

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,098,527	3,863,684	-19.8%	3,240,331	-4.4%
10-YR SWAP RATE	208,466	167,152	24.7%	194,129	7.4%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
1-MONTH EURODOLLAR	0	1	-100.0%	0	-
20-YR SWAP RATE	90	90	0.0%	90	0.0%
2-YR NOTE	1,995,857	3,988,121	-50.0%	2,026,406	-1.5%
2-YR SWAP RATE	30,626	29,876	2.5%	29,602	3.5%
30-YR BOND	1,223,492	1,009,010	21.3%	1,195,989	2.3%
30-YR SWAP RATE	3,876	2,964	30.8%	3,876	0.0%
3-YR NOTE	5,424	0	-	6,810	-20.4%
3-YR SWAP RATE	10,720	17,410	-38.4%	9,713	10.4%
4-YR SWAP RATE	6,008	6,737	-10.8%	6,117	-1.8%
5-YR NOTE	3,177,906	4,577,059	-30.6%	3,228,736	-1.6%
5-YR SWAP RATE	65,939	96,146	-31.4%	53,836	22.5%
7-YR SWAP RATE	20,026	18,832	6.3%	18,859	6.2%
EURODOLLARS	9,574,200	12,017,021	-20.3%	9,059,010	5.7%
FED FUND	1,294,393	2,270,580	-43.0%	1,505,506	-14.0%
SOFR	498,900	507,556	-1.7%	419,651	18.9%
SONIA	20,853	14,683	42.0%	21,958	-5.0%
Ultra 10-Year Note	935,854	832,934	12.4%	902,211	3.7%
ULTRA T-BOND	994,027	1,152,138	-13.7%	987,608	0.6%
Interest Rate Options					
10-YR NOTE	2,766,230	3,480,327	-20.5%	1,928,529	43.4%
2-YR NOTE	37,734	310,838	-87.9%	14,882	153.6%
30-YR BOND	711,935	979,976	-27.4%	568,687	25.2%
5-YR NOTE	532,400	2,179,584	-75.6%	512,201	3.9%
EURODOLLARS	23,272,884	42,857,991	-45.7%	22,402,947	3.9%
EURO MIDCURVE	7,969,259	13,441,231	-40.7%	6,455,317	23.5%
FED FUND	150	42,867	-99.7%	150	0.0%
SOFR	325	0	-	225	44.4%
Ultra 10-Year Note	0	8,583	-100.0%	0	-
ULTRA T-BOND	290	59,908	-99.5%	2	14,400.0%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
Equity Index Futures					
BITCOIN FUTURES	12,373	3,299	275.1%	7,487	65.3%
DJ US REAL ESTATE	32,712	39,473	-17.1%	35,803	-8.6%
E-mini (\$5) Dow	94,769	111,333	-14.9%	75,138	26.1%
E-MINI COM SERVICES SELECT	4,454	9,593	-53.6%	4,548	-2.1%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	0	0	-	0	-
E-MINI MIDCAP	56,152	70,723	-20.6%	56,890	-1.3%
E-MINI NASDAQ 100	218,616	228,244	-4.2%	260,149	-16.0%
E-MINI RUSSELL 1000	8,880	8,094	9.7%	8,913	-0.4%
E-MINI RUSSELL 1000 GROWTH	3,236	4,746	-31.8%	2,999	7.9%
E-MINI RUSSELL 1000 VALUE	15,507	8,823	75.8%	13,098	18.4%
E-MINI RUSSELL 2000	524,313	456,705	14.8%	500,906	4.7%
E-MINI S&P500	2,435,197	2,619,192	-7.0%	2,486,790	-2.1%
E-MINI S&P REAL ESTATE SELE	3,732	7,183	-48.0%	2,325	60.5%
FT-SE 100	0	0	-	0	-
FTSE Emerging	13	239	-94.6%	10	30.0%
IBOVESPA INDEX	70	136	-48.5%	124	-43.5%
MICRO E-MINI NASDAQ 100	163,368	45,543	258.7%	61,169	167.1%
MICRO E-MINI RUSSELL 2000	13,345	14,826	-10.0%	9,478	40.8%
MICRO E-MINI S&P500	133,795	37,418	257.6%	70,694	89.3%
MICRO MINI \$5 DOW	15,517	9,857	57.4%	10,900	42.4%
NASDAQ BIOTECH	55	288	-80.9%	35	57.1%
Nearby BTIC+	0	0	-	0	-
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	16,951	29,657	-42.8%	14,911	13.7%
NIKKEI 225 (YEN) STOCK	47,030	63,410	-25.8%	39,574	18.8%
S&P 500	190,856	293,923	-35.1%	179,136	6.5%
S&P 500 ANNUAL DIVIDEND IND	206,440	118,038	74.9%	192,688	7.1%
S&P 500/GI	0	10	-100.0%	0	-
S&P 500 QUARLY DIVIDEND IND	1,169	1,139	2.6%	1,114	4.9%
S&P 600 SMALLCAP EMINI	0	430	-100.0%	0	-
S&P CONSUMER DSCRTNRY SE	3,383	3,761	-10.1%	3,238	4.5%
S&P CONSUMER STAPLES SECT	8,753	7,685	13.9%	8,909	-1.8%
S&P ENERGY SECTOR	26,053	9,776	166.5%	21,595	20.6%
S&P FINANCIAL SECTOR	11,419	21,065	-45.8%	10,150	12.5%
S&P HEALTH CARE SECTOR	9,573	21,877	-56.2%	9,225	3.8%
S&P INDUSTRIAL SECTOR	14,621	9,888	47.9%	10,593	38.0%
S&P MATERIALS SECTOR	4,555	11,901	-61.7%	3,749	21.5%
S&P TECHNOLOGY SECTOR	7,380	10,157	-27.3%	7,207	2.4%
S&P UTILITIES SECTOR	13,625	12,452	9.4%	11,563	17.8%
S&P VALUE INDEX FUTURES	0	12	-100.0%	0	-
YEN DENOMINATED TOPIX	481	950	-49.4%	96	401.0%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
Equity Index Options					
BITCOIN FUTURES	5,920	0	-	3,970	49.1%
E-mini (\$5) Dow	1,393	2,732	-49.0%	1,313	6.1%
E-MINI NASDAQ 100	93,167	71,175	30.9%	92,621	0.6%
E-MINI RUSSELL 2000	18,156	19,045	-4.7%	7,777	133.5%
E-MINI S&P500	1,858,022	2,206,775	-15.8%	1,371,403	35.5%
EOM E-MINI RUSSELL 2000 END	1,131	2,353	-51.9%	2,935	-61.5%
EOM EMINI S&P	360,963	585,541	-38.4%	452,578	-20.2%
EOM S&P 500	77	26,646	-99.7%	132	-41.7%
EOW1 E-MINI RUSSELL 2000 WE	670	779	-14.0%	824	-18.7%
EOW1 EMINI S&P 500	232,031	219,915	5.5%	289,777	-19.9%
EOW1 S&P 500	11,425	35,990	-68.3%	20,674	-44.7%
EOW2 E-MINI RUSSELL 2000 WE	204	371	-45.0%	400	-49.0%
EOW2 EMINI S&P 500	108,094	139,950	-22.8%	153,946	-29.8%
EOW2 S&P 500	2,039	26,526	-92.3%	5,147	-60.4%
EOW3 E-MINI RUSSELL 2000 WE	5,506	10,817	-49.1%	7,168	-23.2%
EOW3 EMINI S&P 500	647,713	659,603	-1.8%	823,427	-21.3%
EOW3 S&P 500	25,574	45,800	-44.2%	33,249	-23.1%
EOW4 E-MINI RUSSELL 2000 WE	83	99	-16.2%	73	13.7%
EOW4 EMINI S&P 500	33,090	97,684	-66.1%	46,783	-29.3%
EOW4 S&P 500	416	0	-	27	1,440.7%
MICRO E-MINI NASDAQ 100	322	0	-	234	37.6%
MICRO E-MINI S&P500	17,364	0	-	12,284	41.4%
S&P 500	41,491	72,080	-42.4%	29,138	42.4%
Metals Futures					
ALUMINUM	66,680	54,771	21.7%	65,456	1.9%
COMEX COPPER	232,502	238,590	-2.6%	238,885	-2.7%
COMEX E-Mini GOLD	2,982	2,709	10.1%	2,621	13.8%
COMEX E-Mini SILVER	825	444	85.8%	840	-1.8%
COMEX GOLD	542,015	681,205	-20.4%	555,967	-2.5%
COMEX MINY COPPER	294	83	254.2%	257	14.4%
COMEX SILVER	154,235	224,936	-31.4%	154,828	-0.4%
COPPER	17,294	11,465	50.8%	18,349	-5.7%
FERROUS PRODUCTS	3,079	2,162	42.4%	3,352	-8.1%
GOLD	1,048	151	594.0%	998	5.0%
Gold Kilo	0	0	-	0	-
HOT ROLLED COIL STEEL FUTU	715	0	-	722	-1.0%
IRON ORE 62 CHINA PLATTS FU	0	0	-	0	-
IRON ORE 62 CHINA TSI FUTURE	0	5,787	-100.0%	0	-
IRON ORE CHINA	2,455	0	-	2,964	-17.2%
LNDN ZINC	0	0	-	0	-
METALS	10	0	-	20	-50.0%
MICRO GOLD	80,385	22,752	253.3%	72,241	11.3%
NYMEX HOT ROLLED STEEL	20,539	16,685	23.1%	23,780	-13.6%
NYMEX PLATINUM	52,048	89,351	-41.7%	54,143	-3.9%
PALLADIUM	10,175	28,469	-64.3%	9,132	11.4%
SILVER	5,329	2,613	103.9%	4,926	8.2%
URANIUM	303	2,406	-87.4%	302	0.3%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
Metals Options					
ALUMINUM	60	0	-	90	-33.3%
COMEX COPPER	12,696	38,490	-67.0%	13,619	-6.8%
COMEX GOLD	1,161,137	1,708,953	-32.1%	1,115,927	4.1%
COMEX SILVER	119,215	219,551	-45.7%	124,880	-4.5%
COPPER	2	36	-94.4%	0	-
GOLD	10,765	36,893	-70.8%	23,551	-54.3%
HOT ROLLED COIL STEEL CALL	0	550	-100.0%	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
IRON ORE 62 CHINA TSI CALL O	0	1,230	-100.0%	0	-
IRON ORE 62 CHINA TSI PUT OP	0	615	-100.0%	0	-
IRON ORE CHINA	2,420	0	-	2,960	-18.2%
NYMEX HOT ROLLED STEEL	825	0	-	625	32.0%
NYMEX PLATINUM	2,626	5,276	-50.2%	1,679	56.4%
PALLADIUM	1,713	2,239	-23.5%	1,651	3.8%
SILVER	765	3,207	-76.1%	1,952	-60.8%
Energy Futures					
3.5% FUEL OIL CID MED SWA	0	27	-100.0%	0	-
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	84	38	121.1%	84	0.0%
AEP-DAYTON HUB MTHLY	0	0	-	0	-
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	0	0	-	0	-
ANR OKLAHOMA	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	8,362	16,792	-50.2%	8,008	4.4%
ARGUS PROPAN FAR EST INDE	4,888	5,224	-6.4%	4,972	-1.7%
ARGUS PROPAN(SAUDI ARAMC	2,410	1,895	27.2%	2,095	15.0%
AUSTRIALIAN COKE COAL	0	12	-100.0%	0	-
BRENT BALMO SWAP	0	197	-100.0%	76	-100.0%
BRENT CALENDAR SWAP	13,704	29,014	-52.8%	12,359	10.9%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	115	564	-79.6%	130	-11.5%
BRENT OIL LAST DAY	171,746	240,633	-28.6%	200,119	-14.2%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-
CENTERPOINT BASIS SWAP	0	140	-100.0%	0	-
CHICAGO ETHANOL SWAP	31,179	41,694	-25.2%	28,170	10.7%
CHICAGO ULSD PL VS HO SPR	1,432	2,420	-40.8%	1,925	-25.6%
CHICAGO UNL GAS PL VS RBO	195	250	-22.0%	195	0.0%
CIG BASIS	0	1,098	-100.0%	0	-
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-
CINERGY HUB PEAK MONTH	0	0	-	0	-
CIN HUB 5MW D AH O PK	0	0	-	0	-
CIN HUB 5MW D AH PK	0	254	-100.0%	0	0.0%
CIN HUB 5MW REAL TIME O P	5,544	52,904	-89.5%	8,288	-33.1%
CIN HUB 5MW REAL TIME PK	294	4,464	-93.4%	448	-34.4%
COAL SWAP	0	0	-	0	-
COLUMB GULF MAINLINE NG B	44	681	-93.5%	66	-33.3%
CONWAY NATURAL GASOLINE (833	1,268	-34.3%	910	-8.5%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
Energy Futures					
CONWAY NORMAL BUTANE (OPI	2,195	1,550	41.6%	1,817	20.8%
CONWAY PROPANE 5 DECIMALS	26,349	24,065	9.5%	27,023	-2.5%
CRUDE OIL	6,936	20,396	-66.0%	3,136	121.2%
CRUDE OIL LAST DAY	0	0	-	0	-
CRUDE OIL OUTRIGHTS	157,115	164,090	-4.3%	160,654	-2.2%
CRUDE OIL PHY	2,023,568	2,048,700	-1.2%	2,078,929	-2.7%
CRUDE OIL SPRDS	98,942	131,359	-24.7%	108,990	-9.2%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	57,607	106,830	-46.1%	56,964	1.1%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	150	845	-82.2%	200	-25.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DOMINION TRAN INC - APP I	0	0	-	0	-
DOMINION TRANSMISSION INC	492	4,362	-88.7%	678	-27.4%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	100	1,394	-92.8%	100	0.0%
DUTCH TTF NATURAL GAS CAL	27,788	5,944	367.5%	24,019	15.7%
EASTERN RAIL DELIVERY CSX	0	0	-	0	-
EAST/WEST FUEL OIL SPREAD	3	15	-80.0%	4	-25.0%
EIA FLAT TAX ONHWAY DIESE	5,176	1,553	233.3%	3,896	32.9%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC FINSETTLED	128	642	-80.1%	170	-24.7%
ELEC MISO PEAK	0	0	-	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	2,370	35,414	-93.3%	3,138	-24.5%
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	68	619	-89.0%	91	-25.3%
ETHANOL SWAP	510	360	41.7%	475	7.4%
ETHANOL T2 FOB ROTT INCL DU	7,502	6,228	20.5%	6,491	15.6%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	0	13	-100.0%	0	-
EURO 3.5% FUEL OIL SPREAD	0	10	-100.0%	0	-
EURO-DENOMINATED PETRO P	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	0	0	-	0	-
EUROPE 1% FUEL OIL NWE CA	0	302	-100.0%	0	-
EUROPE 1% FUEL OIL RDAM C	0	3	-100.0%	0	-
EUROPE 3.5% FUEL OIL MED	0	30	-100.0%	0	-
EUROPE 3.5% FUEL OIL RDAM	805	4,261	-81.1%	946	-14.9%
EUROPEAN GASOIL (ICE)	73	125	-41.6%	95	-23.2%
EUROPEAN NAPHTHA BALMO	0	35	-100.0%	0	-
EUROPEAN NAPHTHA CRACK SP	3,514	7,395	-52.5%	3,353	4.8%
EUROPE DATED BRENT SWAP	33	50	-34.0%	34	-2.9%
EUROPE JET KERO NWE CALSW	0	12	-100.0%	0	-
EUROPE NAPHTHA CALSWAP	823	1,487	-44.7%	907	-9.3%
EURO PROPANE CIF ARA SWA	2,716	2,578	5.4%	2,696	0.7%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
Energy Futures					
FREIGHT MARKETS	2,773	3,600	-23.0%	2,253	23.1%
FUEL OIL CRACK VS ICE	2,588	8,377	-69.1%	3,137	-17.5%
FUEL OIL NWE CRACK VS ICE	39	156	-75.0%	52	-25.0%
FUEL OIL (PLATS) CAR CM	0	3	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	0	0	-	0	-
FUELOIL SWAP:CARGOES VS.B	188	537	-65.0%	208	-9.6%
GAS EURO-BOB OXY NWE BARG	2,389	3,350	-28.7%	2,596	-8.0%
GAS EURO-BOB OXY NWE BARG	15,993	19,638	-18.6%	17,307	-7.6%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	0	6	-100.0%	0	-
GASOIL 0.1 ROTTERDAM BARG	30	36	-16.7%	25	20.0%
GASOIL 10PPM VS ICE SWAP	0	4	-100.0%	0	-
GASOIL CALENDAR SWAP	68	81	-16.0%	66	3.0%
GASOIL CRACK SPREAD CALEN	3,147	10,992	-71.4%	3,679	-14.5%
GASOIL MINI CALENDAR SWAP	1,154	1,551	-25.6%	1,075	7.3%
GERMAN POWER BASELOAD CA	1,104	1,486	-25.7%	1,221	-9.6%
GROUP THREE ULSD (PLATTS)	0	6	-100.0%	0	-
GROUP THREE UNLEAD GAS (P	0	300	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	6,778	8,614	-21.3%	7,740	-12.4%
GRP THREE UNL GS (PLT) VS	2,810	3,826	-26.6%	2,495	12.6%
GULF COAST 3% FUEL OIL BA	375	614	-38.9%	35	971.4%
GULF COAST JET FUEL CLNDR	2,274	66	3,345.5%	2,495	-8.9%
GULF COAST JET VS NYM 2 H	20,297	22,855	-11.2%	17,931	13.2%
GULF COAST NO.6 FUEL OIL	10,514	14,530	-27.6%	11,482	-8.4%
GULF COAST ULSD CALENDAR	6,673	1,506	343.1%	5,256	27.0%
GULF COAST ULSD CRACK SPR	300	675	-55.6%	360	-16.7%
HEATING OIL BALMO CLNDR S	100	0	-	0	-
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	407,884	452,006	-9.8%	425,022	-4.0%
HENRY HUB BASIS SWAP	0	1,200	-100.0%	620	-100.0%
HENRY HUB FINANCIAL LAST	50	0	-	75	-33.3%
HENRY HUB INDEX SWAP FUTU	868	4,641	-81.3%	1,708	-49.2%
HENRY HUB SWAP	697,242	805,489	-13.4%	707,030	-1.4%
HOUSTON SHIP CHANNEL BASI	2,618	6,892	-62.0%	3,021	-13.3%
HTG OIL	118	133	-11.3%	128	-7.8%
ICE BRENT DUBAI SWAP	11,089	46,957	-76.4%	12,927	-14.2%
IN DELIVERY MONTH EUA	0	0	-	0	-
INDIANA MISO	901	3,401	-73.5%	771	16.9%
INDONESIAN COAL ICI4	383	527	-27.3%	298	28.5%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	0	81	-100.0%	0	-
JAPAN C&F NAPHTHA SWAP	302	946	-68.1%	379	-20.3%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-
JET AV FUEL (P) CAR FM ICE GA	0	0	-	0	-
JET CIF NWE VS ICE	15	258	-94.2%	20	-25.0%
JET FUEL CRG CIF NEW VS I	0	132	-100.0%	0	-
JET FUEL UP-DOWN BALMO CL	1,095	4,145	-73.6%	2,310	-52.6%
JKM LNG Futures	8,865	7,120	24.5%	7,864	12.7%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
Energy Futures					
LA CARB DIESEL (OPIS) SWA	224	28	700.0%	313	-28.4%
LA CARBOB GASOLINE(OPIS)S	0	0	-	0	-
LA JET (OPIS) SWAP	622	1,734	-64.1%	647	-3.9%
LLS (ARGUS) CALENDAR SWAP	114	322	-64.6%	125	-8.8%
LLS (ARGUS) VS WTI SWAP	5,387	13,503	-60.1%	6,139	-12.2%
LOS ANGELES CARB GASOLINE	0	0	-	0	-
LTD NAT GAS	384,385	298,239	28.9%	328,589	17.0%
MARS (ARGUS) VS WTI SWAP	270	2,270	-88.1%	200	35.0%
MARS (ARGUS) VS WTI TRD M	13,416	29,007	-53.7%	16,574	-19.1%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	16,616	22,039	-24.6%	15,133	9.8%
MCCLOSKEY RCH BAY COAL	1,230	1,679	-26.7%	953	29.1%
MGF FUT	0	10	-100.0%	0	-
MGN1 SWAP FUT	105	270	-61.1%	120	-12.5%
MICHIGAN BASIS	0	1,464	-100.0%	124	-100.0%
MICHIGAN MISO	0	0	-	0	-
MINI GAS EUROBOB OXY NWE A	334	20	1,570.0%	0	-
MINI RBOB V. EBOBARG NWE BF	320	90	255.6%	640	-50.0%
MINI RBOB V. EBOB(ARGUS) NW	1,049	1,751	-40.1%	1,015	3.3%
MINY HTG OIL	0	1	-100.0%	0	0.0%
MINY NATURAL GAS	5,701	4,422	28.9%	3,972	43.5%
MINY RBOB GAS	2	0	0.0%	0	0.0%
MINY WTI CRUDE OIL	3,236	3,995	-19.0%	2,466	31.2%
MJC FUT	15	60	-75.0%	20	-25.0%
MNC FUT	976	2,703	-63.9%	1,074	-9.1%
MONT BELVIEU ETHANE 5 DECI	63,105	43,154	46.2%	65,695	-3.9%
MONT BELVIEU ETHANE OPIS B	660	30	2,100.0%	1,295	-49.0%
MONT BELVIEU LDH PROPANE 5	143,421	139,249	3.0%	138,631	3.5%
MONT BELVIEU LDH PROPANE C	3,237	1,895	70.8%	1,513	113.9%
MONT BELVIEU NATURAL GASO	32,741	18,324	78.7%	36,475	-10.2%
MONT BELVIEU NATURAL GASO	325	672	-51.6%	1,060	-69.3%
MONT BELVIEU NORMAL BUTAN	70,165	58,798	19.3%	67,056	4.6%
MONT BELVIEU NORMAL BUTAN	1,677	1,244	34.8%	1,216	37.9%
NAT GAS BASIS SWAP	0	427	-100.0%	0	-
NATURAL GAS	127,883	82,395	55.2%	113,395	12.8%
NATURAL GAS PEN SWP	220,836	125,577	75.9%	193,464	14.1%
NATURAL GAS PHY	1,172,915	1,192,796	-1.7%	1,271,456	-7.8%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	188,473	346,241	-45.6%	203,208	-7.3%
NEPOOL NE MASS 5MW D AH O	0	3,555	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	0	192	-100.0%	0	-
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	1,085	1,154	-6.0%	1,155	-6.1%
NEW YORK ETHANOL SWAP	580	1,532	-62.1%	835	-30.5%
NEW YORK HUB ZONE G PEAK	1,071	1,092	-1.9%	1,353	-20.8%
NEW YORK HUB ZONE J PEAK	248	1,085	-77.1%	264	-6.1%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
Energy Futures					
NGPL MID-CONTINENT	520	5,476	-90.5%	520	0.0%
NGPL TEX/OK	120	5,625	-97.9%	120	0.0%
N ILLINOIS HUB DAILY	10	68	-85.3%	10	0.0%
N ILLINOIS HUB MTHLY	0	0	-	0	-
NO 2 UP-DOWN SPREAD CALEN	0	250	-100.0%	0	-
NORTHERN NATURAL GAS DEMA	0	0	-	0	-
NORTHERN NATURAL GAS VENTL	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	122	3,293	-96.3%	184	-33.7%
N ROCKIES PIPE SWAP	0	0	-	0	-
NY1% VS GC SPREAD SWAP	480	2,265	-78.8%	578	-17.0%
NY 3.0% FUEL OIL (PLATTS	0	0	-	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	11,162	8,687	28.5%	11,220	-0.5%
NY HARBOR LOW SULPUR GAS	615	840	-26.8%	640	-3.9%
NY HARBOR RESIDUAL FUEL 1	1,152	1,384	-16.8%	1,182	-2.5%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	2,358	3,000	-21.4%	2,787	-15.4%
NYISO CAPACITY	62	410	-84.9%	83	-25.3%
NYISO J	0	0	-	0	-
NYISO J OFF-PEAK	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	784	10,160	-92.3%	1,586	-50.6%
NYISO ZONE A 5MW D AH PK	0	252	-100.0%	0	-
NYISO ZONE G 5MW D AH O P	79,219	402,573	-80.3%	98,066	-19.2%
NYISO ZONE G 5MW D AH PK	9,302	20,974	-55.6%	9,922	-6.2%
NYISO ZONE J 5MW D AH O P	1,176	26,256	-95.5%	2,379	-50.6%
NYISO ZONE J 5MW D AH PK	176	2,791	-93.7%	336	-47.6%
NYMEX ALUMINUM FUTURES	0	372	-100.0%	0	-
NYMEX ULSD VS NYMEX HO	0	550	-100.0%	0	-
NY ULSD (ARGUS) VS HEATING	1,646	1,061	55.1%	1,763	-6.6%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	330	1,555	-78.8%	453	-27.2%
PANHANDLE PIPE SWAP	0	0	-	0	-
PERMIAN BASIS SWAP	549	3,416	-83.9%	828	-33.7%
PETROCHEMICALS	13,529	11,395	18.7%	13,668	-1.0%
PETRO CRCKS & SPRDS ASIA	360	667	-46.0%	330	9.1%
PETRO CRCKS & SPRDS NA	42,843	67,890	-36.9%	41,982	2.1%
PETRO CRK&SPRD EURO	2,880	10,052	-71.3%	3,570	-19.3%
PETROLEUM PRODUCTS	3,084	3,594	-14.2%	3,032	1.7%
PETROLEUM PRODUCTS ASIA	608	1,165	-47.8%	866	-29.8%
PETRO OUTRIGHT EURO	15,838	11,647	36.0%	16,793	-5.7%
PETRO OUTRIGHT NA	4,915	6,269	-21.6%	4,138	18.8%
PJM AD HUB 5MW REAL TIME	62,934	164,906	-61.8%	69,738	-9.8%
PJM ATSI ELEC	0	0	-	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	286	960	-70.2%	286	0.0%
PJM DAYTON DA OFF-PEAK	3,920	48,760	-92.0%	7,930	-50.6%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
Energy Futures					
PJM DAYTON DA PEAK	220	2,780	-92.1%	420	-47.6%
PJM MONTHLY	0	120	-100.0%	0	-
PJM NI HUB 5MW REAL TIME	53,375	90,610	-41.1%	55,445	-3.7%
PJM NILL DA OFF-PEAK	0	13,872	-100.0%	0	-
PJM NILL DA PEAK	0	819	-100.0%	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	1,280	-100.0%	0	-
PJM PSEG DA OFF-PEAK	0	29,625	-100.0%	0	-
PJM PSEG DA PEAK	0	1,600	-100.0%	0	-
PJM WESTH DA OFF-PEAK	784	61,420	-98.7%	1,586	-50.6%
PJM WESTHDA PEAK	44	3,306	-98.7%	84	-47.6%
PJM WESTH RT OFF-PEAK	323,705	506,431	-36.1%	333,505	-2.9%
PJM WESTH RT PEAK	28,573	59,638	-52.1%	31,719	-9.9%
PLASTICS	3,283	3,669	-10.5%	3,846	-14.6%
PREMIUM UNLD 10P FOB MED	21	82	-74.4%	21	0.0%
PREMIUM UNLEAD 10PPM FOB	0	32	-100.0%	0	-
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
PREM UNL GAS 10PPM RDAM F	0	5	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	2,375	1,441	64.8%	942	152.1%
PROPANE NON-LDH MT. BEL (OF	60,165	52,857	13.8%	59,534	1.1%
RBOB CALENDAR SWAP	13,382	15,752	-15.0%	13,676	-2.1%
RBOB CRACK SPREAD	2,635	4,734	-44.3%	2,695	-2.2%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	91	92	-1.1%	86	5.8%
RBOB GASOLINE BALMO CLNDR	229	198	15.7%	295	-22.4%
RBOB PHY	368,982	379,213	-2.7%	358,508	2.9%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-
RBOB VS HEATING OIL SWAP	575	75	666.7%	700	-17.9%
SAN JUAN BASIS SWAP	0	794	-100.0%	62	-100.0%
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE 180CST BALMO	0	117	-100.0%	0	-
SINGAPORE 380CST BALMO	0	17	-100.0%	0	-
SINGAPORE 380CST FUEL OIL	401	3,488	-88.5%	293	36.9%
SINGAPORE FUEL 180CST CAL	18	166	-89.2%	19	-5.3%
SINGAPORE FUEL OIL SPREAD	45	149	-69.8%	70	-35.7%
SINGAPORE GASOIL	563	7,667	-92.7%	721	-21.9%
SINGAPORE GASOIL CALENDAR	1,807	408	342.9%	1,844	-2.0%
SINGAPORE GASOIL SWAP	1,375	830	65.7%	1,339	2.7%
SINGAPORE GASOIL VS ICE	1,710	7,178	-76.2%	2,243	-23.8%
SINGAPORE JET KERO BALMO	0	50	-100.0%	0	-
SINGAPORE JET KERO GASOIL	575	1,350	-57.4%	0	-
SINGAPORE JET KEROSENE SW	765	1,640	-53.4%	775	-1.3%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	4,898	6,799	-28.0%	6,883	-28.8%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	0	5	-100.0%	0	-
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-
Sumas Basis Swap	0	821	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	45	571	-92.1%	60	-25.0%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
Energy Futures					
TC5 RAS TANURA TO YOKOHAM	225	1,360	-83.5%	315	-28.6%
TCO BASIS SWAP	0	1,464	-100.0%	124	-100.0%
TD3 MEG TO JAPAN 250K MT	6,992	13,475	-48.1%	6,531	7.1%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-
Tetco STX Basis	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	1,179	1,036	13.8%	1,241	-5.0%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-
Transco Zone 3 Basis	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	250	1,804	-86.1%	376	-33.5%
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	120	330	-63.6%	180	-33.3%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	2,912	10,555	-72.4%	4,220	-31.0%
UP DOWN GC ULSD VS NMX HO	49,899	61,010	-18.2%	51,352	-2.8%
WAHA BASIS	61	814	-92.5%	92	-33.7%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-
WTI-BRENT BULLET SWAP	0	804	-100.0%	17	-100.0%
WTI-BRENT CALENDAR SWAP	84,354	171,411	-50.8%	92,137	-8.4%
WTI CALENDAR	153,627	172,302	-10.8%	153,779	-0.1%
WTI MIDLAND CRUDE OIL	50	0	-	100	-50.0%
WTS (ARGUS) VS WTI SWAP	70,794	67,275	5.2%	74,145	-4.5%
WTS (ARGUS) VS WTI TRD MT	10,315	4,455	131.5%	9,802	5.2%
Energy Options					
BRENT 1 MONTH CAL	0	0	-	0	-
BRENT CALENDAR SWAP	1,779	8,514	-79.1%	1,802	-1.3%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	4,800	3,600	33.3%	7,500	-36.0%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-
BRENT OIL LAST DAY	148,706	92,394	60.9%	195,204	-23.8%
COAL API2 INDEX	0	510	-100.0%	0	-
COAL API4 INDEX	0	0	-	0	-
COAL SWAP	0	0	-	0	-
CRUDE OIL	0	150	-100.0%	0	-
CRUDE OIL 1MO	437,575	414,975	5.4%	425,840	2.8%
CRUDE OIL APO	252,780	329,938	-23.4%	269,440	-6.2%
CRUDE OIL CALNDR STRIP	50	200	-75.0%	50	0.0%
CRUDE OIL OUTRIGHTS	0	0	-	0	-
CRUDE OIL PHY	1,920,603	2,365,580	-18.8%	1,849,226	3.9%
ELEC FINSETTLED	43	0	-	43	0.0%
ETHANOL	0	0	-	0	-
ETHANOL SWAP	11,839	13,888	-14.8%	12,000	-1.3%
FREIGHT MARKETS	0	1,800	-100.0%	0	-
HEATING OIL PHY	21,461	44,141	-51.4%	17,414	23.2%
HENRY HUB FINANCIAL LAST	37,478	11,954	213.5%	34,117	9.9%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-
LLS CRUDE OIL	1,200	0	-	1,400	-14.3%
MCCLOSKEY ARA ARGS COAL	4,467	50	8,834.0%	4,467	0.0%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
Energy Options					
MCCLOSKEY RCH BAY COAL	50	60	-16.7%	0	-
NATURAL GAS 1 M CSO FIN	97,325	142,800	-31.8%	141,225	-31.1%
NATURAL GAS 2 M CSO FIN	1,500	0	-	5,200	-71.2%
NATURAL GAS 3 M CSO FIN	0	2,400	-100.0%	0	-
NATURAL GAS 5 M CSO FIN	1,000	2,750	-63.6%	1,000	0.0%
NATURAL GAS 6 M CSO FIN	15,400	26,250	-41.3%	15,400	0.0%
NATURAL GAS OPT	75,160	0	-	74,690	0.6%
NATURAL GAS OPTION ON CALE	24,440	19,384	26.1%	21,020	16.3%
NATURAL GAS PHY	2,463,456	1,902,806	29.5%	2,278,384	8.1%
NATURAL GAS SUMMER STRIP	400	0	-	400	0.0%
NATURAL GAS WINTER STRIP	0	0	-	600	-100.0%
N ROCKIES PIPE SWAP	0	4,658	-100.0%	0	-
NY HARBOR HEAT OIL SWP	7,376	11,968	-38.4%	8,213	-10.2%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-
PETROCHEMICALS	1,539	3,413	-54.9%	1,296	18.8%
PETRO OUTRIGHT EURO	6	24	-75.0%	8	-25.0%
PETRO OUTRIGHT NA	880	618	42.4%	1,040	-15.4%
PJM WES HUB PEAK CAL MTH	1,510	1,390	8.6%	1,510	0.0%
PJM WES HUB PEAK LMP 50MW	512	512	0.0%	512	0.0%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	1,518	295	414.6%	540	181.1%
RBOB CRACK	0	0	-	0	-
RBOB PHY	8,977	8,584	4.6%	8,021	11.9%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-
SAN JUAN PIPE SWAP	0	3,880	-100.0%	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	100	125	-20.0%	0	0.0%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-
WTI-BRENT BULLET SWAP	130,995	101,000	29.7%	159,280	-17.8%
WTI CRUDE OIL 1 M CSO FI	235,520	147,185	60.0%	210,215	12.0%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
FX Futures					
AD/CD CROSS RATES	0	3	-100.0%	0	-
AD/JY CROSS RATES	232	689	-66.3%	216	7.4%
AD/NE CROSS RATES	33	293	-88.7%	32	3.1%
AUSTRALIAN DOLLAR	136,260	155,954	-12.6%	127,081	7.2%
BP/JY CROSS RATES	435	1,370	-68.2%	378	15.1%
BP/SF CROSS RATES	95	80	18.8%	90	5.6%
BRAZIL REAL	47,939	65,610	-26.9%	44,880	6.8%
BRITISH POUND	147,689	207,549	-28.8%	159,335	-7.3%
CANADIAN DOLLAR	121,141	188,266	-35.7%	111,781	8.4%
CD/JY CROSS RATES	1	2	-50.0%	4	-75.0%
CHINESE RENMINBI (CNH)	3,927	1,783	120.2%	3,150	24.7%
CZECK KORUNA (EC)	2	6	-66.7%	2	0.0%
CZECK KORUNA (US)	1	0	-	1	0.0%
EC/AD CROSS RATES	2,486	1,824	36.3%	3,030	-18.0%
EC/CD CROSS RATES	2,384	1,906	25.1%	2,089	14.1%
EC/NOK CROSS RATES	192	372	-48.4%	190	1.1%
EC/SEK CROSS RATES	577	709	-18.6%	517	11.6%
EFX/BP CROSS RATES	24,766	26,884	-7.9%	24,281	2.0%
EFX/JY CROSS RATES	20,882	21,345	-2.2%	16,913	23.5%
EFX/SF CROSS RATES	11,108	8,047	38.0%	8,026	38.4%
E-MINI EURO FX	14,814	18,200	-18.6%	12,857	15.2%
E-MINI JAPANESE YEN	515	1,880	-72.6%	589	-12.6%
EURO FX	632,770	556,961	13.6%	652,188	-3.0%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	17	19	-10.5%	17	0.0%
INDIAN RUPEE	1,492	1,512	-1.3%	1,935	-22.9%
JAPANESE YEN	187,992	160,628	17.0%	159,942	17.5%
KOREAN WON	613	844	-27.4%	368	66.6%
MEXICAN PESO	123,737	286,497	-56.8%	120,011	3.1%
MICRO AUD/USD	8,078	4,594	75.8%	5,384	50.0%
MICRO CAD/USD	2,232	1,929	15.7%	1,430	56.1%
MICRO CHF/USD	936	298	214.1%	1,175	-20.3%
MICRO EUR/USD	14,769	12,001	23.1%	10,964	34.7%
MICRO GBP/USD	5,613	4,814	16.6%	4,427	26.8%
MICRO INR/USD	149	383	-61.1%	81	84.0%
MICRO JPY/USD	2,761	1,774	55.6%	1,900	45.3%
NEW ZEALND DOLLAR	38,454	74,421	-48.3%	35,466	8.4%
NKR/USD CROSS RATE	1,627	1,933	-15.8%	1,520	7.0%
POLISH ZLOTY (EC)	61	6	916.7%	61	0.0%
POLISH ZLOTY (US)	234	91	157.1%	216	8.3%
RMB USD	1	1	0.0%	1	0.0%
RUSSIAN RUBLE	22,743	55,343	-58.9%	21,198	7.3%
S.AFRICAN RAND	14,134	12,551	12.6%	12,475	13.3%
SF/JY CROSS RATES	5	4	25.0%	2	150.0%
SHEKEL	5	3	66.7%	7	-28.6%
SKR/USD CROSS RATES	1,458	1,507	-3.3%	1,163	25.4%
SWISS FRANC	50,806	64,093	-20.7%	46,074	10.3%
TURKISH LIRA	1,054	1,669	-36.8%	1,051	0.3%
USDZAR	0	0	-	0	-

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
FX Options					
AUD/USD MONDAY OPTION WEE	119	0	-	611	-80.5%
AUD/USD MONDAY OPTION WEE	11	0	-	179	-93.9%
AUD/USD MONDAY OPTION WEE	210	0	-	0	-
AUD/USD MONDAY OPTION WEE	100	0	-	228	-56.1%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	59,084	64,816	-8.8%	59,647	-0.9%
AUD/USD WKLY FRIDAY OPTION	0	3,335	-100.0%	1,873	-100.0%
AUD/USD WKLY FRIDAY OPTION	620	0	-	30	1,966.7%
AUD/USD WKLY FRIDAY OPTION	731	1,964	-62.8%	501	45.9%
AUD/USD WKLY FRIDAY OPTION	354	2,145	-83.5%	1,630	-78.3%
AUD/USD WKLY FRIDAY OPTION	0	505	-100.0%	633	-100.0%
AUD/USD WKLY WED OPTIONS -	1,050	1,190	-11.8%	974	7.8%
AUD/USD WKLY WED OPTIONS -	67	787	-91.5%	224	-70.1%
AUD/USD WKLY WED OPTIONS -	273	0	-	13	2,000.0%
AUD/USD WKLY WED OPTIONS -	0	14	-100.0%	0	-
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%
BRITISH POUND (EU)	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	10	407	-97.5%	10	0.0%
CAD/USD MONDAY OPTIONS WE	610	0	-	86	609.3%
CAD/USD MONDAY OPTIONS WE	39	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	152	-100.0%
CAD/USD MONDAY OPTIONS WE	150	0	-	94	59.6%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONTHLY OPTIONS	50,356	54,402	-7.4%	53,455	-5.8%
CAD/USD WKLY FRIDAY OPTION	0	5,889	-100.0%	4,047	-100.0%
CAD/USD WKLY FRIDAY OPTION	1,046	0	-	13	7,946.2%
CAD/USD WKLY FRIDAY OPTION	1,069	2,754	-61.2%	856	24.9%
CAD/USD WKLY FRIDAY OPTION	518	2,011	-74.2%	1,813	-71.4%
CAD/USD WKLY FRIDAY OPTION	0	799	-100.0%	113	-100.0%
CAD/USD WKLY WED OPTIONS -	1,194	2,659	-55.1%	292	308.9%
CAD/USD WKLY WED OPTIONS -	509	559	-8.9%	41	1,141.5%
CAD/USD WKLY WED OPTIONS -	36	873	-95.9%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	10,357	6,245	65.8%	7,095	46.0%
CHF/USD WKLY FRIDAY OPTION	0	57	-100.0%	81	-100.0%
CHF/USD WKLY FRIDAY OPTION	253	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	0	106	-100.0%	10	-100.0%
CHF/USD WKLY FRIDAY OPTION	0	263	-100.0%	544	-100.0%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/JPY MONTHLY OPTIONS	0	0	-	0	-
EURO FX (EU)	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	4,200	0	-	1,015	313.8%
EUR/USD MONDAY OPTION WEE	1,276	0	-	1,792	-28.8%
EUR/USD MONDAY OPTION WEE	27	0	-	620	-95.6%
EUR/USD MONDAY OPTION WEE	0	0	-	317	-100.0%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	242,167	223,465	8.4%	237,232	2.1%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
FX Options					
EUR/USD WKLY FRIDAY OPTION	0	11,879	-100.0%	13,455	-100.0%
EUR/USD WKLY FRIDAY OPTION	2,576	0	-	23	11,100.0%
EUR/USD WKLY FRIDAY OPTION	606	5,901	-89.7%	3,245	-81.3%
EUR/USD WKLY FRIDAY OPTION	627	1,483	-57.7%	3,525	-82.2%
EUR/USD WKLY FRIDAY OPTION	0	1,232	-100.0%	3,245	-100.0%
EUR/USD WKLY WED OPTIONS -	7,066	2,053	244.2%	5,444	29.8%
EUR/USD WKLY WED OPTIONS -	447	2,563	-82.6%	377	18.6%
EUR/USD WKLY WED OPTIONS -	402	293	37.2%	757	-46.9%
EUR/USD WKLY WED OPTIONS -	0	42	-100.0%	0	-
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%
GBP/USD MONDAY OPTION WEE	298	0	-	1,455	-79.5%
GBP/USD MONDAY OPTION WEE	533	0	-	186	186.6%
GBP/USD MONDAY OPTION WEE	30	0	-	80	-62.5%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	158,350	144,289	9.7%	122,958	28.8%
GBP/USD WKLY FRIDAY OPTION	0	4,878	-100.0%	4,439	-100.0%
GBP/USD WKLY FRIDAY OPTION	1,814	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	1,496	857	74.6%	2,199	-32.0%
GBP/USD WKLY FRIDAY OPTION	1,063	1,464	-27.4%	691	53.8%
GBP/USD WKLY FRIDAY OPTION	0	437	-100.0%	884	-100.0%
GBP/USD WKLY WED OPTIONS -	1,191	1,615	-26.3%	929	28.2%
GBP/USD WKLY WED OPTIONS -	419	341	22.9%	545	-23.1%
GBP/USD WKLY WED OPTIONS -	2	11	-81.8%	10	-80.0%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	1,888	0	-	1,641	15.1%
JPY/USD MONDAY OPTION WEE	563	0	-	150	275.3%
JPY/USD MONDAY OPTION WEE	81	0	-	0	-
JPY/USD MONDAY OPTION WEE	1,217	0	-	227	436.1%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	87,874	119,415	-26.4%	92,485	-5.0%
JPY/USD WKLY FRIDAY OPTION	0	7,319	-100.0%	9,330	-100.0%
JPY/USD WKLY FRIDAY OPTION	840	0	-	102	723.5%
JPY/USD WKLY FRIDAY OPTION	923	4,669	-80.2%	2,105	-56.2%
JPY/USD WKLY FRIDAY OPTION	466	2,257	-79.4%	1,182	-60.6%
JPY/USD WKLY FRIDAY OPTION	0	1,662	-100.0%	1,556	-100.0%
JPY/USD WKLY WED OPTIONS -	3,907	3,849	1.5%	2,066	89.1%
JPY/USD WKLY WED OPTIONS -	36	845	-95.7%	204	-82.4%
JPY/USD WKLY WED OPTIONS -	583	229	154.6%	50	1,066.0%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	0.0%
MXN/USD MONTHLY OPTIONS	1,872	2,759	-32.1%	1,423	31.6%
MXN/USD WKLY FRIDAY OPTION	0	1,200	-100.0%	4,413	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	472	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	159	1,180	-86.5%	71	123.9%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
FX Options					
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	100	-100.0%	0	-
NZD/USD WKLY FRIDAY OPTION	0	150	-100.0%	0	-
NZD/USD WKLY FRIDAY OPTION	0	100	-100.0%	0	-
RUB/USD MONTHLY OPTIONS	61	0	-	39	56.4%
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	151	1	15,000.0%	9	1,577.8%
Ags Futures					
FERTILIZER PRODUCS	5,144	3,930	30.9%	3,905	31.7%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
Ag Products Futures					
BUTTER CS	9,111	7,978	14.2%	9,348	-2.5%
CASH-SETTLED CHEESE	25,025	16,809	48.9%	25,566	-2.1%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	274,596	330,239	-16.8%	302,622	-9.3%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	1,050	-100.0%
CHI WHEAT	455,563	406,544	12.1%	388,746	17.2%
CLASS IV MILK	4,767	7,116	-33.0%	6,168	-22.7%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,694,701	1,586,082	6.8%	1,526,778	11.0%
COTTON	0	1	-100.0%	1	-100.0%
DJ_UBS ROLL SELECT INDEX FU	2,178	1,360	60.1%	2,178	0.0%
DOW-UBS COMMOD INDEX	20,812	18,306	13.7%	20,427	1.9%
DRY WHEY	3,383	1,911	77.0%	3,418	-1.0%
FEEDER CATTLE	43,000	40,718	5.6%	43,440	-1.0%
FERTILIZER PRODUCTS	190	1,975	-90.4%	195	-2.6%
GOLDMAN SACHS	5,574	12,297	-54.7%	5,988	-6.9%
GSCI EXCESS RETURN FUT	45,830	38,220	19.9%	46,020	-0.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	25,700	2,260	1,037.2%	17,350	48.1%
HDD WEATHER EUROPEAN	1,000	3,000	-66.7%	0	-
HOGS	217,159	286,535	-24.2%	228,618	-5.0%
HOUSING INDEX	49	60	-18.3%	48	2.1%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	248,100	315,414	-21.3%	225,973	9.8%
LUMBER	2,723	3,113	-12.5%	3,529	-22.8%
MALAYSIAN PALM SWAP	14,957	30,640	-51.2%	16,140	-7.3%
MILK	24,615	20,949	17.5%	22,753	8.2%
MINI CORN	11,867	11,497	3.2%	8,197	44.8%
MINI SOYBEAN	12,394	7,114	74.2%	25,498	-51.4%
MINI WHEAT	3,951	1,844	114.3%	2,544	55.3%
MLK MID OPTIONS	0	0	0.0%	6	-100.0%
NFD MILK	7,455	7,524	-0.9%	8,135	-8.4%
OATS	5,861	6,630	-11.6%	5,307	10.4%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
ROUGH RICE	9,092	8,738	4.1%	9,642	-5.7%
SOYBEAN	918,647	687,505	33.6%	994,321	-7.6%
SOYBEAN MEAL	441,987	435,660	1.5%	440,883	0.3%
SOYBEAN OIL	474,877	527,814	-10.0%	471,189	0.8%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,762	0.0%
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	6,783	3,100	118.8%	8,836	-23.2%
WHEAT	30,861	16,993	81.6%	28,883	6.8%

Ag Products Options

AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
--------------------------	---	---	---	---	---

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
Ag Products Options					
BUTTER CS	9,028	4,620	95.4%	7,672	17.7%
CASH-SETTLED CHEESE	40,611	25,477	59.4%	30,381	33.7%
CATTLE	155,920	180,590	-13.7%	167,358	-6.8%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	0	-
CHI WHEAT	391,547	365,818	7.0%	320,815	22.0%
CLASS IV MILK	9,262	10,446	-11.3%	9,222	0.4%
CORN	1,384,295	1,518,531	-8.8%	1,216,312	13.8%
CORN NEARBY+2 CAL SPRD	14,835	32,425	-54.2%	12,518	18.5%
DEC-DEC CORN CAL SPRD	2,839	10,284	-72.4%	2,768	2.6%
DEC-JULY CORN CAL SPRD	2,602	14,284	-81.8%	2,656	-2.0%
DEC-JULY WHEAT CAL SPRD	1,335	51	2,517.6%	1,335	0.0%
DRY WHEY	2,051	2,006	2.2%	2,027	1.2%
FEEDER CATTLE	17,038	29,714	-42.7%	15,646	8.9%
HDD EURO SEASONAL STRIP	6,000	0	-	0	-
HDD SEASONAL STRIP	1,000	0	-	0	-
HDD WEATHER	4,975	0	-	4,500	10.6%
HOGS	158,851	386,640	-58.9%	197,096	-19.4%
HOUSING INDEX	0	7	-100.0%	0	-
Intercommodity Spread	330	119	177.3%	330	0.0%
JAN-MAR SOYBEAN CSO	10	0	-	10	0.0%
JULY-DEC CORN CAL SPRD	6,272	11,237	-44.2%	2,020	210.5%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	29	0	-	29	0.0%
JULY-DEC WHEAT CAL SPRD	500	50	900.0%	500	0.0%
JULY-JULY WHEAT CAL SPRD	10	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	103	5,706	-98.2%	103	0.0%
KC WHEAT	87,082	86,589	0.6%	59,650	46.0%
LUMBER	265	821	-67.7%	611	-56.6%
LV CATL CSO	0	20	-100.0%	0	-
MAR-DEC CORN CAL SPRD	0	9	-100.0%	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	330	0	-	165	100.0%
MILK	75,370	60,843	23.9%	58,214	29.5%
MLK MID OPTIONS	29	38	-23.7%	22	31.8%
NFD MILK	16,718	10,021	66.8%	13,470	24.1%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	2,160	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	1,235	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	120	-100.0%
OATS	793	766	3.5%	1,233	-35.7%
ROUGH RICE	763	1,482	-48.5%	1,313	-41.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	647,801	378,762	71.0%	702,819	-7.8%
SOYBEAN CRUSH	1,222	175	598.3%	1,065	14.7%
SOYBEAN MEAL	229,462	104,445	119.7%	177,708	29.1%
SOYBEAN OIL	190,694	95,717	99.2%	147,024	29.7%
SOYBN NEARBY+2 CAL SPRD	4,430	0	-	4,845	-8.6%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	51	2,453	-97.9%	3,604	-98.6%
WHEAT-CORN ICSO	2,934	200	1,367.0%	2,334	25.7%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
Ag Products Options					
WHEAT NEARBY+2 CAL SPRD	2,070	400	417.5%	1,370	51.1%
TOTAL FUTURES GROUP					
Interest Rate Futures	23,176,034	30,582,844	-24.2%	22,921,288	1.1%
Equity Index Futures	4,298,393	4,291,846	0.2%	4,121,204	4.3%
Metals Futures	1,192,913	1,384,579	-13.8%	1,209,783	-1.4%
Energy Futures	7,851,640	9,408,351	-16.5%	8,037,184	-2.3%
FX Futures	1,647,220	1,946,648	-15.4%	1,594,498	3.3%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	5,144	3,930	30.9%	3,905	31.7%
Ag Products Futures	5,046,570	4,849,708	4.1%	4,903,559	2.9%
TOTAL FUTURES	43,217,914	52,467,906	-17.6%	42,791,421	1.0%
TOTAL OPTIONS GROUP					
Interest Rate Options	35,291,207	63,361,305	-44.3%	31,882,940	10.7%
Equity Index Options	3,464,851	4,223,881	-18.0%	3,355,880	3.2%
Metals Options	1,312,224	2,017,040	-34.9%	1,286,934	2.0%
Energy Options	5,910,445	5,667,796	4.3%	5,747,057	2.8%
FX Options	653,826	700,317	-6.6%	658,184	-0.7%
Foreign Exchange Options	151	1	15,000.0%	9	1,577.8%
Ag Products Options	3,469,457	3,340,746	3.9%	3,172,260	9.4%
TOTAL OPTIONS	50,102,161	79,311,086	-36.8%	46,103,264	8.7%
TOTAL COMBINED					
Interest Rate	58,467,241	93,944,149	-37.8%	54,804,228	6.7%
Equity Index	7,763,244	8,515,727	-8.8%	7,477,084	3.8%
Metals	2,505,137	3,401,619	-26.4%	2,496,717	0.3%
Energy	13,762,085	15,076,147	-8.7%	13,784,241	-0.2%
FX	2,301,046	2,646,965	-13.1%	2,252,682	2.1%
Foreign Exchange	151	1	15,000.0%	9	1,577.8%
Ags	5,144	3,930	30.9%	3,905	31.7%
Ag Products	8,516,027	8,190,454	4.0%	8,075,819	5.5%
GRAND TOTAL	93,320,075	131,778,992	-29.2%	88,894,685	5.0%

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

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