PEAK	0	212	-100.0%	0	-
PJM WESTH RT OFF-PEAK	257,660	362,705	-29.0%	265,020	-2.8%
PJM WESTH RT PEAK	35,927	42,510	-15.5%	39,015	-7.9%
PLASTICS	1,965	4,798	-59.0%	1,843	6.6%
PREMIUM UNLD 10P FOB MED	5	42	-88.1%	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	826	1,466	-43.7%	1,100	-24.9%
PROPANE NON-LDH MT. BEL (OF	55,101	54,830	0.5%	58,822	-6.3%
RBOB CALENDAR SWAP	15,103	13,359	13.1%	14,610	3.4%
RBOB CRACK SPREAD	13,562	3,780	258.8%	11,645	16.5%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	95	107	-11.2%	102	-6.9%
RBOB GASOLINE BALMO CLNDR	1,183	674	75.5%	938	26.1%
RBOB PHY	380,329	352,694	7.8%	397,911	-4.4%
RBOB VS HEATING OIL SWAP	565	1,120	-49.6%	560	0.9%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
SAN JUAN BASIS SWAP	0	246	-100.0%	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE 180CST BALMO	0	0	-	0	-
SINGAPORE 380CST BALMO	0	0	-	0	-
SINGAPORE 380CST FUEL OIL	422	654	-35.5%	460	-8.3%
SINGAPORE FUEL 180CST CAL	0	26	-100.0%	0	-
SINGAPORE FUEL OIL SPREAD	0	120	-100.0%	0	-
SINGAPORE GASOIL	1,065	1,018	4.6%	957	11.3%
SINGAPORE GASOIL CALENDAR	1,286	1,089	18.1%	1,644	-21.8%
SINGAPORE GASOIL SWAP	4,565	1,349	238.4%	5,113	-10.7%
SINGAPORE GASOIL VS ICE	2,321	3,765	-38.4%	1,771	31.1%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	500	0	-	550	-9.1%
SINGAPORE JET KEROSENE SW	785	970	-19.1%	1,100	-28.6%
SINGAPORE MOGAS 92 UNLEAD	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	1,167	8,607	-86.4%	1,290	-9.5%
SING FUEL	0	0	-	0	-
Sumas Basis Swap	0	0	-	0	-
TC2 ROTTERDAM TO USAC 37K	45	120	-62.5%	75	-40.0%
TC5 RAS TANURA TO YOKOHAM	105	620	-83.1%	120	-12.5%
TCO BASIS SWAP	0	492	-100.0%	0	-
TD3 MEG TO JAPAN 250K MT	5,911	7,460	-20.8%	5,974	-1.1%
TEXAS EASTERN ZONE M-3 BA	0	368	-100.0%	0	-
TRANSCO ZONE4 BASIS SWAP	0	758	-100.0%	0	-
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	25	282	-91.1%	0	0.0%
ULSD UP-DOWN BALMO SWP	4,530	2,059	120.0%	6,960	-34.9%
UP DOWN GC ULSD VS NMX HO	51,941	70,042	-25.8%	53,777	-3.4%
WAHA BASIS	0	291	-100.0%	0	-
WTI-BRENT BULLET SWAP	0	168	-100.0%	0	-
WTI-BRENT CALENDAR SWAP	94,324	112,075	-15.8%	89,989	4.8%
WTI CALENDAR	159,871	174,157	-8.2%	160,270	-0.2%
WTI MIDLAND CRUDE OIL	975	250	290.0%	1,170	-16.7%
WTS (ARGUS) VS WTI SWAP	53,050	73,541	-27.9%	54,274	-2.3%
WTS (ARGUS) VS WTI TRD MT	10,059	8,983	12.0%	10,734	-6.3%

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Energy Options					
BRENT CALENDAR SWAP	2,887	7,210	-60.0%	1,113	159.4%
BRENT CRUDE OIL 1 M CSO	56,000	14,700	281.0%	63,600	-11.9%
BRENT OIL LAST DAY	191,212	129,445	47.7%	190,212	0.5%
COAL API2 INDEX	955	0	-	1,440	-33.7%
CRUDE OIL	0	0	-	50	-100.0%
CRUDE OIL 1MO	309,750	490,881	-36.9%	375,300	-17.5%
CRUDE OIL APO	252,317	357,990	-29.5%	249,187	1.3%
CRUDE OIL CALNDR STRIP	0	50	-100.0%	0	-
CRUDE OIL OUTRIGHTS	0	0	-	0	-
CRUDE OIL PHY	2,052,001	2,032,909	0.9%	1,921,961	6.8%
ELEC FINSETTLED	43	0	-	43	0.0%
ETHANOL SWAP	7,056	8,257	-14.5%	6,644	6.2%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	3,930	0	-	3,330	18.0%
HEATING OIL PHY	11,707	24,305	-51.8%	10,229	14.4%
HENRY HUB FINANCIAL LAST	39,317	21,707	81.1%	37,069	6.1%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-
LLS CRUDE OIL	500	0	-	600	-16.7%
MCCLOSKEY ARA ARGS COAL	783	4,392	-82.2%	981	-20.2%
MCCLOSKEY RCH BAY COAL	0	100	-100.0%	0	-
NATURAL GAS 1 M CSO FIN	70,650	110,650	-36.2%	30,200	133.9%
NATURAL GAS 2 M CSO FIN	5,800	3,500	65.7%	5,800	0.0%
NATURAL GAS 3 M CSO FIN	43,546	125,635	-65.3%	39,396	10.5%
NATURAL GAS 5 M CSO FIN	2,000	0	-	2,000	0.0%
NATURAL GAS 6 M CSO FIN	500	0	-	0	-
NATURAL GAS OPT	91,930	108,080	-14.9%	100,450	-8.5%
NATURAL GAS OPTION ON CALE	35,704	19,584	82.3%	22,928	55.7%
NATURAL GAS PHY	2,394,059	2,479,308	-3.4%	2,187,473	9.4%
NATURAL GAS SUMMER STRIP	0	0	-	0	-
NATURAL GAS WINTER STRIP	0	600	-100.0%	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-
NY HARBOR HEAT OIL SWP	6,105	11,548	-47.1%	5,073	20.3%
PETROCHEMICALS	6,067	717	746.2%	4,250	42.8%
PETRO OUTRIGHT EURO	0	16	-100.0%	0	-
PETRO OUTRIGHT NA	945	1,330	-28.9%	900	5.0%
PJM WES HUB PEAK CAL MTH	850	1,510	-43.7%	850	0.0%
PJM WES HUB PEAK LMP 50MW	216	512	-57.8%	258	-16.3%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	1,424	186	665.6%	1,534	-7.2%
RBOB CRACK	0	0	-	0	-
RBOB PHY	17,922	11,274	59.0%	18,023	-0.6%
SAN JUAN PIPE SWAP	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	0	-	0	-
WTI-BRENT BULLET SWAP	188,815	183,700	2.8%	190,630	-1.0%
WTI CRUDE OIL 1 M CSO FI	220,725	246,860	-10.6%	236,775	-6.8%

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FX Futures					
AD/CD CROSS RATES	0	1	-100.0%	21	-100.0%
AD/JY CROSS RATES	395	292	35.3%	420	-6.0%
AD/NE CROSS RATES	79	67	17.9%	50	58.0%
AUSTRALIAN DOLLAR	142,663	100,658	41.7%	136,291	4.7%
BP/JY CROSS RATES	808	280	188.6%	779	3.7%
BP/SF CROSS RATES	535	136	293.4%	488	9.6%
BRAZIL REAL	48,675	27,335	78.1%	65,579	-25.8%
BRITISH POUND	169,692	186,144	-8.8%	167,569	1.3%
CANADIAN DOLLAR	195,933	118,197	65.8%	219,174	-10.6%
CD/JY CROSS RATES	2	8	-75.0%	19	-89.5%
CHINESE RENMINBI (CNH)	4,702	1,515	210.4%	4,320	8.8%
CZECK KORUNA (EC)	0	3	-100.0%	0	-
CZECK KORUNA (US)	1	0	-	1	0.0%
EC/AD CROSS RATES	2,989	2,098	42.5%	2,658	12.5%
EC/CD CROSS RATES	4,456	2,084	113.8%	4,363	2.1%
EC/NOK CROSS RATES	700	67	944.8%	586	19.5%
EC/SEK CROSS RATES	533	602	-11.5%	768	-30.6%
EFX/BP CROSS RATES	28,749	24,041	19.6%	25,632	12.2%
EFX/JY CROSS RATES	23,478	14,493	62.0%	23,500	-0.1%
EFX/SF CROSS RATES	12,496	7,940	57.4%	10,339	20.9%
E-MINI EURO FX	16,591	11,535	43.8%	18,364	-9.7%
E-MINI JAPANESE YEN	476	931	-48.9%	810	-41.2%
EURO FX	696,676	579,738	20.2%	731,490	-4.8%
HUNGARIAN FORINT (EC)	5	0	-	0	-
HUNGARIAN FORINT (US)	23	18	27.8%	25	-8.0%
INDIAN RUPEE	1,718	1,864	-7.8%	1,893	-9.2%
JAPANESE YEN	208,211	137,362	51.6%	166,818	24.8%
KOREAN WON	1,227	319	284.6%	1,142	7.4%
MEXICAN PESO	144,610	122,007	18.5%	153,546	-5.8%
MICRO AUD/USD	3,942	6,037	-34.7%	6,314	-37.6%
MICRO CAD/USD	2,126	1,369	55.3%	3,637	-41.5%
MICRO CHF/USD	1,336	521	156.4%	2,899	-53.9%
MICRO EUR/USD	17,340	8,098	114.1%	19,705	-12.0%
MICRO GBP/USD	2,523	1,547	63.1%	3,509	-28.1%
MICRO INR/USD	110	176	-37.5%	114	-3.5%
MICRO JPY/USD	2,327	2,771	-16.0%	3,761	-38.1%
MICRO USD/CNH	0	0	-	4	-100.0%
NEW ZEALND DOLLAR	42,023	30,845	36.2%	45,815	-8.3%
NKR/USD CROSS RATE	1,476	1,453	1.6%	2,195	-32.8%
POLISH ZLOTY (EC)	135	89	51.7%	136	-0.7%
POLISH ZLOTY (US)	354	284	24.6%	378	-6.3%
RMB USD	1	2	-50.0%	0	-
RUSSIAN RUBLE	43,965	24,278	81.1%	34,271	28.3%
S.AFRICAN RAND	17,908	11,657	53.6%	14,519	23.3%
SF/JY CROSS RATES	4	4	0.0%	15	-73.3%
SHEKEL	1	0	-	2	-50.0%
SKR/USD CROSS RATES	1,236	1,230	0.5%	1,611	-23.3%
SWISS FRANC	43,961	41,400	6.2%	44,300	-0.8%
TURKISH LIRA	66	947	-93.0%	70	-5.7%
USDZAR	0	0	-	11	-100.0%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
AUD/USD MONDAY OPTION WEE	0	300	-100.0%	497	-100.0%
AUD/USD MONDAY OPTION WEE	9	49	-81.6%	170	-94.7%
AUD/USD MONDAY OPTION WEE	130	0	-	103	26.2%
AUD/USD MONDAY OPTION WEE	87	0	-	0	-
AUD/USD MONDAY OPTION WEE	0	0	0.0%	0	-
AUD/USD MONTHLY OPTIONS	219,267	60,717	261.1%	150,281	45.9%
AUD/USD WKLY FRIDAY OPTION	2,374	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	0	1,350	-100.0%	616	-100.0%
AUD/USD WKLY FRIDAY OPTION	494	994	-50.3%	1,215	-59.3%
AUD/USD WKLY FRIDAY OPTION	443	590	-24.9%	401	10.5%
AUD/USD WKLY FRIDAY OPTION	317	190	66.8%	0	-
AUD/USD WKLY WED OPTIONS -	771	491	57.0%	2,004	-61.5%
AUD/USD WKLY WED OPTIONS -	304	1,032	-70.5%	373	-18.5%
AUD/USD WKLY WED OPTIONS -	14	26	-46.2%	102	-86.3%
AUD/USD WKLY WED OPTIONS -	0	134	-100.0%	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	144	323	-55.4%	264	-45.5%
CAD/USD MONDAY OPTIONS WE	0	50	-100.0%	695	-100.0%
CAD/USD MONDAY OPTIONS WE	1,229	0	-	450	173.1%
CAD/USD MONDAY OPTIONS WE	470	0	-	60	683.3%
CAD/USD MONDAY OPTIONS WE	281	0	-	383	-26.6%
CAD/USD MONDAY OPTIONS WE	0	0	0.0%	0	-
CAD/USD MONTHLY OPTIONS	112,696	63,322	78.0%	96,726	16.5%
CAD/USD WKLY FRIDAY OPTION	6,655	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	0	3,928	-100.0%	2,289	-100.0%
CAD/USD WKLY FRIDAY OPTION	2,582	772	234.5%	1,124	129.7%
CAD/USD WKLY FRIDAY OPTION	1,578	1,326	19.0%	488	223.4%
CAD/USD WKLY FRIDAY OPTION	115	364	-68.4%	0	-
CAD/USD WKLY WED OPTIONS -	817	2,385	-65.7%	1,122	-27.2%
CAD/USD WKLY WED OPTIONS -	1,088	901	20.8%	372	192.5%
CAD/USD WKLY WED OPTIONS -	0	200	-100.0%	1,208	-100.0%
CAD/USD WKLY WED OPTIONS -	0	261	-100.0%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	10,011	5,993	67.0%	15,169	-34.0%
CHF/USD WKLY FRIDAY OPTION	62	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	0	16	-100.0%	254	-100.0%
CHF/USD WKLY FRIDAY OPTION	5	136	-96.3%	1	400.0%
CHF/USD WKLY FRIDAY OPTION	252	0	-	0	0.0%
CHF/USD WKLY FRIDAY OPTION	50	50	0.0%	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	0	2,761	-100.0%	605	-100.0%
EUR/USD MONDAY OPTION WEE	530	1,012	-47.6%	1,163	-54.4%
EUR/USD MONDAY OPTION WEE	497	1,040	-52.2%	50	894.0%
EUR/USD MONDAY OPTION WEE	150	59	154.2%	271	-44.6%
EUR/USD MONDAY OPTION WEE	0	0	0.0%	0	-
EUR/USD MONTHLY OPTIONS	201,567	239,006	-15.7%	180,704	11.5%
EUR/USD WKLY FRIDAY OPTION	13,621	0	-	0	-
EUR/USD WKLY FRIDAY OPTION	0	7,423	-100.0%	9,527	-100.0%
EUR/USD WKLY FRIDAY OPTION	2,520	2,776	-9.2%	2,278	10.6%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
EUR/USD WKLY FRIDAY OPTION	1,098	7,005	-84.3%	592	85.5%
EUR/USD WKLY FRIDAY OPTION	112	217	-48.4%	0	-
EUR/USD WKLY WED OPTIONS -	4,351	10,175	-57.2%	4,971	-12.5%
EUR/USD WKLY WED OPTIONS -	1,602	3,050	-47.5%	618	159.2%
EUR/USD WKLY WED OPTIONS -	606	1,873	-67.6%	183	231.1%
EUR/USD WKLY WED OPTIONS -	0	103	-100.0%	0	-
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	343	-100.0%	52	-100.0%
GBP/USD MONDAY OPTION WEE	642	209	207.2%	1	64,100.0%
GBP/USD MONDAY OPTION WEE	183	360	-49.2%	0	-
GBP/USD MONDAY OPTION WEE	1,132	0	-	50	2,164.0%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	76,257	96,087	-20.6%	99,244	-23.2%
GBP/USD WKLY FRIDAY OPTION	4,311	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	0	1,690	-100.0%	614	-100.0%
GBP/USD WKLY FRIDAY OPTION	1,006	909	10.7%	798	26.1%
GBP/USD WKLY FRIDAY OPTION	2,096	608	244.7%	557	276.3%
GBP/USD WKLY FRIDAY OPTION	632	480	31.7%	0	-
GBP/USD WKLY WED OPTIONS -	523	329	59.0%	1,179	-55.6%
GBP/USD WKLY WED OPTIONS -	305	150	103.3%	78	291.0%
GBP/USD WKLY WED OPTIONS -	85	291	-70.8%	389	-78.1%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	1,813	-100.0%	346	-100.0%
JPY/USD MONDAY OPTION WEE	83	1,725	-95.2%	676	-87.7%
JPY/USD MONDAY OPTION WEE	50	680	-92.6%	241	-79.3%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	0.0%	0	-
JPY/USD MONTHLY OPTIONS	80,256	101,551	-21.0%	78,997	1.6%
JPY/USD WKLY FRIDAY OPTION	9,134	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	0	4,180	-100.0%	1,312	-100.0%
JPY/USD WKLY FRIDAY OPTION	1,091	2,230	-51.1%	1,161	-6.0%
JPY/USD WKLY FRIDAY OPTION	683	2,229	-69.4%	514	32.9%
JPY/USD WKLY FRIDAY OPTION	82	704	-88.4%	0	-
JPY/USD WKLY WED OPTIONS -	2,275	3,600	-36.8%	1,779	27.9%
JPY/USD WKLY WED OPTIONS -	317	1,226	-74.1%	162	95.7%
JPY/USD WKLY WED OPTIONS -	135	398	-66.1%	465	-71.0%
JPY/USD WKLY WED OPTIONS -	0	20	-100.0%	348	-100.0%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	1,063	869	22.3%	2,941	-63.9%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	344	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	55	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	124	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	295	114	158.8%	306	-3.6%
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

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FX Options					
RUB/USD MONTHLY OPTIONS	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	0	184	-100.0%	300	-100.0%
Ags Futures					
FERTILIZER PRODUCTS	4,779	3,315	44.2%	4,219	13.3%

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Ag Products Futures					
BUTTER CS	8,803	10,356	-15.0%	8,984	-2.0%
CASH-SETTLED CHEESE	31,237	25,856	20.8%	29,921	4.4%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	298,770	275,097	8.6%	308,839	-3.3%
CAT WEATHER EUROPEAN	500	0	-	0	-
CDD SEASONAL STRIP	4,875	750	550.0%	4,125	18.2%
CDD WEATHER	3,950	6,750	-41.5%	4,500	-12.2%
CHI WHEAT	347,573	403,108	-13.8%	397,122	-12.5%
CLASS IV MILK	3,174	6,202	-48.8%	2,626	20.9%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,495,750	1,559,526	-4.1%	1,730,784	-13.6%
COTTON	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	5,448	1,633	233.6%	3,486	56.3%
DOW-UBS COMMOD INDEX	49,314	22,194	122.2%	45,721	7.9%
DRY WHEY	5,617	3,555	58.0%	5,652	-0.6%
FEEDER CATTLE	44,343	36,744	20.7%	42,769	3.7%
FERTILIZER PRODUCTS	0	245	-100.0%	0	-
GOLDMAN SACHS	4,042	5,362	-24.6%	4,354	-7.2%
GSCI EXCESS RETURN FUT	58,460	40,546	44.2%	60,494	-3.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	267,375	225,597	18.5%	296,973	-10.0%
HOUSING INDEX	28	35	-20.0%	24	16.7%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	183,730	235,012	-21.8%	221,451	-17.0%
LUMBER	2,153	2,620	-17.8%	2,309	-6.8%
MALAYSIAN PALM SWAP	29,520	20,040	47.3%	17,540	68.3%
MILK	28,259	28,399	-0.5%	27,727	1.9%
MINI CORN	14,091	5,490	156.7%	15,722	-10.4%
MINI SOYBEAN	24,370	7,284	234.6%	26,122	-6.7%
MINI WHEAT	2,169	1,150	88.6%	5,314	-59.2%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	7,039	9,592	-26.6%	6,760	4.1%
OATS	3,398	4,292	-20.8%	4,131	-17.7%
PACIFIC RIM DAT SS WTHR	0	1,300	-100.0%	0	-
PORK CUTOUT	1,126	0	-	1,571	-28.3%
ROUGH RICE	7,075	10,122	-30.1%	8,706	-18.7%
SOYBEAN	687,752	811,476	-15.2%	806,286	-14.7%
SOYBEAN MEAL	385,665	441,205	-12.6%	402,522	-4.2%
SOYBEAN OIL	485,535	430,592	12.8%	530,168	-8.4%
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	10,620	7,665	38.6%	9,719	9.3%
WHEAT	31,680	26,487	19.6%	29,264	8.3%

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	2	-100.0%	0	-
BUTTER CS	10,269	15,335	-33.0%	11,208	-8.4%
CASH-SETTLED CHEESE	25,241	39,759	-36.5%	31,565	-20.0%
CATTLE	156,394	190,972	-18.1%	185,928	-15.9%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	8,450	2,000	322.5%	4,950	70.7%
CDD WEATHER	500	0	-	2,750	-81.8%
CHI WHEAT	219,414	264,773	-17.1%	315,075	-30.4%
CLASS IV MILK	14,606	17,343	-15.8%	14,312	2.1%
CORN	1,705,615	1,158,426	47.2%	2,066,248	-17.5%
CORN NEARBY+2 CAL SPRD	18,560	17,595	5.5%	16,095	15.3%
DEC-DEC CORN CAL SPRD	737	1,923	-61.7%	630	17.0%
DEC-JULY CORN CAL SPRD	100	1,226	-91.8%	100	0.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
DRY WHEY	1,179	2,859	-58.8%	1,958	-39.8%
FEEDER CATTLE	25,296	25,693	-1.5%	22,061	14.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	213,160	199,965	6.6%	217,943	-2.2%
HOUSING INDEX	0	0	-	0	-
Intercommodity Spread	0	15	-100.0%	55	-100.0%
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JULY-DEC CORN CAL SPRD	0	0	-	13,902	-100.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	29	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	550	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	30	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	1,533	-100.0%
KC WHEAT	36,866	46,347	-20.5%	60,371	-38.9%
LUMBER	570	334	70.7%	922	-38.2%
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	73,840	106,581	-30.7%	76,655	-3.7%
MLK MID OPTIONS	6	67	-91.0%	14	-57.1%
NFD MILK	13,342	22,255	-40.0%	11,650	14.5%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	985	-100.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	573	1,125	-49.1%	341	68.0%
PORK CUTOUT	188	0	-	269	-30.1%
ROUGH RICE	1,798	2,922	-38.5%	1,880	-4.4%
SOYBEAN	775,316	577,114	34.3%	963,129	-19.5%
SOYBEAN CRUSH	300	343	-12.5%	637	-52.9%
SOYBEAN MEAL	155,556	127,214	22.3%	193,056	-19.4%
SOYBEAN OIL	221,630	85,922	157.9%	263,339	-15.8%

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Ag Products Options					
SOYBN NEARBY+2 CAL SPRD	260	300	-13.3%	200	30.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	1,478	4,739	-68.8%	704	109.9%
WHEAT-CORN IC50	550	905	-39.2%	620	-11.3%
WHEAT NEARBY+2 CAL SPRD	311	2,050	-84.8%	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	28,418,978	24,429,635	16.3%	30,051,443	-5.4%
Equity Index Futures	4,349,416	4,237,285	2.6%	4,894,064	-11.1%
Metals Futures	1,037,247	1,134,046	-8.5%	1,139,550	-9.0%
Energy Futures	8,121,971	8,353,970	-2.8%	8,058,632	0.8%
FX Futures	1,887,257	1,472,443	28.2%	1,919,911	-1.7%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	4,779	3,315	44.2%	4,219	13.3%
Ag Products Futures	4,534,442	4,670,044	-2.9%	5,062,687	-10.4%
TOTAL FUTURES	48,354,090	44,300,738	9.1%	51,130,506	-5.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	40,007,644	42,021,203	-4.8%	43,728,851	-8.5%
Equity Index Options	2,947,382	3,225,466	-8.6%	2,908,724	1.3%
Metals Options	1,004,680	1,342,812	-25.2%	982,170	2.3%
Energy Options	6,015,716	6,396,956	-6.0%	5,708,299	5.4%
FX Options	771,535	645,195	19.6%	670,062	15.1%
Foreign Exchange Options	0	184	-100.0%	300	-100.0%
Ag Products Options	3,682,105	2,917,089	26.2%	4,480,709	-17.8%
TOTAL OPTIONS	54,429,062	56,548,905	-3.7%	58,479,115	-6.9%
TOTAL COMBINED					
Interest Rate	68,426,622	66,450,838	3.0%	73,780,294	-7.3%
Equity Index	7,296,798	7,462,751	-2.2%	7,802,788	-6.5%
Metals	2,041,927	2,476,858	-17.6%	2,121,720	-3.8%
Energy	14,137,687	14,750,926	-4.2%	13,766,931	2.7%
FX	2,658,792	2,117,638	25.6%	2,589,973	2.7%
Foreign Exchange	0	184	-100.0%	300	-100.0%
Ags	4,779	3,315	44.2%	4,219	13.3%
Ag Products	8,216,547	7,587,133	8.3%	9,543,396	-13.9%
GRAND TOTAL	102,783,152	100,849,643	1.9%	109,609,621	-6.2%

*** 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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