



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2019	Open Interest OCT 2018	% CHG	Open Interest SEP 2019	% CHG
Interest Rate Futures					
10-YR NOTE	3,863,684	4,236,569	-8.8%	3,581,949	7.9%
10-YR SWAP RATE	167,152	31,871	424.5%	167,430	-0.2%
15-YR SWAP RATE	10,850	0	-	10,850	0.0%
1-MONTH EURODOLLAR	1	141	-99.3%	1	0.0%
20-YR SWAP RATE	90	0	-	90	0.0%
2-YR NOTE	3,988,121	2,437,599	63.6%	3,658,811	9.0%
2-YR SWAP RATE	29,876	0	-	30,800	-3.0%
30-YR BOND	1,009,010	913,788	10.4%	971,403	3.9%
30-YR SWAP RATE	2,964	0	-	2,582	14.8%
3-YR SWAP RATE	17,410	0	-	14,028	24.1%
4-YR SWAP RATE	6,737	0	-	7,548	-10.7%
5-YR NOTE	4,577,059	4,743,124	-3.5%	4,153,337	10.2%
5-YR SWAP RATE	96,146	16,569	480.3%	65,841	46.0%
7-YR SWAP RATE	18,832	0	-	18,194	3.5%
EURODOLLARS	12,017,021	14,393,939	-16.5%	11,993,964	0.2%
FED FUND	2,270,580	1,991,747	14.0%	2,158,386	5.2%
SOFR	507,556	50,343	908.2%	429,066	18.3%
SONIA	14,683	4,523	224.6%	13,194	11.3%
Ultra 10-Year Note	832,934	661,884	25.8%	817,182	1.9%
ULTRA T-BOND	1,152,138	1,062,689	8.4%	1,139,701	1.1%
Interest Rate Options					
10-YR NOTE	3,480,327	4,125,459	-15.6%	3,367,487	3.4%
2-YR NOTE	310,838	196,487	58.2%	260,920	19.1%
30-YR BOND	979,976	1,082,187	-9.4%	999,922	-2.0%
5-YR NOTE	2,179,584	2,074,123	5.1%	1,844,340	18.2%
EURODOLLARS	42,857,991	29,968,923	43.0%	41,978,606	2.1%
EURO MIDCURVE	13,441,231	16,932,479	-20.6%	12,436,880	8.1%
FED FUND	42,867	1,600	2,579.2%	31,576	35.8%
Ultra 10-Year Note	8,583	40	21,357.5%	8,571	0.1%
ULTRA T-BOND	59,908	16,179	270.3%	62,072	-3.5%

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Equity Index Futures					
BITCOIN FUTURES	3,299	2,917	13.1%	3,590	-8.1%
DJ US REAL ESTATE	39,473	26,546	48.7%	41,815	-5.6%
E-mini (\$5) Dow	111,333	87,210	27.7%	108,256	2.8%
E-MINI COM SERVICES SELECT	9,593	1,641	484.6%	9,193	4.4%
E-mini FTSE 100 (USD)	0	10	-100.0%	0	-
E-mini FTSE China 50	0	228	-100.0%	0	-
E-MINI MIDCAP	70,723	72,563	-2.5%	63,299	11.7%
E-MINI NASDAQ 100	228,244	244,628	-6.7%	205,400	11.1%
E-MINI RUSSELL 1000	8,094	8,943	-9.5%	8,353	-3.1%
E-MINI RUSSELL 1000 GROWTH	4,746	1,597	197.2%	4,341	9.3%
E-MINI RUSSELL 1000 VALUE	8,823	5,063	74.3%	8,104	8.9%
E-MINI RUSSELL 2000	456,705	477,726	-4.4%	440,177	3.8%
E-MINI S&P500	2,619,192	2,969,116	-11.8%	2,476,777	5.8%
E-MINI S&P REAL ESTATE SELE	7,183	1,996	259.9%	3,777	90.2%
FT-SE 100	0	49	-100.0%	0	-
FTSE Emerging	239	211	13.3%	61	291.8%
IBOVESPA INDEX	136	191	-28.8%	204	-33.3%
MICRO E-MINI NASDAQ 100	45,543	0	-	22,193	105.2%
MICRO E-MINI RUSSELL 2000	14,826	0	-	5,632	163.2%
MICRO E-MINI S&P500	37,418	0	-	23,295	60.6%
MICRO MINI \$5 DOW	9,857	0	-	6,064	62.5%
NASDAQ BIOTECH	288	656	-56.1%	264	9.1%
Nearby BTIC+	0	0	-	0	-
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	29,657	29,228	1.5%	24,041	23.4%
NIKKEI 225 (YEN) STOCK	63,410	63,344	0.1%	48,767	30.0%
S&P 500	293,923	269,924	8.9%	279,245	5.3%
S&P 500 ANNUAL DIVIDEND IND	118,038	115,024	2.6%	116,842	1.0%
S&P 500/GI	10	10	0.0%	10	0.0%
S&P 500 QUARLY DIVIDEND IND	1,139	280	306.8%	580	96.4%
S&P 600 SMALLCAP EMINI	430	0	-	492	-12.6%
S&P CONSUMER DSCRTNRY SE	3,761	4,949	-24.0%	3,046	23.5%
S&P CONSUMER STAPLES SECT	7,685	13,264	-42.1%	6,477	18.7%
S&P ENERGY SECTOR	9,776	11,984	-18.4%	6,990	39.9%
S&P FINANCIAL SECTOR	21,065	28,820	-26.9%	15,167	38.9%
S&P HEALTH CARE SECTOR	21,877	16,095	35.9%	20,890	4.7%
S&P INDUSTRIAL SECTOR	9,888	11,176	-11.5%	7,953	24.3%
S&P MATERIALS SECTOR	11,901	12,797	-7.0%	2,937	305.2%
S&P TECHNOLOGY SECTOR	10,157	12,198	-16.7%	7,789	30.4%
S&P UTILITIES SECTOR	12,452	15,768	-21.0%	11,988	3.9%
S&P VALUE INDEX FUTURES	12	12	0.0%	12	0.0%
YEN DENOMINATED TOPIX	950	177	436.7%	553	71.8%

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Equity Index Options					
E-mini (\$5) Dow	2,732	9,116	-70.0%	2,712	0.7%
E-MINI NASDAQ 100	71,175	75,690	-6.0%	64,047	11.1%
E-MINI RUSSELL 2000	19,045	13,972	36.3%	9,256	105.8%
E-MINI S&P500	2,206,775	2,181,584	1.2%	2,034,664	8.5%
EOM E-MINI RUSSELL 2000 END	2,353	3,193	-26.3%	2,144	9.7%
EOM EMINI S&P	585,541	929,050	-37.0%	558,452	4.9%
EOM S&P 500	26,646	64,852	-58.9%	14,563	83.0%
EOW1 E-MINI RUSSELL 2000 WE	420	659	-36.3%	397	5.8%
EOW1 E-MINI RUSSELL 2000 WE	359	1,489	-75.9%	579	-38.0%
EOW1 EMINI S&P 500	219,915	326,378	-32.6%	197,889	11.1%
EOW1 S&P 500	35,990	48,011	-25.0%	37,991	-5.3%
EOW2 E-MINI RUSSELL 2000 WE	371	904	-59.0%	831	-55.4%
EOW2 EMINI S&P 500	139,950	195,329	-28.4%	118,317	18.3%
EOW2 S&P 500	26,526	7,049	276.3%	16,561	60.2%
EOW3 E-MINI RUSSELL 2000 WE	10,817	9,476	14.2%	14,963	-27.7%
EOW3 EMINI S&P 500	659,603	1,098,888	-40.0%	842,257	-21.7%
EOW3 S&P 500	45,800	84,872	-46.0%	51,011	-10.2%
EOW4 E-MINI RUSSELL 2000 WE	99	10	890.0%	363	-72.7%
EOW4 EMINI S&P 500	97,684	88,358	10.6%	33,072	195.4%
S&P 500	72,080	86,823	-17.0%	56,347	27.9%
Metals Futures					
ALUMINUM	54,771	63,875	-14.3%	49,198	11.3%
COMEX COPPER	238,590	259,850	-8.2%	234,852	1.6%
COMEX E-Mini GOLD	2,709	2,430	11.5%	1,877	44.3%
COMEX E-Mini SILVER	444	276	60.9%	475	-6.5%
COMEX GOLD	681,205	492,606	38.3%	610,343	11.6%
COMEX MINY COPPER	83	48	72.9%	65	27.7%
COMEX SILVER	224,936	211,879	6.2%	213,288	5.5%
COPPER	11,465	12,980	-11.7%	10,081	13.7%
E-MICRO GOLD	22,752	14,150	60.8%	22,979	-1.0%
FERROUS PRODUCTS	2,162	3,988	-45.8%	2,746	-21.3%
GOLD	151	0	-	0	-
Gold Kilo	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	0	240	-100.0%	0	-
IRON ORE 62 CHINA TSI FUTURE	5,787	8,800	-34.2%	6,072	-4.7%
LNDN ZINC	0	42	-100.0%	0	-
NYMEX HOT ROLLED STEEL	16,685	18,075	-7.7%	14,952	11.6%
NYMEX PLATINUM	89,351	75,566	18.2%	85,543	4.5%
PALLADIUM	28,469	27,454	3.7%	23,854	19.3%
SILVER	2,613	2,274	14.9%	2,146	21.8%
URANIUM	2,406	4,670	-48.5%	2,406	0.0%

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Metals Options					
COMEX COPPER	38,490	30,540	26.0%	31,057	23.9%
COMEX GOLD	1,708,953	1,369,304	24.8%	1,682,120	1.6%
COMEX SILVER	219,551	245,758	-10.7%	228,727	-4.0%
COPPER	36	17	111.8%	460	-92.2%
GOLD	36,893	12,824	187.7%	30,600	20.6%
HOT ROLLED COIL STEEL CALL	550	300	83.3%	600	-8.3%
IRON ORE 62 CHINA TSI CALL O	1,230	766	60.6%	1,240	-0.8%
IRON ORE 62 CHINA TSI PUT OP	615	90	583.3%	620	-0.8%
NYMEX PLATINUM	5,276	5,980	-11.8%	2,703	95.2%
PALLADIUM	2,239	2,150	4.1%	2,142	4.5%
SILVER	3,207	1,049	205.7%	4,244	-24.4%
Energy Futures					
3.5% FUEL OIL CID MED SWA	27	148	-81.8%	35	-22.9%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	38	68	-44.1%	38	0.0%
AEP-DAYTON HUB MTHLY	0	0	-	0	-
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	0	0	-	0	-
ANR OKLAHOMA	0	363	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	16,792	40,755	-58.8%	19,005	-11.6%
ARGUS PROPAN FAR EST INDE	5,224	5,654	-7.6%	5,500	-5.0%
ARGUS PROPAN(SAUDI ARAMC	1,895	2,431	-22.0%	2,079	-8.9%
AUSTRIALIAN COKE COAL	12	120	-90.0%	16	-25.0%
BRENT BALMO SWAP	197	0	-	448	-56.0%
BRENT CALENDAR SWAP	29,014	21,510	34.9%	24,505	18.4%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	564	3,892	-85.5%	675	-16.4%
BRENT OIL LAST DAY	240,633	218,768	10.0%	231,023	4.2%
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	-
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	0	7	-100.0%	0	-
CENTERPOINT BASIS SWAP	140	3,303	-95.8%	249	-43.8%
CHICAGO ETHANOL SWAP	41,694	51,437	-18.9%	44,474	-6.3%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	2,420	1,408	71.9%	2,921	-17.2%
CHICAGO UNL GAS PL VS RBO	250	100	150.0%	300	-16.7%
CIG BASIS	1,098	9,163	-88.0%	1,668	-34.2%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	0	30	-100.0%	0	-
CINERGY HUB PEAK MONTH	0	72	-100.0%	0	-
CIN HUB 5MW D AH O PK	0	14,840	-100.0%	0	-
CIN HUB 5MW D AH PK	254	2,902	-91.2%	634	-59.9%
CIN HUB 5MW REAL TIME O P	52,904	206,264	-74.4%	62,304	-15.1%
CIN HUB 5MW REAL TIME PK	4,464	21,777	-79.5%	5,959	-25.1%
COAL SWAP	0	20	-100.0%	0	-
COLUMB GULF MAINLINE NG B	681	670	1.6%	736	-7.5%

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Energy Futures					
COLUMBIA GULF ONSHORE	0	0	-	0	-
CONWAY NATURAL GASOLINE (1,268	719	76.4%	1,562	-18.8%
CONWAY NORMAL BUTANE (OPI	1,550	1,524	1.7%	1,502	3.2%
CONWAY PROPANE 5 DECIMALS	24,065	25,507	-5.7%	25,110	-4.2%
CRUDE OIL	20,396	24,052	-15.2%	20,421	-0.1%
CRUDE OIL OUTRIGHTS	164,090	145,730	12.6%	162,202	1.2%
CRUDE OIL PHY	2,048,700	2,092,811	-2.1%	2,072,130	-1.1%
CRUDE OIL SPRDS	131,359	151,792	-13.5%	130,855	0.4%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	106,830	152,436	-29.9%	98,892	8.0%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	845	3,715	-77.3%	895	-5.6%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
DOMINION TRAN INC - APP I	0	736	-100.0%	0	-
DOMINION TRANSMISSION INC	4,362	14,609	-70.1%	4,982	-12.4%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	1,394	39,415	-96.5%	1,639	-14.9%
DUTCH TTF NATURAL GAS CAL	5,944	131	4,437.4%	4,068	46.1%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	0	30	-100.0%	0	-
EAST/WEST FUEL OIL SPREAD	15	42	-64.3%	19	-21.1%
EIA FLAT TAX ONHWAY DIESE	1,553	1,898	-18.2%	1,688	-8.0%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC FINSETTLED	642	1,152	-44.3%	682	-5.9%
ELEC MISO PEAK	0	960	-100.0%	0	-
ELEC NYISO OFF-PEAK	0	17,775	-100.0%	0	-
ELECTRICITY ERCOT PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	35,414	21,074	68.0%	44,214	-19.9%
ELEC WEST POWER OFF-PEAK	0	0	-	0	-
ELEC WEST POWER PEAK	0	0	-	0	-
ERCOT DAILY 5MW PEAK	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	0	0	-	0	-
ETHANOL	619	2,639	-76.5%	630	-1.7%
ETHANOL SWAP	360	120	200.0%	400	-10.0%
ETHANOL T2 FOB ROTT INCL DU	6,228	5,832	6.8%	5,152	20.9%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	13	162	-92.0%	156	-91.7%
EURO 3.5% FUEL OIL SPREAD	10	86	-88.4%	17	-41.2%
EURO-DENOMINATED PETRO P	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	0	126	-100.0%	0	-
EUROPE 1% FUEL OIL NWE CA	302	177	70.6%	333	-9.3%
EUROPE 1% FUEL OIL RDAM C	3	3	0.0%	3	0.0%
EUROPE 3.5% FUEL OIL MED	30	198	-84.8%	48	-37.5%
EUROPE 3.5% FUEL OIL RDAM	4,261	9,984	-57.3%	4,777	-10.8%
EUROPEAN GASOIL (ICE)	125	203	-38.4%	122	2.5%

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Energy Futures					
EUROPEAN NAPHTHA BALMO	35	420	-91.7%	55	-36.4%
EUROPEAN NAPHTHA CRACK SP	7,395	19,417	-61.9%	8,853	-16.5%
EUROPE DATED BRENT SWAP	50	2,200	-97.7%	75	-33.3%
EUROPE JET KERO NWE CALSW	12	33	-63.6%	15	-20.0%
EUROPE NAPHTHA CALSWAP	1,487	4,114	-63.9%	1,768	-15.9%
EURO PROPANE CIF ARA SWA	2,578	2,028	27.1%	2,618	-1.5%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-
FREIGHT MARKETS	3,600	3,489	3.2%	3,074	17.1%
FUEL OIL CRACK VS ICE	8,377	11,113	-24.6%	8,806	-4.9%
FUEL OIL NWE CRACK VS ICE	156	171	-8.8%	156	0.0%
FUEL OIL (PLATS) CAR CM	3	42	-92.9%	4	-25.0%
FUEL OIL (PLATS) CAR CN	0	75	-100.0%	0	-
FUELOIL SWAP:CARGOES VS.B	537	784	-31.5%	553	-2.9%
GAS EURO-BOB OXY NWE BARG	3,350	6,389	-47.6%	4,267	-21.5%
GAS EURO-BOB OXY NWE BARG	19,638	33,505	-41.4%	22,908	-14.3%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	6	39	-84.6%	6	0.0%
GASOIL 0.1 ROTTERDAM BARG	36	100	-64.0%	42	-14.3%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	4	144	-97.2%	11	-63.6%
GASOIL BULLET SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	81	12	575.0%	67	20.9%
GASOIL CRACK SPREAD CALEN	10,992	18,257	-39.8%	11,789	-6.8%
GASOIL MINI CALENDAR SWAP	1,551	876	77.1%	1,300	19.3%
GERMAN POWER BASELOAD CA	1,486	51	2,813.7%	1,440	3.2%
GROUP THREE ULSD (PLATTS)	6	58	-89.7%	13	-53.8%
GROUP THREE UNLEAD GAS (P	300	225	33.3%	300	0.0%
GRP THREE ULSD(PLT)VS HEA	8,614	7,171	20.1%	10,353	-16.8%
GRP THREE UNL GS (PLT) VS	3,826	5,904	-35.2%	2,945	29.9%
GULF COAST 3% FUEL OIL BA	614	1,067	-42.5%	1,989	-69.1%
GULF COAST JET FUEL CLNDR	66	819	-91.9%	197	-66.5%
GULF COAST JET VS NYM 2 H	22,855	35,418	-35.5%	28,697	-20.4%
GULF COAST NO.6 FUEL OIL	14,530	43,775	-66.8%	18,874	-23.0%
GULF COAST ULSD CALENDAR	1,506	1,871	-19.5%	1,641	-8.2%
GULF COAST ULSD CRACK SPR	675	615	9.8%	700	-3.6%
HEATING OIL BALMO CLNDR S	0	0	-	0	-
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	452,006	414,863	9.0%	404,784	11.7%
HENRY HUB BASIS SWAP	1,200	16,844	-92.9%	4,641	-74.1%
HENRY HUB FINANCIAL LAST	0	6	-100.0%	0	-
HENRY HUB INDEX SWAP FUTU	4,641	24,904	-81.4%	6,051	-23.3%
HENRY HUB SWAP	805,489	1,052,697	-23.5%	847,049	-4.9%
HOUSTON SHIP CHANNEL BASI	6,892	12,239	-43.7%	7,419	-7.1%
HTG OIL	133	175	-24.0%	146	-8.9%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
ICE BRENT DUBAI SWAP	46,957	42,577	10.3%	44,981	4.4%
ICE GASOIL BALMO SWAP	0	0	-	0	-
IN DELIVERY MONTH EUA	0	2,450	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
INDIANA MISO	3,401	26,456	-87.1%	3,067	10.9%
INDONESIAN COAL	0	0	-	0	-
INDONESIAN COAL ICI4	527	210	151.0%	833	-36.7%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	81	175	-53.7%	81	0.0%
JAPAN C&F NAPHTHA SWAP	946	2,798	-66.2%	1,213	-22.0%
JAPAN NAPHTHA BALMO SWAP	0	82	-100.0%	5	-100.0%
JET AV FUEL (P) CAR FM ICE GA	0	6	-100.0%	0	-
JET CIF NWE VS ICE	258	378	-31.7%	313	-17.6%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	132	0	-	132	0.0%
JET FUEL UP-DOWN BALMO CL	4,145	5,565	-25.5%	3,090	34.1%
JKM LNG Futures	7,120	4,670	52.5%	6,175	15.3%
LA CARB DIESEL (OPIS)	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	28	525	-94.7%	63	-55.6%
LA CARBOB GASOLINE(OPIS)S	0	550	-100.0%	200	-100.0%
LA JET FUEL VS NYM NO 2 H	0	0	-	0	-
LA JET (OPIS) SWAP	1,734	1,819	-4.7%	1,569	10.5%
LLS (ARGUS) CALENDAR SWAP	322	563	-42.8%	341	-5.6%
LLS (ARGUS) VS WTI SWAP	13,503	34,346	-60.7%	14,049	-3.9%
LOS ANGELES CARB GASOLINE	0	0	-	0	-
LTD NAT GAS	298,239	467,999	-36.3%	305,810	-2.5%
MARS (ARGUS) VS WTI SWAP	2,270	6,420	-64.6%	2,615	-13.2%
MARS (ARGUS) VS WTI TRD M	29,007	16,600	74.7%	23,022	26.0%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	22,039	28,811	-23.5%	23,150	-4.8%
MCCLOSKEY RCH BAY COAL	1,679	3,034	-44.7%	3,030	-44.6%
MGF FUT	10	40	-75.0%	0	-
MGN1 SWAP FUT	270	336	-19.6%	370	-27.0%
MICHIGAN BASIS	1,464	2,693	-45.6%	1,495	-2.1%
MICHIGAN MISO	0	8,736	-100.0%	0	-
MINI GAS EUROBOB OXY NWE A	20	247	-91.9%	99	-79.8%
MINI RBOB V. EBOBARG NWE BF	90	0	-	320	-71.9%
MINI RBOB V. EBOB(ARGUS) NW	1,751	3,646	-52.0%	2,198	-20.3%
MINY HTG OIL	1	2	-50.0%	0	-
MINY NATURAL GAS	4,422	2,139	106.7%	3,961	11.6%
MINY RBOB GAS	0	0	-	0	0.0%
MINY WTI CRUDE OIL	3,995	4,519	-11.6%	5,553	-28.1%
MJC FUT	60	330	-81.8%	80	-25.0%
MNC FUT	2,703	6,345	-57.4%	3,815	-29.1%
MONT BELVIEU ETHANE 5 DECI	43,154	42,299	2.0%	43,250	-0.2%
MONT BELVIEU ETHANE OPIS B	30	125	-76.0%	85	-64.7%
MONT BELVIEU LDH PROPANE 5	139,249	127,903	8.9%	142,678	-2.4%
MONT BELVIEU LDH PROPANE C	1,895	1,427	32.8%	1,804	5.0%
MONT BELVIEU NATURAL GASO	18,324	20,488	-10.6%	16,116	13.7%
MONT BELVIEU NATURAL GASO	672	225	198.7%	575	16.9%
MONT BELVIEU NORMAL BUTAN	58,798	54,119	8.6%	57,339	2.5%
MONT BELVIEU NORMAL BUTAN	1,244	1,487	-16.3%	837	48.6%
NAT GAS BASIS SWAP	427	3,043	-86.0%	644	-33.7%
NATURAL GAS	82,395	79,915	3.1%	87,874	-6.2%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NATURAL GAS FIXED PRICE SW	0	0	-	0	-
NATURAL GAS INDEX	0	0	-	0	-
NATURAL GAS PEN SWP	125,577	158,372	-20.7%	134,771	-6.8%
NATURAL GAS PHY	1,192,796	1,522,351	-21.6%	1,148,234	3.9%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	346,241	485,972	-28.8%	360,034	-3.8%
NEPOOL NE MASS 5MW D AH O	3,555	14,040	-74.7%	4,755	-25.2%
NEPOOL NE MASS 5MW D AH P	192	765	-74.9%	252	-23.8%
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	1,154	2,098	-45.0%	1,156	-0.2%
NEW YORK ETHANOL SWAP	1,532	1,130	35.6%	1,194	28.3%
NEW YORK HUB ZONE G PEAK	1,092	2,304	-52.6%	1,088	0.4%
NEW YORK HUB ZONE J PEAK	1,085	640	69.5%	1,190	-8.8%
NGPL MID-CONTINENT	5,476	16,757	-67.3%	7,076	-22.6%
NGPL TEX/OK	5,625	31,076	-81.9%	7,542	-25.4%
N ILLINOIS HUB DAILY	68	178	-61.8%	98	-30.6%
N ILLINOIS HUB MTHLY	0	0	-	0	-
NO 2 UP-DOWN SPREAD CALEN	250	350	-28.6%	150	66.7%
NORTHERN NATURAL GAS DEMA	0	444	-100.0%	62	-100.0%
NORTHERN NATURAL GAS VENTL	0	1,384	-100.0%	186	-100.0%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	3,293	20,056	-83.6%	4,657	-29.3%
N ROCKIES PIPE SWAP	0	59	-100.0%	0	-
NY1% VS GC SPREAD SWAP	2,265	2,060	10.0%	2,479	-8.6%
NY 2.2% FUEL OIL (PLATTS	0	0	-	0	-
NY 3.0% FUEL OIL (PLATTS	0	295	-100.0%	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	8,687	11,640	-25.4%	8,861	-2.0%
NY HARBOR LOW SULPUR GAS	840	330	154.5%	840	0.0%
NY HARBOR RESIDUAL FUEL 1	1,384	1,522	-9.1%	1,071	29.2%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	3,000	3,762	-20.3%	2,520	19.0%
NYISO A	0	0	-	0	-
NYISO A OFF-PEAK	0	0	-	0	-
NYISO CAPACITY	410	1,616	-74.6%	520	-21.2%
NYISO G	0	0	-	0	-
NYISO G OFF-PEAK	0	0	-	0	-
NYISO J	0	0	-	0	-
NYISO J OFF-PEAK	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	10,160	50,747	-80.0%	10,962	-7.3%
NYISO ZONE A 5MW D AH PK	252	4,825	-94.8%	492	-48.8%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-
NYISO ZONE C 5MW D AH PK	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	402,573	587,403	-31.5%	423,826	-5.0%
NYISO ZONE G 5MW D AH PK	20,974	23,242	-9.8%	21,494	-2.4%
NYISO ZONE J 5MW D AH O P	26,256	165,016	-84.1%	38,286	-31.4%
NYISO ZONE J 5MW D AH PK	2,791	12,451	-77.6%	3,491	-20.1%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NYMEX ALUMINUM FUTURES	372	891	-58.2%	408	-8.8%
NYMEX ULSD VS NYMEX HO	550	0	-	0	-
NY ULSD (ARGUS) VS HEATING	1,061	178	496.1%	437	142.8%
ONEOK OKLAHOMA NG BASIS	0	122	-100.0%	1,860	-100.0%
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	1,555	6,182	-74.8%	1,927	-19.3%
PANHANDLE PIPE SWAP	0	394	-100.0%	0	-
PERMIAN BASIS SWAP	3,416	5,300	-35.5%	3,540	-3.5%
PETROCHEMICALS	11,395	12,719	-10.4%	11,426	-0.3%
PETRO CRCKS & SPRDS ASIA	667	501	33.1%	777	-14.2%
PETRO CRCKS & SPRDS NA	67,890	74,218	-8.5%	64,864	4.7%
PETRO CRK&SPRD EURO	10,052	16,552	-39.3%	10,540	-4.6%
PETROLEUM PRODUCTS	3,594	9,633	-62.7%	3,700	-2.9%
PETROLEUM PRODUCTS ASIA	1,165	2,274	-48.8%	1,615	-27.9%
PETRO OUTRIGHT EURO	11,647	10,965	6.2%	10,755	8.3%
PETRO OUTRIGHT NA	6,269	10,820	-42.1%	6,923	-9.4%
PJM AD HUB 5MW REAL TIME	164,906	247,410	-33.3%	181,135	-9.0%
PJM AECO DA OFF-PEAK	0	0	-	0	-
PJM AECO DA PEAK	0	0	-	0	-
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-
PJM APS ZONE DA PEAK	0	0	-	0	-
PJM ATSI ELEC	0	0	-	0	-
PJM BGE DA OFF-PEAK	0	2,370	-100.0%	0	-
PJM BGE DA PEAK	0	128	-100.0%	0	-
PJM COMED 5MW D AH O PK	0	5,925	-100.0%	0	-
PJM COMED 5MW D AH PK	0	320	-100.0%	0	-
PJM DAILY	960	822	16.8%	954	0.6%
PJM DAYTON DA OFF-PEAK	48,760	73,512	-33.7%	50,765	-3.9%
PJM DAYTON DA PEAK	2,780	5,620	-50.5%	2,980	-6.7%
PJM JCPL DA OFF-PEAK	0	0	-	0	-
PJM JCPL DA PEAK	0	0	-	0	-
PJM MONTHLY	120	690	-82.6%	160	-25.0%
PJM NI HUB 5MW REAL TIME	90,610	206,860	-56.2%	98,536	-8.0%
PJM NILL DA OFF-PEAK	13,872	178,624	-92.2%	27,506	-49.6%
PJM NILL DA PEAK	819	11,045	-92.6%	1,599	-48.8%
PJM OFF-PEAK LMP SWAP FUT	0	120	-100.0%	0	-
PJM PECO ZONE5MW PEAK CAL	1,280	0	-	1,680	-23.8%
PJM PPL DA OFF-PEAK	0	0	-	0	-
PJM PPL DA PEAK	0	0	-	0	-
PJM PSEG DA OFF-PEAK	29,625	38,880	-23.8%	39,625	-25.2%
PJM PSEG DA PEAK	1,600	1,275	25.5%	2,100	-23.8%
PJM WESTH DA OFF-PEAK	61,420	218,052	-71.8%	74,252	-17.3%
PJM WESTHDA PEAK	3,306	11,734	-71.8%	3,946	-16.2%
PJM WESTH RT OFF-PEAK	506,431	1,123,150	-54.9%	531,999	-4.8%
PJM WESTH RT PEAK	59,638	67,455	-11.6%	69,134	-13.7%
PLASTICS	3,669	1,600	129.3%	3,288	11.6%
PREMIUM UNLD 10P FOB MED	82	402	-79.6%	145	-43.4%
PREMIUM UNLEAD 10PPM FOB	32	0	-	74	-56.8%
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
PREM UNL GAS 10PPM RDAM F	5	201	-97.5%	5	0.0%
PROPANE NON-LDH MB (OPIS) B	1,441	170	747.6%	677	112.9%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
PROPANE NON-LDH MT. BEL (OF	52,857	61,370	-13.9%	49,851	6.0%
RBOB CALENDAR SWAP	15,752	20,140	-21.8%	15,420	2.2%
RBOB CRACK SPREAD	4,734	4,895	-3.3%	3,872	22.3%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	92	103	-10.7%	88	4.5%
RBOB GASOLINE BALMO CLNDR	198	530	-62.6%	724	-72.7%
RBOB PHY	379,213	387,094	-2.0%	336,809	12.6%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-
RBOB VS HEATING OIL SWAP	75	165	-54.5%	25	200.0%
SAN JUAN BASIS SWAP	794	9,542	-91.7%	1,507	-47.3%
SAN JUAN PIPE SWAP	0	360	-100.0%	0	-
SINGAPORE 180CST BALMO	117	20	485.0%	96	21.9%
SINGAPORE 380CST BALMO	17	246	-93.1%	77	-77.9%
SINGAPORE 380CST FUEL OIL	3,488	10,269	-66.0%	4,056	-14.0%
SINGAPORE FUEL 180CST CAL	166	693	-76.0%	257	-35.4%
SINGAPORE FUEL OIL SPREAD	149	789	-81.1%	171	-12.9%
SINGAPORE GASOIL	7,667	8,701	-11.9%	8,993	-14.7%
SINGAPORE GASOIL CALENDAR	408	313	30.4%	342	19.3%
SINGAPORE GASOIL SWAP	830	7,305	-88.6%	930	-10.8%
SINGAPORE GASOIL VS ICE	7,178	39,241	-81.7%	8,185	-12.3%
SINGAPORE JET KERO BALMO	50	0	-	0	-
SINGAPORE JET KERO GASOIL	1,350	9,885	-86.3%	2,075	-34.9%
SINGAPORE JET KEROSENE SW	1,640	4,475	-63.4%	1,000	64.0%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	375	-100.0%	25	-100.0%
SINGAPORE MOGAS 92 UNLEAD	6,799	15,690	-56.7%	6,903	-1.5%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	5	5	0.0%	0	-
SOCAL PIPE SWAP	0	0	-	0	-
SONAT BASIS SWAP FUTURE	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	0	20	-100.0%	0	-
Sumas Basis Swap	821	3,187	-74.2%	945	-13.1%
SUMAS NAT GAS PLATTS FIXED	0	0	-	0	-
TC2 ROTTERDAM TO USAC 37K	571	329	73.6%	571	0.0%
TC5 RAS TANURA TO YOKOHAM	1,360	725	87.6%	1,425	-4.6%
TCO BASIS SWAP	1,464	4,869	-69.9%	1,836	-20.3%
TCO NG INDEX SWAP	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	13,475	5,861	129.9%	13,539	-0.5%
TENNESSEE 500 LEG BASIS S	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	0	0	-	0	-
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-
TETCO M-3 INDEX	0	0	-	0	-
Tetco STX Basis	0	122	-100.0%	0	-
TEXAS EASTERN ZONE M-3 BA	1,036	2,913	-64.4%	1,098	-5.6%
TEXAS GAS ZONE1 NG BASIS	0	960	-100.0%	0	-
Transco Zone 3 Basis	0	549	-100.0%	0	-
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	1,804	3,843	-53.1%	1,938	-6.9%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	0	302	-100.0%	0	-
TRANSCO ZONE 6 INDEX	0	0	-	0	-

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Energy Futures					
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	330	130	153.8%	355	-7.0%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	10,555	6,550	61.1%	5,055	108.8%
UP DOWN GC ULSD VS NMX HO	61,010	45,003	35.6%	58,593	4.1%
WAHA BASIS	814	3,095	-73.7%	913	-10.8%
WAHA INDEX SWAP FUTURE	0	0	-	0	-
WESTERN RAIL DELIVERY PRB	0	120	-100.0%	0	-
WTI-BRENT BULLET SWAP	804	6,504	-87.6%	1,034	-22.2%
WTI-BRENT CALENDAR SWAP	171,411	134,191	27.7%	159,947	7.2%
WTI CALENDAR	172,302	180,676	-4.6%	172,341	0.0%
WTS (ARGUS) VS WTI SWAP	67,275	60,714	10.8%	63,884	5.3%
WTS (ARGUS) VS WTI TRD MT	4,455	5,353	-16.8%	4,619	-3.6%
Energy Options					
12 MO GASOIL CAL SWAP SPR	0	0	-	0	-
BRENT 1 MONTH CAL	0	0	-	0	-
BRENT CALENDAR SWAP	8,514	10,560	-19.4%	8,739	-2.6%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	3,600	38,300	-90.6%	8,130	-55.7%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-
BRENT OIL LAST DAY	92,394	224,566	-58.9%	237,377	-61.1%
COAL API2 INDEX	510	4,735	-89.2%	510	0.0%
COAL API4 INDEX	0	25	-100.0%	0	-
COAL SWAP	0	0	-	0	-
CRUDE OIL	150	0	-	150	0.0%
CRUDE OIL 1MO	414,975	330,810	25.4%	495,775	-16.3%
CRUDE OIL APO	329,938	350,831	-6.0%	349,914	-5.7%
CRUDE OIL CALNDR STRIP	200	170	17.6%	200	0.0%
CRUDE OIL OUTRIGHTS	0	7,060	-100.0%	0	-
CRUDE OIL PHY	2,365,580	3,223,802	-26.6%	2,306,843	2.5%
ELEC MISO PEAK	0	0	-	0	-
ETHANOL	0	0	-	0	-
ETHANOL SWAP	13,888	8,544	62.5%	17,743	-21.7%
EUROPEAN JET KEROSENE NW	0	0	-	0	-
FREIGHT MARKETS	1,800	0	-	1,800	0.0%
GASOLINE	0	0	-	0	-
HEATING OIL CRACK OPTIONS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
HEATING OIL PHY	44,141	45,944	-3.9%	46,607	-5.3%
HENRY HUB FINANCIAL LAST	11,954	5,262	127.2%	12,030	-0.6%
HO 1 MONTH CLNDR OPTIONS	0	100	-100.0%	0	-
LLS CRUDE OIL	0	600	-100.0%	0	-
MCCLOSKEY ARA ARGS COAL	50	90	-44.4%	0	-
MCCLOSKEY RCH BAY COAL	60	270	-77.8%	275	-78.2%
NATURAL GAS	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	142,800	81,730	74.7%	122,825	16.3%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2019	Open Interest OCT 2018	% CHG	Open Interest SEP 2019	% CHG
Energy Options					
NATURAL GAS 2 M CSO FIN	0	0	-	1,575	-100.0%
NATURAL GAS 3 M CSO FIN	2,400	0	-	2,100	14.3%
NATURAL GAS 5 M CSO FIN	2,750	0	-	2,700	1.9%
NATURAL GAS 6 M CSO FIN	26,250	13,300	97.4%	15,200	72.7%
NATURAL GAS OPTION ON CALE	19,384	14,342	35.2%	18,184	6.6%
NATURAL GAS PHY	1,902,806	2,391,050	-20.4%	1,765,245	7.8%
NATURAL GAS WINTER STRIP	0	0	-	1,500	-100.0%
N ROCKIES PIPE SWAP	4,658	2,986	56.0%	4,476	4.1%
NY HARBOR HEAT OIL SWP	11,968	14,747	-18.8%	13,515	-11.4%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-
PANHANDLE PIPE SWAP	0	960	-100.0%	0	-
PETROCHEMICALS	3,413	8,142	-58.1%	4,170	-18.2%
PETRO OUTRIGHT EURO	24	0	-	24	0.0%
PETRO OUTRIGHT NA	618	210	194.3%	724	-14.6%
PJM WES HUB PEAK CAL MTH	1,390	2,030	-31.5%	1,280	8.6%
PJM WES HUB PEAK LMP 50MW	512	3,895	-86.9%	532	-3.8%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	295	385	-23.4%	240	22.9%
RBOB CRACK	0	2	-100.0%	0	-
RBOB PHY	8,584	12,039	-28.7%	9,442	-9.1%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-
SAN JUAN PIPE SWAP	3,880	2,527	53.5%	2,970	30.6%
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	125	1,350	-90.7%	0	0.0%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-
SOCAL PIPE SWAP	0	0	-	0	-
WTI-BRENT BULLET SWAP	101,000	90,814	11.2%	145,025	-30.4%
WTI CRUDE OIL 1 M CSO FI	147,185	141,975	3.7%	95,920	53.4%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2019	Open Interest OCT 2018	% CHG	Open Interest SEP 2019	% CHG
FX Futures					
AD/CD CROSS RATES	3	0	-	4	-25.0%
AD/JY CROSS RATES	689	842	-18.2%	453	52.1%
AD/NE CROSS RATES	293	21	1,295.2%	285	2.8%
AUSTRALIAN DOLLAR	155,954	159,529	-2.2%	165,745	-5.9%
BDI	0	0	-	0	-
BP/JY CROSS RATES	1,370	470	191.5%	1,388	-1.3%
BP/SF CROSS RATES	80	125	-36.0%	17	370.6%
BRAZIL REAL	65,610	40,451	62.2%	69,106	-5.1%
BRITISH POUND	207,549	229,134	-9.4%	239,429	-13.3%
CANADIAN DOLLAR	188,266	119,997	56.9%	130,964	43.8%
CD/JY CROSS RATES	2	100	-98.0%	1	100.0%
CHINESE RENMINBI (CNH)	1,783	2,059	-13.4%	1,675	6.4%
CZECK KORUNA (EC)	6	2	200.0%	6	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	1,824	2,958	-38.3%	1,743	4.6%
EC/CD CROSS RATES	1,906	1,793	6.3%	1,812	5.2%
EC/NOK CROSS RATES	372	205	81.5%	373	-0.3%
EC/SEK CROSS RATES	709	681	4.1%	655	8.2%
EFX/BP CROSS RATES	26,884	35,985	-25.3%	26,251	2.4%
EFX/JY CROSS RATES	21,345	27,388	-22.1%	22,750	-6.2%
EFX/SF CROSS RATES	8,047	12,287	-34.5%	10,636	-24.3%
E-MICRO AUD/USD	4,594	3,223	42.5%	3,761	22.1%
E-MICRO CAD/USD	1,929	1,543	25.0%	1,576	22.4%
E-MICRO CHF/USD	298	670	-55.5%	247	20.6%
E-MICRO EUR/USD	12,001	10,078	19.1%	8,709	37.8%
E-MICRO GBP/USD	4,814	2,470	94.9%	1,905	152.7%
E-MICRO INR/USD	383	138	177.5%	478	-19.9%
E-MICRO JPY/USD	1,774	1,096	61.9%	1,239	43.2%
E-MINI EURO FX	18,200	14,206	28.1%	15,634	16.4%
E-MINI JAPANESE YEN	1,880	807	133.0%	1,368	37.4%
EURO FX	556,961	506,414	10.0%	505,577	10.2%
HUNGARIAN FORINT (EC)	0	40	-100.0%	0	-
HUNGARIAN FORINT (US)	19	0	-	1	1,800.0%
INDIAN RUPEE	1,512	882	71.4%	2,981	-49.3%
JAPANESE YEN	160,628	205,368	-21.8%	149,784	7.2%
KOREAN WON	844	425	98.6%	930	-9.2%
MEXICAN PESO	286,497	189,220	51.4%	211,731	35.3%
NEW ZEALND DOLLAR	74,421	58,542	27.1%	74,616	-0.3%
NKR/USD CROSS RATE	1,933	1,806	7.0%	1,788	8.1%
POLISH ZLOTY (EC)	6	1	500.0%	4	50.0%
POLISH ZLOTY (US)	91	66	37.9%	129	-29.5%
RMB USD	1	5	-80.0%	2	-50.0%
RUSSIAN RUBLE	55,343	30,168	83.4%	70,702	-21.7%
S.AFRICAN RAND	12,551	11,870	5.7%	15,108	-16.9%
SF/JY CROSS RATES	4	7	-42.9%	0	-
SHEKEL	3	0	-	0	-
SKR/USD CROSS RATES	1,507	1,697	-11.2%	1,319	14.3%
SWISS FRANC	64,093	75,939	-15.6%	65,019	-1.4%
TURKISH LIRA	1,669	1,251	33.4%	1,617	3.2%
USDZAR	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2019	Open Interest OCT 2018	% CHG	Open Interest SEP 2019	% CHG
FX Options					
AUD/USD MONTHLY OPTIONS	64,816	63,580	1.9%	59,876	8.3%
AUD/USD WKLY FRIDAY OPTION	3,335	4,633	-28.0%	0	-
AUD/USD WKLY FRIDAY OPTION	0	0	-	2,239	-100.0%
AUD/USD WKLY FRIDAY OPTION	1,964	2,566	-23.5%	1,311	49.8%
AUD/USD WKLY FRIDAY OPTION	2,145	1,481	44.8%	1,743	23.1%
AUD/USD WKLY FRIDAY OPTION	505	511	-1.2%	0	-
AUD/USD WKLY WED OPTIONS -	1,190	346	243.9%	639	86.2%
AUD/USD WKLY WED OPTIONS -	787	1,455	-45.9%	952	-17.3%
AUD/USD WKLY WED OPTIONS -	0	237	-100.0%	611	-100.0%
AUD/USD WKLY WED OPTIONS -	14	0	-	71	-80.3%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	0	36	-100.0%	0	-
BRL/USD MONTHLY OPTIONS	407	0	-	309	31.7%
CAD/USD MONTHLY OPTIONS	54,402	62,119	-12.4%	47,742	13.9%
CAD/USD WKLY FRIDAY OPTION	5,889	10,311	-42.9%	41	14,263.4%
CAD/USD WKLY FRIDAY OPTION	0	0	-	2,391	-100.0%
CAD/USD WKLY FRIDAY OPTION	2,754	2,076	32.7%	1,402	96.4%
CAD/USD WKLY FRIDAY OPTION	2,011	1,589	26.6%	1,005	100.1%
CAD/USD WKLY FRIDAY OPTION	799	305	162.0%	0	-
CAD/USD WKLY WED OPTIONS -	2,659	1,626	63.5%	253	951.0%
CAD/USD WKLY WED OPTIONS -	559	485	15.3%	2,094	-73.3%
CAD/USD WKLY WED OPTIONS -	873	722	20.9%	317	175.4%
CAD/USD WKLY WED OPTIONS -	0	0	-	55	-100.0%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	6,245	4,013	55.6%	4,378	42.6%
CHF/USD WKLY FRIDAY OPTION	57	151	-62.3%	50	14.0%
CHF/USD WKLY FRIDAY OPTION	0	0	-	207	-100.0%
CHF/USD WKLY FRIDAY OPTION	106	1	10,500.0%	1	10,500.0%
CHF/USD WKLY FRIDAY OPTION	263	2	13,050.0%	206	27.7%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/JPY MONTHLY OPTIONS	0	0	-	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	0	10	-100.0%	0	-
EUR/USD MONTHLY OPTIONS	223,465	245,048	-8.8%	246,971	-9.5%
EUR/USD WKLY FRIDAY OPTION	11,879	22,139	-46.3%	103	11,433.0%
EUR/USD WKLY FRIDAY OPTION	0	0	-	10,654	-100.0%
EUR/USD WKLY FRIDAY OPTION	5,901	4,989	18.3%	6,853	-13.9%
EUR/USD WKLY FRIDAY OPTION	1,483	3,535	-58.0%	3,509	-57.7%
EUR/USD WKLY FRIDAY OPTION	1,232	590	108.8%	0	-
EUR/USD WKLY WED OPTIONS -	2,053	2,771	-25.9%	6,011	-65.8%
EUR/USD WKLY WED OPTIONS -	2,563	5,928	-56.8%	1,561	64.2%
EUR/USD WKLY WED OPTIONS -	293	2,748	-89.3%	2,095	-86.0%
EUR/USD WKLY WED OPTIONS -	42	0	-	555	-92.4%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
GBP/USD MONTHLY OPTIONS	144,289	197,636	-27.0%	127,151	13.5%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2019	Open Interest OCT 2018	% CHG	Open Interest SEP 2019	% CHG
FX Options					
GBP/USD WKLY FRIDAY OPTION	4,878	9,749	-50.0%	32	15,143.8%
GBP/USD WKLY FRIDAY OPTION	0	0	-	5,607	-100.0%
GBP/USD WKLY FRIDAY OPTION	857	3,985	-78.5%	4,803	-82.2%
GBP/USD WKLY FRIDAY OPTION	1,464	1,753	-16.5%	1,425	2.7%
GBP/USD WKLY FRIDAY OPTION	437	658	-33.6%	0	-
GBP/USD WKLY WED OPTIONS -	1,615	1,182	36.6%	830	94.6%
GBP/USD WKLY WED OPTIONS -	341	495	-31.1%	1,080	-68.4%
GBP/USD WKLY WED OPTIONS -	11	834	-98.7%	205	-94.6%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	119,415	115,676	3.2%	113,250	5.4%
JPY/USD WKLY FRIDAY OPTION	7,319	11,837	-38.2%	0	-
JPY/USD WKLY FRIDAY OPTION	0	0	-	5,984	-100.0%
JPY/USD WKLY FRIDAY OPTION	4,669	3,972	17.5%	2,182	114.0%
JPY/USD WKLY FRIDAY OPTION	2,257	3,050	-26.0%	955	136.3%
JPY/USD WKLY FRIDAY OPTION	1,662	1,302	27.6%	0	-
JPY/USD WKLY WED OPTIONS -	3,849	4,012	-4.1%	3,765	2.2%
JPY/USD WKLY WED OPTIONS -	845	870	-2.9%	510	65.7%
JPY/USD WKLY WED OPTIONS -	229	1,831	-87.5%	1,037	-77.9%
JPY/USD WKLY WED OPTIONS -	0	0	-	99	-100.0%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
MXN/USD MONTHLY OPTIONS	2,759	3,005	-8.2%	2,488	10.9%
MXN/USD WKLY FRIDAY OPTION	1,200	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	238	-100.0%	0	-
MXN/USD WKLY FRIDAY OPTION	0	362	-100.0%	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	1,180	9	13,011.1%	874	35.0%
NZD/USD WKLY FRIDAY OPTION	0	1	-100.0%	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	100	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	150	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	100	0	-	0	-
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-

Foreign Exchange Futures

CHILEAN PESO	0	2,748	-100.0%	0	-
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Foreign Exchange Options

AUD/USD WKLY WED OPTIONS -	1	35	-97.1%	404	-99.8%
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Ags Futures

FERTILIZER PRODUCS	3,930	1,215	223.5%	3,185	23.4%
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CME Group Exchange Open Interest Report - Monthly

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Ag Products Futures					
BUTTER CS	7,978	7,264	9.8%	8,209	-2.8%
CASH-SETTLED CHEESE	16,809	28,520	-41.1%	20,241	-17.0%
CATTLE	330,239	348,501	-5.2%	320,353	3.1%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	350	-100.0%
CDD WEATHER	0	0	-	0	-
CHI WHEAT	406,544	563,176	-27.8%	368,012	10.5%
CLASS IV MILK	7,116	2,165	228.7%	7,665	-7.2%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,586,082	1,701,816	-6.8%	1,614,926	-1.8%
COTTON	1	2	-50.0%	3	-66.7%
DJ_UBS ROLL SELECT INDEX FU	1,360	1,917	-29.1%	1,360	0.0%
DOW-UBS COMMOD INDEX	18,306	32,163	-43.1%	16,913	8.2%
DRY WHEY	1,911	4,858	-60.7%	2,469	-22.6%
FEEDER CATTLE	40,718	49,035	-17.0%	42,439	-4.1%
FERTILIZER PRODUCTS	1,975	2,720	-27.4%	2,050	-3.7%
GOLDMAN SACHS	12,297	15,033	-18.2%	13,281	-7.4%
GSCI EXCESS RETURN FUT	38,220	52,667	-27.4%	38,220	0.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	50	-100.0%	0	-
HDD WEATHER	2,260	9,250	-75.6%	0	-
HDD WEATHER EUROPEAN	3,000	18,000	-83.3%	1,250	140.0%
HOGS	286,535	225,040	27.3%	265,200	8.0%
HOUSING INDEX	60	49	22.4%	53	13.2%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	315,414	335,102	-5.9%	302,532	4.3%
LUMBER	3,113	4,528	-31.3%	2,090	48.9%
MALAYSIAN PALM SWAP	30,640	22,704	35.0%	32,708	-6.3%
MILK	20,949	31,968	-34.5%	22,735	-7.9%
MINI CORN	11,497	8,929	28.8%	10,714	7.3%
MINI SOYBEAN	7,114	7,481	-4.9%	12,240	-41.9%
MINI WHEAT	1,844	2,605	-29.2%	1,419	30.0%
MLK MID OPTIONS	0	14	-100.0%	0	-
NFD MILK	7,524	7,022	7.1%	8,818	-14.7%
OATS	6,630	6,995	-5.2%	5,463	21.4%
ROUGH RICE	8,738	8,448	3.4%	10,092	-13.4%
SOYBEAN	687,505	763,877	-10.0%	709,003	-3.0%
SOYBEAN MEAL	435,660	535,433	-18.6%	419,990	3.7%
SOYBEAN OIL	527,814	545,719	-3.3%	487,492	8.3%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,851	-2.3%
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	3,100	4,020	-22.9%	3,190	-2.8%
WHEAT	16,993	30,818	-44.9%	19,564	-13.1%

Ag Products Options

AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BUTTER CS	4,620	10,007	-53.8%	8,073	-42.8%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2019	Open Interest OCT 2018	% CHG	Open Interest SEP 2019	% CHG
Ag Products Options					
CASH-SETTLED CHEESE	25,477	28,302	-10.0%	29,245	-12.9%
CATTLE	180,590	173,454	4.1%	213,021	-15.2%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	3,000	-100.0%
CDD WEATHER	0	0	-	0	-
CHI WHEAT	365,818	460,005	-20.5%	323,214	13.2%
CLASS IV MILK	10,446	4,339	140.7%	13,147	-20.5%
CORN	1,518,531	1,459,944	4.0%	1,437,070	5.7%
CORN NEARBY+2 CAL SPRD	32,425	10,450	210.3%	19,510	66.2%
DEC-DEC CORN CAL SPRD	10,284	9,051	13.6%	7,647	34.5%
DEC-JULY CORN CAL SPRD	14,284	10,374	37.7%	14,333	-0.3%
DEC-JULY WHEAT CAL SPRD	51	980	-94.8%	0	-
DRY WHEY	2,006	2,685	-25.3%	2,713	-26.1%
FEEDER CATTLE	29,714	24,105	23.3%	25,184	18.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	9,000	-100.0%	0	-
HDD WEATHER	0	250	-100.0%	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	386,640	244,406	58.2%	455,219	-15.1%
HOUSING INDEX	7	2	250.0%	7	0.0%
Intercommodity Spread	119	1,240	-90.4%	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	11,237	820	1,270.4%	3,042	269.4%
JULY-DEC SOYMEAL CAL SPRD	0	1,200	-100.0%	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	50	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	5,706	4,405	29.5%	100	5,606.0%
KC WHEAT	86,589	90,155	-4.0%	80,175	8.0%
LUMBER	821	1,871	-56.1%	977	-16.0%
LV CATL CSO	20	189	-89.4%	42	-52.4%
MAR-DEC CORN CAL SPRD	9	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MILK	60,843	70,827	-14.1%	71,369	-14.7%
MLK MID OPTIONS	38	228	-83.3%	91	-58.2%
NFD MILK	10,021	11,387	-12.0%	12,937	-22.5%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	3,550	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	20	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	894	-100.0%
OATS	766	1,519	-49.6%	677	13.1%
ROUGH RICE	1,482	2,763	-46.4%	5,761	-74.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	378,762	402,343	-5.9%	514,889	-26.4%
SOYBEAN CRUSH	175	20	775.0%	4	4,275.0%
SOYBEAN MEAL	104,445	189,477	-44.9%	91,528	14.1%
SOYBEAN OIL	95,717	97,206	-1.5%	78,212	22.4%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	4,615	-100.0%	0	-
WHEAT	2,453	1,822	34.6%	6,272	-60.9%
WHEAT-CORN ICSSO	200	1,555	-87.1%	0	-
WHEAT NEARBY+2 CAL SPRD	400	1,952	-79.5%	283	41.3%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2019	Open Interest OCT 2018	% CHG	Open Interest SEP 2019	% CHG
TOTAL FUTURES GROUP					
Interest Rate Futures	30,582,844	30,544,786	0.1%	29,234,357	4.6%
Equity Index Futures	4,291,846	4,506,341	-4.8%	3,984,574	7.7%
Metals Futures	1,384,579	1,199,203	15.5%	1,280,877	8.1%
Energy Futures	9,408,351	12,567,569	-25.1%	9,517,624	-1.1%
FX Futures	1,946,648	1,751,959	11.1%	1,809,518	7.6%
Foreign Exchange Futures	0	2,748	-100.0%	0	-
Ags Futures	3,930	1,215	223.5%	3,185	23.4%
Ag Products Futures	4,849,708	5,381,651	-9.9%	4,774,895	1.6%
TOTAL FUTURES	52,467,906	55,955,472	-6.2%	50,605,030	3.7%
TOTAL OPTIONS GROUP					
Interest Rate Options	63,361,305	54,397,477	16.5%	60,990,374	3.9%
Equity Index Options	4,223,881	5,225,703	-19.2%	4,056,416	4.1%
Metals Options	2,017,040	1,668,778	20.9%	1,984,513	1.6%
Energy Options	5,667,796	7,034,153	-19.4%	5,693,740	-0.5%
FX Options	700,317	808,460	-13.4%	678,482	3.2%
Foreign Exchange Options	1	35	-97.1%	404	-99.8%
Ag Products Options	3,340,746	3,332,948	0.2%	3,422,206	-2.4%
TOTAL OPTIONS	79,311,086	72,467,554	9.4%	76,826,135	3.2%
TOTAL COMBINED					
Interest Rate	93,944,149	84,942,263	10.6%	90,224,731	4.1%
Equity Index	8,515,727	9,732,044	-12.5%	8,040,990	5.9%
Metals	3,401,619	2,867,981	18.6%	3,265,390	4.2%
Energy	15,076,147	19,601,722	-23.1%	15,211,364	-0.9%
FX	2,646,965	2,560,419	3.4%	2,488,000	6.4%
Foreign Exchange	1	2,783	-100.0%	404	-99.8%
Ags	3,930	1,215	223.5%	3,185	23.4%
Ag Products	8,190,454	8,714,599	-6.0%	8,197,101	-0.1%
GRAND TOTAL	131,778,992	128,423,026	2.6%	127,431,165	3.4%

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