



## CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
<b>Interest Rate Futures</b>					
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%
<b>Interest Rate Options</b>					
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%

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<b>Equity Index Futures</b>					
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%

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<b>Equity Index Options</b>					
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%
<b>Metals Futures</b>					
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%

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<b>Metals Options</b>					
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%
<b>Energy Futures</b>					
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%

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<b>Energy Futures</b>					
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%

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<b>Energy Futures</b>					
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%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
<b>Energy Futures</b>					
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	-
MCCLOSKY ARA ARG S COAL	16,616	22,039	-24.6%	15,133	9.8%
MCCLOSKY 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%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
<b>Energy Futures</b>					
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	-
NORTHEN NATURAL GAS DEMA	0	0	-	0	-
NORTHEN 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%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
<b>Energy Futures</b>					
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%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
<b>Energy Futures</b>					
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%
<b>Energy Options</b>					
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%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Options</b>					
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%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
<b>FX Futures</b>					
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	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
<b>FX Options</b>					
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%

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**CME Group Exchange Open Interest Report - Monthly**

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
<b>FX Options</b>					
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%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
<b>FX Options</b>					
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%
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	0	-	0	-
<b>Foreign Exchange Options</b>					
AUD/USD WKLY WED OPTIONS -	151	1	15,000.0%	9	1,577.8%
<b>Ags Futures</b>					
FERTILIZER PRODUCTS	5,144	3,930	30.9%	3,905	31.7%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
<b>Ag Products Futures</b>					
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	-
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## CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
<b>Ag Products Options</b>					
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 IC50	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.**

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
<b>Ag Products Options</b>					
WHEAT NEARBY+2 CAL SPRD	2,070	400	417.5%	1,370	51.1%
<b>TOTAL FUTURES GROUP</b>					
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%
<b>TOTAL FUTURES</b>	<b>43,217,914</b>	<b>52,467,906</b>	<b>-17.6%</b>	<b>42,791,421</b>	<b>1.0%</b>
<b>TOTAL OPTIONS GROUP</b>					
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%
<b>TOTAL OPTIONS</b>	<b>50,102,161</b>	<b>79,311,086</b>	<b>-36.8%</b>	<b>46,103,264</b>	<b>8.7%</b>
<b>TOTAL COMBINED</b>					
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%
<b>GRAND TOTAL</b>	<b>93,320,075</b>	<b>131,778,992</b>	<b>-29.2%</b>	<b>88,894,685</b>	<b>5.0%</b>

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