

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2020	Open Interest NOV 2019	% CHG	Open Interest OCT 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,268,600	3,789,209	-13.7%	3,098,527	5.5%
10-YR SWAP RATE	227,654	186,856	21.8%	208,466	9.2%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
1-MONTH EURODOLLAR	0	46	-100.0%	0	-
20-YR SWAP RATE	90	90	0.0%	90	0.0%
2-YR NOTE	1,897,491	3,556,123	-46.6%	1,995,857	-4.9%
2-YR SWAP RATE	32,833	32,251	1.8%	30,626	7.2%
30-YR BOND	1,181,995	994,225	18.9%	1,223,492	-3.4%
30-YR SWAP RATE	3,876	2,865	35.3%	3,876	0.0%
3-YR NOTE	7,362	0	-	5,424	35.7%
3-YR SWAP RATE	10,658	18,046	-40.9%	10,720	-0.6%
4-YR SWAP RATE	5,981	6,756	-11.5%	6,008	-0.4%
5-YR NOTE	3,193,556	4,361,053	-26.8%	3,177,906	0.5%
5-YR SWAP RATE	76,287	109,670	-30.4%	65,939	15.7%
7-YR SWAP RATE	19,918	18,916	5.3%	20,026	-0.5%
EURODOLLARS	10,035,838	12,342,941	-18.7%	9,574,200	4.8%
FED FUND	1,092,812	2,241,909	-51.3%	1,294,393	-15.6%
SOFR	680,608	573,262	18.7%	498,900	36.4%
SONIA	22,232	20,225	9.9%	20,853	6.6%
Ultra 10-Year Note	963,339	892,643	7.9%	935,854	2.9%
ULTRA T-BOND	1,044,100	1,239,316	-15.8%	994,027	5.0%
Interest Rate Options					
10-YR NOTE	2,170,220	2,965,844	-26.8%	2,766,230	-21.5%
2-YR NOTE	15,081	234,255	-93.6%	37,734	-60.0%
30-YR BOND	627,952	886,787	-29.2%	711,935	-11.8%
5-YR NOTE	629,928	1,647,426	-61.8%	532,400	18.3%
EURODOLLARS	24,174,111	44,882,711	-46.1%	23,272,884	3.9%
EURO MIDCURVE	8,571,757	13,503,394	-36.5%	7,969,259	7.6%
FED FUND	151	12,156	-98.8%	150	0.7%
SOFR	2,323	0	-	325	614.8%
Ultra 10-Year Note	0	6,806	-100.0%	0	-
ULTRA T-BOND	135	25,263	-99.5%	290	-53.4%

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Equity Index Futures					
BITCOIN FUTURES	12,804	3,476	268.4%	12,373	3.5%
DJ US REAL ESTATE	27,008	28,042	-3.7%	32,712	-17.4%
E-mini (\$5) Dow	93,747	106,628	-12.1%	94,769	-1.1%
E-MINI COM SERVICES SELECT	4,517	11,177	-59.6%	4,454	1.4%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	0	0	-	0	-
E-MINI MIDCAP	54,812	74,722	-26.6%	56,152	-2.4%
E-MINI NASDAQ 100	245,546	223,005	10.1%	218,616	12.3%
E-MINI RUSSELL 1000	9,101	8,177	11.3%	8,880	2.5%
E-MINI RUSSELL 1000 GROWTH	2,705	4,124	-34.4%	3,236	-16.4%
E-MINI RUSSELL 1000 VALUE	17,644	9,654	82.8%	15,507	13.8%
E-MINI RUSSELL 2000	555,260	479,678	15.8%	524,313	5.9%
E-MINI S&P500	2,613,218	2,899,434	-9.9%	2,435,197	7.3%
E-MINI S&P REAL ESTATE SELE	3,623	7,175	-49.5%	3,732	-2.9%
FT-SE 100	1	0	-	0	-
FTSE Emerging	17	9	88.9%	13	30.8%
IBOVESPA INDEX	72	102	-29.4%	70	2.9%
MICRO E-MINI NASDAQ 100	169,615	61,521	175.7%	163,368	3.8%
MICRO E-MINI RUSSELL 2000	30,249	20,997	44.1%	13,345	126.7%
MICRO E-MINI S&P500	168,913	52,567	221.3%	133,795	26.2%
MICRO MINI \$5 DOW	19,264	11,886	62.1%	15,517	24.1%
NASDAQ BIOTECH	57	283	-79.9%	55	3.6%
Nearby BTIC+	0	0	-	0	-
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	18,046	36,251	-50.2%	16,951	6.5%
NIKKEI 225 (YEN) STOCK	56,062	73,814	-24.0%	47,030	19.2%
S&P 500	211,461	306,521	-31.0%	190,856	10.8%
S&P 500 ANNUAL DIVIDEND IND	211,880	125,736	68.5%	206,440	2.6%
S&P 500/GI	0	10	-100.0%	0	-
S&P 500 QUARLY DIVIDEND IND	4,725	1,198	294.4%	1,169	304.2%
S&P 600 SMALLCAP EMINI	0	961	-100.0%	0	-
S&P CONSUMER DSCRTNRY SE	4,367	4,288	1.8%	3,383	29.1%
S&P CONSUMER STAPLES SECT	11,657	8,863	31.5%	8,753	33.2%
S&P ENERGY SECTOR	19,289	10,768	79.1%	26,053	-26.0%
S&P FINANCIAL SECTOR	23,749	27,156	-12.5%	11,419	108.0%
S&P HEALTH CARE SECTOR	9,968	22,279	-55.3%	9,573	4.1%
S&P INDUSTRIAL SECTOR	23,033	11,793	95.3%	14,621	57.5%
S&P MATERIALS SECTOR	9,639	12,396	-22.2%	4,555	111.6%
S&P TECHNOLOGY SECTOR	8,085	10,790	-25.1%	7,380	9.6%
S&P UTILITIES SECTOR	13,374	13,522	-1.1%	13,625	-1.8%
S&P VALUE INDEX FUTURES	0	12	-100.0%	0	-
YEN DENOMINATED TOPIX	498	695	-28.3%	481	3.5%

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Equity Index Options					
BITCOIN FUTURES	2,121	0	-	5,920	-64.2%
E-mini (\$5) Dow	1,552	2,884	-46.2%	1,393	11.4%
E-MINI NASDAQ 100	101,328	66,775	51.7%	93,167	8.8%
E-MINI RUSSELL 2000	20,384	26,697	-23.6%	18,156	12.3%
E-MINI S&P500	1,956,385	2,596,694	-24.7%	1,858,022	5.3%
EOM E-MINI RUSSELL 2000 END	3,014	3,342	-9.8%	1,131	166.5%
EOM EMINI S&P	363,572	557,501	-34.8%	360,963	0.7%
EOM S&P 500	246	22,861	-98.9%	77	219.5%
EOW1 E-MINI RUSSELL 2000 WE	1,124	1,318	-14.7%	670	67.8%
EOW1 EMINI S&P 500	163,245	196,246	-16.8%	232,031	-29.6%
EOW1 S&P 500	19,714	44,187	-55.4%	11,425	72.6%
EOW2 E-MINI RUSSELL 2000 WE	363	735	-50.6%	204	77.9%
EOW2 EMINI S&P 500	81,898	125,749	-34.9%	108,094	-24.2%
EOW2 S&P 500	2,791	14,057	-80.1%	2,039	36.9%
EOW3 E-MINI RUSSELL 2000 WE	5,111	6,713	-23.9%	5,506	-7.2%
EOW3 EMINI S&P 500	374,659	372,482	0.6%	647,713	-42.2%
EOW3 S&P 500	8,784	31,655	-72.3%	25,574	-65.7%
EOW4 E-MINI RUSSELL 2000 WE	10	69	-85.5%	83	-88.0%
EOW4 EMINI S&P 500	21,864	38,824	-43.7%	33,090	-33.9%
EOW4 S&P 500	12	0	-	416	-97.1%
MICRO E-MINI NASDAQ 100	439	0	-	322	36.3%
MICRO E-MINI S&P500	21,500	0	-	17,364	23.8%
S&P 500	47,848	124,614	-61.6%	41,491	15.3%
Metals Futures					
ALUMINUM	61,951	61,550	0.7%	66,680	-7.1%
COMEX COPPER	237,890	209,490	13.6%	232,502	2.3%
COMEX E-Mini GOLD	2,643	2,356	12.2%	2,982	-11.4%
COMEX E-Mini SILVER	608	213	185.4%	825	-26.3%
COMEX GOLD	541,982	674,822	-19.7%	542,015	0.0%
COMEX MINY COPPER	262	101	159.4%	294	-10.9%
COMEX SILVER	152,747	204,547	-25.3%	154,235	-1.0%
COPPER	16,521	11,064	49.3%	17,294	-4.5%
FERROUS PRODUCTS	3,729	2,292	62.7%	3,079	21.1%
GOLD	630	340	85.3%	1,048	-39.9%
Gold Kilo	0	0	-	0	-
HOT ROLLED COIL STEEL FUTU	842	0	-	715	17.8%
IRON ORE 62 CHINA PLATTS FU	0	0	-	0	-
IRON ORE 62 CHINA TSI FUTURE	0	4,753	-100.0%	0	-
IRON ORE CHINA	1,939	0	-	2,455	-21.0%
LNDN ZINC	0	0	-	0	-
METALS	5	0	-	10	-50.0%
MICRO GOLD	30,984	21,830	41.9%	80,385	-61.5%
NYMEX HOT ROLLED STEEL	20,348	17,206	18.3%	20,539	-0.9%
NYMEX PLATINUM	55,796	90,461	-38.3%	52,048	7.2%
PALLADIUM	9,802	25,311	-61.3%	10,175	-3.7%
SILVER	4,601	2,429	89.4%	5,329	-13.7%
URANIUM	303	2,406	-87.4%	303	0.0%

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Metals Options					
ALUMINUM	40	0	-	60	-33.3%
COMEX COPPER	13,577	31,301	-56.6%	12,696	6.9%
COMEX GOLD	939,188	1,244,841	-24.6%	1,161,137	-19.1%
COMEX SILVER	89,802	117,351	-23.5%	119,215	-24.7%
COPPER	0	195	-100.0%	2	-100.0%
GOLD	17,649	21,453	-17.7%	10,765	63.9%
HOT ROLLED COIL STEEL CALL	0	350	-100.0%	0	-
HOT ROLLED COIL STEEL PUT O	0	150	-100.0%	0	-
IRON ORE 62 CHINA TSI CALL O	0	870	-100.0%	0	-
IRON ORE 62 CHINA TSI PUT OP	0	410	-100.0%	0	-
IRON ORE CHINA	2,040	0	-	2,420	-15.7%
NYMEX HOT ROLLED STEEL	975	0	-	825	18.2%
NYMEX PLATINUM	2,582	5,555	-53.5%	2,626	-1.7%
PALLADIUM	637	1,417	-55.0%	1,713	-62.8%
SILVER	1,131	1,823	-38.0%	765	47.8%
Energy Futures					
3.5% FUEL OIL CID MED SWA	0	18	-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	17,592	15,890	10.7%	8,362	110.4%
ARGUS PROPAN FAR EST INDE	5,091	5,188	-1.9%	4,888	4.2%
ARGUS PROPAN(SAUDI ARAMC	2,085	1,829	14.0%	2,410	-13.5%
AUSTRIALIAN COKE COAL	0	8	-100.0%	0	-
BRENT BALMO SWAP	100	0	-	0	-
BRENT CALENDAR SWAP	13,382	29,713	-55.0%	13,704	-2.3%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	100	230	-56.5%	115	-13.0%
BRENT OIL LAST DAY	162,467	223,009	-27.1%	171,746	-5.4%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-
CENTERPOINT BASIS SWAP	0	0	-	0	-
CHICAGO ETHANOL SWAP	33,806	40,065	-15.6%	31,179	8.4%
CHICAGO ULSD PL VS HO SPR	1,077	1,560	-31.0%	1,432	-24.8%
CHICAGO UNL GAS PL VS RBO	955	100	855.0%	195	389.7%
CIG BASIS	0	558	-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	233	-100.0%	0	-
CIN HUB 5MW REAL TIME O P	2,744	42,904	-93.6%	5,544	-50.5%
CIN HUB 5MW REAL TIME PK	154	3,164	-95.1%	294	-47.6%
COAL SWAP	0	0	-	0	-
COLUMB GULF MAINLINE NG B	22	658	-96.7%	44	-50.0%
CONWAY NATURAL GASOLINE (749	1,152	-35.0%	833	-10.1%

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Energy Futures					
CONWAY NORMAL BUTANE (OPI	1,987	1,544	28.7%	2,195	-9.5%
CONWAY PROPANE 5 DECIMALS	23,787	22,713	4.7%	26,349	-9.7%
CRUDE OIL	750	20,571	-96.4%	6,936	-89.2%
CRUDE OIL LAST DAY	0	0	-	0	-
CRUDE OIL OUTRIGHTS	160,002	169,337	-5.5%	157,115	1.8%
CRUDE OIL PHY	2,127,829	2,191,959	-2.9%	2,023,568	5.2%
CRUDE OIL SPRDS	103,735	127,818	-18.8%	98,942	4.8%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	62,532	131,658	-52.5%	57,607	8.5%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	100	795	-87.4%	150	-33.3%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DOMINION TRAN INC - APP I	0	0	-	0	-
DOMINION TRANSMISSION INC	312	3,672	-91.5%	492	-36.6%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	100	1,039	-90.4%	100	0.0%
DUTCH TTF NATURAL GAS CAL	24,234	7,316	231.2%	27,788	-12.8%
EASTERN RAIL DELIVERY CSX	0	0	-	0	-
EAST/WEST FUEL OIL SPREAD	2	14	-85.7%	3	-33.3%
EIA FLAT TAX ONHWAY DIESE	4,841	1,343	260.5%	5,176	-6.5%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC FINSETTLED	84	596	-85.9%	128	-34.4%
ELEC MISO PEAK	0	0	-	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	1,586	27,142	-94.2%	2,370	-33.1%
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	74	656	-88.7%	68	8.8%
ETHANOL SWAP	1,010	430	134.9%	510	98.0%
ETHANOL T2 FOB ROTT INCL DU	8,558	6,906	23.9%	7,502	14.1%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	0	95	-100.0%	0	-
EURO 3.5% FUEL OIL SPREAD	0	20	-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	227	-100.0%	0	-
EUROPE 1% FUEL OIL RDAM C	0	2	-100.0%	0	-
EUROPE 3.5% FUEL OIL MED	0	33	-100.0%	0	-
EUROPE 3.5% FUEL OIL RDAM	723	3,879	-81.4%	805	-10.2%
EUROPEAN GASOIL (ICE)	72	144	-50.0%	73	-1.4%
EUROPEAN NAPHTHA BALMO	3	15	-80.0%	0	-
EUROPEAN NAPHTHA CRACK SP	3,111	6,528	-52.3%	3,514	-11.5%
EUROPE DATED BRENT SWAP	31	25	24.0%	33	-6.1%
EUROPE JET KERO NWE CALSW	0	6	-100.0%	0	-
EUROPE NAPHTHA CALSWAP	783	1,465	-46.6%	823	-4.9%
EURO PROPANE CIF ARA SWA	2,723	2,658	2.4%	2,716	0.3%

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Energy Futures					
FREIGHT MARKETS	2,372	3,256	-27.1%	2,773	-14.5%
FUEL OIL CRACK VS ICE	2,217	8,175	-72.9%	2,588	-14.3%
FUEL OIL NWE CRACK VS ICE	26	156	-83.3%	39	-33.3%
FUEL OIL (PLATS) CAR CM	0	2	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	0	0	-	0	-
FUELOIL SWAP:CARGOES VS.B	160	510	-68.6%	188	-14.9%
GAS EURO-BOB OXY NWE BARG	2,089	3,088	-32.4%	2,389	-12.6%
GAS EURO-BOB OXY NWE BARG	15,028	18,491	-18.7%	15,993	-6.0%
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	17	4	325.0%	0	-
GASOIL 0.1 ROTTERDAM BARG	15	26	-42.3%	30	-50.0%
GASOIL 10PPM VS ICE SWAP	0	3	-100.0%	0	-
GASOIL CALENDAR SWAP	86	97	-11.3%	68	26.5%
GASOIL CRACK SPREAD CALEN	2,412	12,568	-80.8%	3,147	-23.4%
GASOIL MINI CALENDAR SWAP	1,033	2,073	-50.2%	1,154	-10.5%
GERMAN POWER BASELOAD CA	1,123	1,559	-28.0%	1,104	1.7%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-
GROUP THREE UNLEAD GAS (P	0	250	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	4,688	5,212	-10.1%	6,778	-30.8%
GRP THREE UNL GS (PLT) VS	3,400	3,466	-1.9%	2,810	21.0%
GULF COAST 3% FUEL OIL BA	0	304	-100.0%	375	-100.0%
GULF COAST JET FUEL CLNDR	2,016	44	4,481.8%	2,274	-11.3%
GULF COAST JET VS NYM 2 H	20,506	20,967	-2.2%	20,297	1.0%
GULF COAST NO.6 FUEL OIL	10,024	16,043	-37.5%	10,514	-4.7%
GULF COAST ULSD CALENDAR	6,272	1,248	402.6%	6,673	-6.0%
GULF COAST ULSD CRACK SPR	240	650	-63.1%	300	-20.0%
HEATING OIL BALMO CLNDR S	100	0	-	100	0.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	373,886	413,914	-9.7%	407,884	-8.3%
HENRY HUB BASIS SWAP	0	4,960	-100.0%	0	-
HENRY HUB FINANCIAL LAST	25	0	-	50	-50.0%
HENRY HUB INDEX SWAP FUTU	0	6,160	-100.0%	868	-100.0%
HENRY HUB SWAP	672,800	760,130	-11.5%	697,242	-3.5%
HOUSTON SHIP CHANNEL BASI	2,228	6,382	-65.1%	2,618	-14.9%
HTG OIL	108	120	-10.0%	118	-8.5%
ICE BRENT DUBAI SWAP	9,561	45,953	-79.2%	11,089	-13.8%
IN DELIVERY MONTH EUA	0	0	-	0	-
INDIANA MISO	1,225	4,220	-71.0%	901	36.0%
INDONESIAN COAL ICI4	279	563	-50.4%	383	-27.2%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	0	54	-100.0%	0	-
JAPAN C&F NAPHTHA SWAP	247	779	-68.3%	302	-18.2%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-
JET AV FUEL (P) CAR FM ICE GA	0	0	-	0	-
JET CIF NWE VS ICE	10	104	-90.4%	15	-33.3%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	940	1,675	-43.9%	1,095	-14.2%
JKM LNG Futures	7,280	6,078	19.8%	8,865	-17.9%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2020	Open Interest NOV 2019	% CHG	Open Interest OCT 2020	% CHG
Energy Futures					
LA CARB DIESEL (OPIS) SWA	148	27	448.1%	224	-33.9%
LA CARBOB GASOLINE(OPIS)S	50	0	-	0	-
LA JET (OPIS) SWAP	747	1,350	-44.7%	622	20.1%
LLS (ARGUS) CALENDAR SWAP	103	303	-66.0%	114	-9.6%
LLS (ARGUS) VS WTI SWAP	4,947	12,606	-60.8%	5,387	-8.2%
LOS ANGELES CARB GASOLINE	0	0	-	0	-
LTD NAT GAS	381,715	301,828	26.5%	384,385	-0.7%
MARS (ARGUS) VS WTI SWAP	220	1,470	-85.0%	270	-18.5%
MARS (ARGUS) VS WTI TRD M	19,386	24,905	-22.2%	13,416	44.5%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	18,269	23,144	-21.1%	16,616	9.9%
MCCLOSKEY RCH BAY COAL	1,195	2,119	-43.6%	1,230	-2.8%
MGF FUT	0	10	-100.0%	0	-
MGN1 SWAP FUT	70	230	-69.6%	105	-33.3%
MICHIGAN BASIS	0	1,344	-100.0%	0	-
MICHIGAN MISO	0	0	-	0	-
MINI GAS EUROBOB OXY NWE A	39	62	-37.1%	334	-88.3%
MINI RBOB V. EBOBARG NWE BF	0	0	-	320	-100.0%
MINI RBOB V. EBOB(ARGUS) NW	996	1,617	-38.4%	1,049	-5.1%
MINY HTG OIL	0	0	-	0	-
MINY NATURAL GAS	4,343	5,981	-27.4%	5,701	-23.8%
MINY RBOB GAS	0	0	-	2	-100.0%
MINY WTI CRUDE OIL	2,796	4,008	-30.2%	3,236	-13.6%
MJC FUT	10	60	-83.3%	15	-33.3%
MNC FUT	749	2,524	-70.3%	976	-23.3%
MONT BELVIEU ETHANE 5 DECI	59,473	41,342	43.9%	63,105	-5.8%
MONT BELVIEU ETHANE OPIS B	67	110	-39.1%	660	-89.8%
MONT BELVIEU LDH PROPANE 5	138,595	137,850	0.5%	143,421	-3.4%
MONT BELVIEU LDH PROPANE C	827	1,604	-48.4%	3,237	-74.5%
MONT BELVIEU NATURAL GASO	31,419	20,809	51.0%	32,741	-4.0%
MONT BELVIEU NATURAL GASO	585	685	-14.6%	325	80.0%
MONT BELVIEU NORMAL BUTAN	69,633	55,674	25.1%	70,165	-0.8%
MONT BELVIEU NORMAL BUTAN	1,177	871	35.1%	1,677	-29.8%
NAT GAS BASIS SWAP	0	217	-100.0%	0	-
NATURAL GAS	132,310	81,933	61.5%	127,883	3.5%
NATURAL GAS PEN SWP	222,667	126,842	75.5%	220,836	0.8%
NATURAL GAS PHY	1,203,173	1,264,051	-4.8%	1,172,915	2.6%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	173,983	331,958	-47.6%	188,473	-7.7%
NEPOOL NE MASS 5MW D AH O	0	2,427	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	0	123	-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	1,155	1,248	-7.5%	1,085	6.5%
NEW YORK ETHANOL SWAP	390	2,285	-82.9%	580	-32.8%
NEW YORK HUB ZONE G PEAK	1,023	1,184	-13.6%	1,071	-4.5%
NEW YORK HUB ZONE J PEAK	264	1,120	-76.4%	248	6.5%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NGPL MID-CONTINENT	320	3,664	-91.3%	520	-38.5%
NGPL TEX/OK	0	3,855	-100.0%	120	-100.0%
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	100	-100.0%	0	-
NORTHERN NATURAL GAS DEMA	0	0	-	0	-
NORTHERN NATURAL GAS VENTL	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	62	2,123	-97.1%	122	-49.2%
N ROCKIES PIPE SWAP	0	0	-	0	-
NY1% VS GC SPREAD SWAP	500	1,765	-71.7%	480	4.2%
NY 3.0% FUEL OIL (PLATTS	0	0	-	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	12,206	7,974	53.1%	11,162	9.4%
NY HARBOR LOW SULPUR GAS	590	840	-29.8%	615	-4.1%
NY HARBOR RESIDUAL FUEL 1	1,032	2,434	-57.6%	1,152	-10.4%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	2,964	2,680	10.6%	2,358	25.7%
NYISO CAPACITY	51	359	-85.8%	62	-17.7%
NYISO J	0	0	-	0	-
NYISO J OFF-PEAK	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	0	9,344	-100.0%	784	-100.0%
NYISO ZONE A 5MW D AH PK	0	0	0.0%	0	-
NYISO ZONE G 5MW D AH O P	60,795	372,789	-83.7%	79,219	-23.3%
NYISO ZONE G 5MW D AH PK	8,620	20,197	-57.3%	9,302	-7.3%
NYISO ZONE J 5MW D AH O P	0	14,016	-100.0%	1,176	-100.0%
NYISO ZONE J 5MW D AH PK	0	2,056	-100.0%	176	-100.0%
NYMEX ALUMINUM FUTURES	0	384	-100.0%	0	-
NYMEX ULSD VS NYMEX HO	0	550	-100.0%	0	-
NY ULSD (ARGUS) VS HEATING	1,247	1,024	21.8%	1,646	-24.2%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	300	1,435	-79.1%	330	-9.1%
PANHANDLE PIPE SWAP	0	0	-	0	-
PERMIAN BASIS SWAP	279	3,356	-91.7%	549	-49.2%
PETROCHEMICALS	12,740	11,737	8.5%	13,529	-5.8%
PETRO CRCKS & SPRDS ASIA	315	572	-44.9%	360	-12.5%
PETRO CRCKS & SPRDS NA	37,946	67,469	-43.8%	42,843	-11.4%
PETRO CRK&SPRD EURO	2,437	9,139	-73.3%	2,880	-15.4%
PETROLEUM PRODUCTS	2,822	9,933	-71.6%	3,084	-8.5%
PETROLEUM PRODUCTS ASIA	390	700	-44.3%	608	-35.9%
PETRO OUTRIGHT EURO	16,297	11,960	36.3%	15,838	2.9%
PETRO OUTRIGHT NA	3,855	4,772	-19.2%	4,915	-21.6%
PJM AD HUB 5MW REAL TIME	56,079	147,684	-62.0%	62,934	-10.9%
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	0	46,720	-100.0%	3,920	-100.0%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
PJM DAYTON DA PEAK	0	2,570	-100.0%	220	-100.0%
PJM MONTHLY	0	80	-100.0%	0	-
PJM NI HUB 5MW REAL TIME	51,270	82,311	-37.7%	53,375	-3.9%
PJM NILL DA OFF-PEAK	0	0	0.0%	0	-
PJM NILL DA PEAK	0	0	0.0%	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	820	-100.0%	0	-
PJM PSEG DA OFF-PEAK	0	20,225	-100.0%	0	-
PJM PSEG DA PEAK	0	1,025	-100.0%	0	-
PJM WESTH DA OFF-PEAK	0	48,364	-100.0%	784	-100.0%
PJM WESTHDA PEAK	0	2,634	-100.0%	44	-100.0%
PJM WESTH RT OFF-PEAK	313,680	479,163	-34.5%	323,705	-3.1%
PJM WESTH RT PEAK	25,713	50,038	-48.6%	28,573	-10.0%
PLASTICS	3,240	3,804	-14.8%	3,283	-1.3%
PREMIUM UNLD 10P FOB MED	0	71	-100.0%	21	-100.0%
PREMIUM UNLEAD 10PPM FOB	0	0	-	0	-
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	850	538	58.0%	2,375	-64.2%
PROPANE NON-LDH MT. BEL (OF	55,853	59,948	-6.8%	60,165	-7.2%
RBOB CALENDAR SWAP	13,845	13,954	-0.8%	13,382	3.5%
RBOB CRACK SPREAD	2,120	6,071	-65.1%	2,635	-19.5%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	84	84	0.0%	91	-7.7%
RBOB GASOLINE BALMO CLNDR	251	1,587	-84.2%	229	9.6%
RBOB PHY	394,564	376,874	4.7%	368,982	6.9%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-
RBOB VS HEATING OIL SWAP	450	75	500.0%	575	-21.7%
SAN JUAN BASIS SWAP	0	614	-100.0%	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE 180CST BALMO	0	0	-	0	-
SINGAPORE 380CST BALMO	0	78	-100.0%	0	-
SINGAPORE 380CST FUEL OIL	395	2,882	-86.3%	401	-1.5%
SINGAPORE FUEL 180CST CAL	0	169	-100.0%	18	-100.0%
SINGAPORE FUEL OIL SPREAD	30	110	-72.7%	45	-33.3%
SINGAPORE GASOIL	520	6,054	-91.4%	563	-7.6%
SINGAPORE GASOIL CALENDAR	1,498	517	189.7%	1,807	-17.1%
SINGAPORE GASOIL SWAP	2,548	1,464	74.0%	1,375	85.3%
SINGAPORE GASOIL VS ICE	1,140	6,838	-83.3%	1,710	-33.3%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	575	900	-36.1%	575	0.0%
SINGAPORE JET KEROSENE SW	615	1,630	-62.3%	765	-19.6%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	3,088	8,758	-64.7%	4,898	-37.0%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	0	25	-100.0%	0	-
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-
Sumas Basis Swap	0	641	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	30	469	-93.6%	45	-33.3%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
TC5 RAS TANURA TO YOKOHAM	150	1,275	-88.2%	225	-33.3%
TCO BASIS SWAP	0	1,344	-100.0%	0	-
TD3 MEG TO JAPAN 250K MT	6,251	12,109	-48.4%	6,992	-10.6%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-
Tetco STX Basis	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	909	976	-6.9%	1,179	-22.9%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-
Transco Zone 3 Basis	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	125	1,671	-92.5%	250	-50.0%
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	150	360	-58.3%	120	25.0%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	5,595	4,785	16.9%	2,912	92.1%
UP DOWN GC ULSD VS NMX HO	51,628	58,374	-11.6%	49,899	3.5%
WAHA BASIS	31	751	-95.9%	61	-49.2%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-
WTI-BRENT BULLET SWAP	0	762	-100.0%	0	0.0%
WTI-BRENT CALENDAR SWAP	85,068	175,151	-51.4%	84,354	0.8%
WTI CALENDAR	169,670	182,194	-6.9%	153,627	10.4%
WTI MIDLAND CRUDE OIL	50	0	-	50	0.0%
WTS (ARGUS) VS WTI SWAP	66,313	65,152	1.8%	70,794	-6.3%
WTS (ARGUS) VS WTI TRD MT	10,387	3,776	175.1%	10,315	0.7%
Energy Options					
BRENT 1 MONTH CAL	0	0	-	0	-
BRENT CALENDAR SWAP	1,756	9,189	-80.9%	1,779	-1.3%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	5,700	2,000	185.0%	4,800	18.8%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-
BRENT OIL LAST DAY	163,042	84,631	92.7%	148,706	9.6%
COAL API2 INDEX	0	510	-100.0%	0	-
COAL API4 INDEX	0	0	-	0	-
COAL SWAP	0	0	-	0	-
CRUDE OIL	50	150	-66.7%	0	-
CRUDE OIL 1MO	435,800	368,625	18.2%	437,575	-0.4%
CRUDE OIL APO	291,110	377,796	-22.9%	252,780	15.2%
CRUDE OIL CALNDR STRIP	170	200	-15.0%	50	240.0%
CRUDE OIL OUTRIGHTS	0	0	-	0	-
CRUDE OIL PHY	1,388,536	1,743,510	-20.4%	1,920,603	-27.7%
ELEC FINSETTLED	43	0	-	43	0.0%
ETHANOL	0	0	-	0	-
ETHANOL SWAP	10,342	12,960	-20.2%	11,839	-12.6%
FREIGHT MARKETS	0	1,200	-100.0%	0	-
HEATING OIL CRK SPD AVG PRI	1,200	0	-	0	-
HEATING OIL PHY	14,837	26,604	-44.2%	21,461	-30.9%
HENRY HUB FINANCIAL LAST	36,226	11,259	221.8%	37,478	-3.3%
HO 1 MONTH CLNDR OPTIONS	0	400	-100.0%	0	-
LLS CRUDE OIL	1,200	0	-	1,200	0.0%

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Energy Options					
MCCLOSKEY ARA ARGS COAL	4,897	350	1,299.1%	4,467	9.6%
MCCLOSKEY RCH BAY COAL	50	35	42.9%	50	0.0%
NATURAL GAS 1 M CSO FIN	75,360	214,377	-64.8%	97,325	-22.6%
NATURAL GAS 2 M CSO FIN	4,700	10,125	-53.6%	1,500	213.3%
NATURAL GAS 3 M CSO FIN	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	1,000	3,600	-72.2%	1,000	0.0%
NATURAL GAS 6 M CSO FIN	15,900	47,700	-66.7%	15,400	3.2%
NATURAL GAS OPT	70,650	0	-	75,160	-6.0%
NATURAL GAS OPTION ON CALE	26,440	21,524	22.8%	24,440	8.2%
NATURAL GAS PHY	2,441,414	1,916,756	27.4%	2,463,456	-0.9%
NATURAL GAS SUMMER STRIP	400	0	-	400	0.0%
NATURAL GAS WINTER STRIP	0	0	-	0	-
N ROCKIES PIPE SWAP	0	4,658	-100.0%	0	-
NY HARBOR HEAT OIL SWP	6,300	9,157	-31.2%	7,376	-14.6%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-
PETROCHEMICALS	1,702	2,571	-33.8%	1,539	10.6%
PETRO OUTRIGHT EURO	4	24	-83.3%	6	-33.3%
PETRO OUTRIGHT NA	645	632	2.1%	880	-26.7%
PJM WES HUB PEAK CAL MTH	1,510	1,540	-1.9%	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	1,416	260	444.6%	1,518	-6.7%
RBOB CRACK	0	0	-	0	-
RBOB PHY	8,199	5,893	39.1%	8,977	-8.7%
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	0	500	-100.0%	100	-100.0%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-
WTI-BRENT BULLET SWAP	146,780	110,550	32.8%	130,995	12.1%
WTI CRUDE OIL 1 M CSO FI	252,875	147,325	71.6%	235,520	7.4%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2020	Open Interest NOV 2019	% CHG	Open Interest OCT 2020	% CHG
FX Futures					
AD/CD CROSS RATES	4	82	-95.1%	0	-
AD/JY CROSS RATES	283	765	-63.0%	232	22.0%
AD/NE CROSS RATES	76	286	-73.4%	33	130.3%
AUSTRALIAN DOLLAR	131,162	195,887	-33.0%	136,260	-3.7%
BP/JY CROSS RATES	526	1,281	-58.9%	435	20.9%
BP/SF CROSS RATES	61	113	-46.0%	95	-35.8%
BRAZIL REAL	53,047	73,714	-28.0%	47,939	10.7%
BRITISH POUND	143,758	226,931	-36.7%	147,689	-2.7%
CANADIAN DOLLAR	143,309	185,592	-22.8%	121,141	18.3%
CD/JY CROSS RATES	9	4	125.0%	1	800.0%
CHINESE RENMINBI (CNH)	4,156	1,627	155.4%	3,927	5.8%
CZECK KORUNA (EC)	2	6	-66.7%	2	0.0%
CZECK KORUNA (US)	0	0	-	1	-100.0%
EC/AD CROSS RATES	2,621	1,940	35.1%	2,486	5.4%
EC/CD CROSS RATES	2,396	1,826	31.2%	2,384	0.5%
EC/NOK CROSS RATES	207	422	-50.9%	192	7.8%
EC/SEK CROSS RATES	594	672	-11.6%	577	2.9%
EFX/BP CROSS RATES	25,584	27,294	-6.3%	24,766	3.3%
EFX/JY CROSS RATES	17,526	23,145	-24.3%	20,882	-16.1%
EFX/SF CROSS RATES	10,286	7,702	33.5%	11,108	-7.4%
E-MINI EURO FX	17,683	18,640	-5.1%	14,814	19.4%
E-MINI JAPANESE YEN	813	2,379	-65.8%	515	57.9%
EURO FX	642,434	583,293	10.1%	632,770	1.5%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	11	19	-42.1%	17	-35.3%
INDIAN RUPEE	2,231	928	140.4%	1,492	49.5%
JAPANESE YEN	190,664	218,885	-12.9%	187,992	1.4%
KOREAN WON	968	810	19.5%	613	57.9%
MEXICAN PESO	150,397	288,111	-47.8%	123,737	21.5%
MICRO AUD/USD	9,674	5,231	84.9%	8,078	19.8%
MICRO CAD/USD	2,324	2,413	-3.7%	2,232	4.1%
MICRO CHF/USD	1,347	386	249.0%	936	43.9%
MICRO EUR/USD	14,278	13,859	3.0%	14,769	-3.3%
MICRO GBP/USD	5,083	4,631	9.8%	5,613	-9.4%
MICRO INR/USD	125	215	-41.9%	149	-16.1%
MICRO JPY/USD	2,596	2,258	15.0%	2,761	-6.0%
NEW ZEALND DOLLAR	56,472	73,524	-23.2%	38,454	46.9%
NKR/USD CROSS RATE	1,794	2,510	-28.5%	1,627	10.3%
POLISH ZLOTY (EC)	61	6	916.7%	61	0.0%
POLISH ZLOTY (US)	243	127	91.3%	234	3.8%
RMB USD	1	2	-50.0%	1	0.0%
RUSSIAN RUBLE	19,967	54,615	-63.4%	22,743	-12.2%
S.AFRICAN RAND	15,310	14,847	3.1%	14,134	8.3%
SF/JY CROSS RATES	5	7	-28.6%	5	0.0%
SHEKEL	6	0	-	5	20.0%
SKR/USD CROSS RATES	1,315	1,517	-13.3%	1,458	-9.8%
SWISS FRANC	50,513	83,410	-39.4%	50,806	-0.6%
TURKISH LIRA	2	1,492	-99.9%	1,054	-99.8%
USDZAR	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2020	Open Interest NOV 2019	% CHG	Open Interest OCT 2020	% CHG
FX Options					
AUD/USD MONDAY OPTION WEE	45	0	-	119	-62.2%
AUD/USD MONDAY OPTION WEE	0	0	-	11	-100.0%
AUD/USD MONDAY OPTION WEE	0	0	-	210	-100.0%
AUD/USD MONDAY OPTION WEE	0	0	-	100	-100.0%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	62,803	63,116	-0.5%	59,084	6.3%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	513	2,962	-82.7%	620	-17.3%
AUD/USD WKLY FRIDAY OPTION	1,008	1,239	-18.6%	731	37.9%
AUD/USD WKLY FRIDAY OPTION	196	579	-66.1%	354	-44.6%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
AUD/USD WKLY WED OPTIONS -	555	1,253	-55.7%	1,050	-47.1%
AUD/USD WKLY WED OPTIONS -	826	308	168.2%	67	1,132.8%
AUD/USD WKLY WED OPTIONS -	5	0	-	273	-98.2%
AUD/USD WKLY WED OPTIONS -	3	0	0.0%	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRITISH POUND (EU)	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	4	1,403	-99.7%	10	-60.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	610	-100.0%
CAD/USD MONDAY OPTIONS WE	250	0	-	39	541.0%
CAD/USD MONDAY OPTIONS WE	25	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	150	-100.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONTHLY OPTIONS	48,333	58,285	-17.1%	50,356	-4.0%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	816	4,350	-81.2%	1,046	-22.0%
CAD/USD WKLY FRIDAY OPTION	1,425	1,522	-6.4%	1,069	33.3%
CAD/USD WKLY FRIDAY OPTION	441	947	-53.4%	518	-14.9%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
CAD/USD WKLY WED OPTIONS -	334	2,184	-84.7%	1,194	-72.0%
CAD/USD WKLY WED OPTIONS -	200	1,031	-80.6%	509	-60.7%
CAD/USD WKLY WED OPTIONS -	54	84	-35.7%	36	50.0%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	11,533	9,357	23.3%	10,357	11.4%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	454	405	12.1%	253	79.4%
CHF/USD WKLY FRIDAY OPTION	225	56	301.8%	0	-
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	0	0	-	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	1,251	0	-	4,200	-70.2%
EUR/USD MONDAY OPTION WEE	1,205	0	-	1,276	-5.6%
EUR/USD MONDAY OPTION WEE	0	0	-	27	-100.0%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	235,747	212,195	11.1%	242,167	-2.7%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
EUR/USD WKLY FRIDAY OPTION	153	0	-	0	-
EUR/USD WKLY FRIDAY OPTION	6,043	5,086	18.8%	2,576	134.6%
EUR/USD WKLY FRIDAY OPTION	999	2,611	-61.7%	606	64.9%
EUR/USD WKLY FRIDAY OPTION	617	760	-18.8%	627	-1.6%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
EUR/USD WKLY WED OPTIONS -	5,162	3,553	45.3%	7,066	-26.9%
EUR/USD WKLY WED OPTIONS -	3,180	2,687	18.3%	447	611.4%
EUR/USD WKLY WED OPTIONS -	753	636	18.4%	402	87.3%
EUR/USD WKLY WED OPTIONS -	75	558	-86.6%	0	-
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	39	0	-	298	-86.9%
GBP/USD MONDAY OPTION WEE	35	0	-	533	-93.4%
GBP/USD MONDAY OPTION WEE	12	0	-	30	-60.0%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	149,085	106,978	39.4%	158,350	-5.9%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	1,592	2,412	-34.0%	1,814	-12.2%
GBP/USD WKLY FRIDAY OPTION	2,094	652	221.2%	1,496	40.0%
GBP/USD WKLY FRIDAY OPTION	404	468	-13.7%	1,063	-62.0%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
GBP/USD WKLY WED OPTIONS -	1,828	580	215.2%	1,191	53.5%
GBP/USD WKLY WED OPTIONS -	18	3,365	-99.5%	419	-95.7%
GBP/USD WKLY WED OPTIONS -	805	3	26,733.3%	2	40,150.0%
GBP/USD WKLY WED OPTIONS -	326	0	0.0%	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	1,888	-100.0%
JPY/USD MONDAY OPTION WEE	0	0	-	563	-100.0%
JPY/USD MONDAY OPTION WEE	200	0	-	81	146.9%
JPY/USD MONDAY OPTION WEE	0	0	-	1,217	-100.0%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	83,845	111,393	-24.7%	87,874	-4.6%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	1,473	6,923	-78.7%	840	75.4%
JPY/USD WKLY FRIDAY OPTION	901	1,821	-50.5%	923	-2.4%
JPY/USD WKLY FRIDAY OPTION	326	486	-32.9%	466	-30.0%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
JPY/USD WKLY WED OPTIONS -	1,731	1,858	-6.8%	3,907	-55.7%
JPY/USD WKLY WED OPTIONS -	2	541	-99.6%	36	-94.4%
JPY/USD WKLY WED OPTIONS -	40	583	-93.1%	583	-93.1%
JPY/USD WKLY WED OPTIONS -	0	27	-100.0%	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	1,907	2,009	-5.1%	1,872	1.9%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	240	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-
NZD/USD MONTHLY OPTIONS	269	998	-73.0%	159	69.2%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	50	-100.0%	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-
RUB/USD MONTHLY OPTIONS	68	0	-	61	11.5%
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	0	0	-	151	-100.0%
Ags Futures					
FERTILIZER PRODUCS	5,474	4,245	29.0%	5,144	6.4%

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Futures					
BUTTER CS	8,922	9,763	-8.6%	9,111	-2.1%
CASH-SETTLED CHEESE	25,117	20,463	22.7%	25,025	0.4%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	275,416	381,341	-27.8%	274,596	0.3%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CHI WHEAT	402,739	359,244	12.1%	455,563	-11.6%
CLASS IV MILK	3,715	7,785	-52.3%	4,767	-22.1%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,671,152	1,457,205	14.7%	1,694,701	-1.4%
COTTON	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	2,178	1,360	60.1%	2,178	0.0%
DOW-UBS COMMOD INDEX	23,688	17,543	35.0%	20,812	13.8%
DRY WHEY	3,538	2,463	43.6%	3,383	4.6%
FEEDER CATTLE	37,378	46,190	-19.1%	43,000	-13.1%
FERTILIZER PRODUCTS	175	1,705	-89.7%	190	-7.9%
GOLDMAN SACHS	5,845	10,524	-44.5%	5,574	4.9%
GSCI EXCESS RETURN FUT	45,633	38,133	19.7%	45,830	-0.4%
HDD EURO SEASONAL STRIP	0	250	-100.0%	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	24,350	9,380	159.6%	25,700	-5.3%
HDD WEATHER EUROPEAN	1,450	5,000	-71.0%	1,000	45.0%
HOGS	198,740	295,989	-32.9%	217,159	-8.5%
HOUSING INDEX	26	53	-50.9%	49	-46.9%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	212,993	261,389	-18.5%	248,100	-14.2%
LUMBER	2,999	3,434	-12.7%	2,723	10.1%
MALAYSIAN PALM SWAP	17,548	30,660	-42.8%	14,957	17.3%
MILK	24,023	24,024	0.0%	24,615	-2.4%
MINI CORN	6,439	6,482	-0.7%	11,867	-45.7%
MINI SOYBEAN	17,545	10,036	74.8%	12,394	41.6%
MINI WHEAT	3,711	1,156	221.0%	3,951	-6.1%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	7,194	8,535	-15.7%	7,455	-3.5%
OATS	4,739	6,563	-27.8%	5,861	-19.1%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOOT	507	0	-	0	-
ROUGH RICE	8,932	9,265	-3.6%	9,092	-1.8%
SOYBEAN	951,817	827,360	15.0%	918,647	3.6%
SOYBEAN MEAL	416,548	424,936	-2.0%	441,987	-5.8%
SOYBEAN OIL	476,475	527,931	-9.7%	474,877	0.3%
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	6,577	3,346	96.6%	6,783	-3.0%
WHEAT	29,891	17,176	74.0%	30,861	-3.1%

Ag Products Options

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BUTTER CS	7,686	6,635	15.8%	9,028	-14.9%
CASH-SETTLED CHEESE	39,511	28,228	40.0%	40,611	-2.7%
CATTLE	176,136	198,930	-11.5%	155,920	13.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	0	-
CHI WHEAT	249,522	238,792	4.5%	391,547	-36.3%
CLASS IV MILK	8,467	10,513	-19.5%	9,262	-8.6%
CORN	1,150,889	817,074	40.9%	1,384,295	-16.9%
CORN NEARBY+2 CAL SPRD	1,600	200	700.0%	14,835	-89.2%
DEC-DEC CORN CAL SPRD	0	0	-	2,839	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	2,602	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	1,335	-100.0%
DRY WHEY	2,411	2,114	14.0%	2,051	17.6%
FEEDER CATTLE	16,041	17,121	-6.3%	17,038	-5.9%
HDD EURO SEASONAL STRIP	6,000	0	-	6,000	0.0%
HDD SEASONAL STRIP	3,500	0	-	1,000	250.0%
HDD WEATHER	3,975	0	-	4,975	-20.1%
HOGS	172,462	398,470	-56.7%	158,851	8.6%
HOUSING INDEX	0	7	-100.0%	0	-
Intercommodity Spread	265	5,324	-95.0%	330	-19.7%
JAN-MAR SOYBEAN CSO	10	0	-	10	0.0%
JULY-DEC CORN CAL SPRD	5,652	19,037	-70.3%	6,272	-9.9%
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	-	10	0.0%
JULY-NOV SOYBEAN CAL SPRD	153	5,744	-97.3%	103	48.5%
KC WHEAT	34,166	50,810	-32.8%	87,082	-60.8%
LUMBER	449	1,094	-59.0%	265	69.4%
LV CATL CSO	0	40	-100.0%	0	-
MAR-DEC CORN CAL SPRD	0	9	-100.0%	0	-
MAR-JULY CORN CAL SPRD	500	4,000	-87.5%	0	-
MAR-JULY SOYBEAN CAL SPRD	20	0	-	0	-
MAR-JULY WHEAT CAL SPRD	330	0	-	330	0.0%
MILK	78,079	69,055	13.1%	75,370	3.6%
MLK MID OPTIONS	20	42	-52.4%	29	-31.0%
NFD MILK	16,290	11,951	36.3%	16,718	-2.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	51	39	30.8%	793	-93.6%
PORK CUTOFF	3	0	-	0	-
ROUGH RICE	755	3,144	-76.0%	763	-1.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	892,351	458,853	94.5%	647,801	37.8%
SOYBEAN CRUSH	1,367	217	530.0%	1,222	11.9%
SOYBEAN MEAL	168,167	83,010	102.6%	229,462	-26.7%
SOYBEAN OIL	210,239	72,876	188.5%	190,694	10.2%
SOYBN NEARBY+2 CAL SPRD	5,990	25	23,860.0%	4,430	35.2%

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

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2020	Open Interest NOV 2019	% CHG	Open Interest OCT 2020	% CHG
Ag Products Options					
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	62	5,691	-98.9%	51	21.6%
WHEAT-CORN ICSD	71	200	-64.5%	2,934	-97.6%
WHEAT NEARBY+2 CAL SPRD	50	0	-	2,070	-97.6%
TOTAL FUTURES GROUP					
Interest Rate Futures	23,776,080	30,397,252	-21.8%	23,176,034	2.6%
Equity Index Futures	4,654,006	4,669,710	-0.3%	4,298,393	8.3%
Metals Futures	1,143,583	1,331,171	-14.1%	1,192,913	-4.1%
Energy Futures	7,875,143	9,354,852	-15.8%	7,851,640	0.3%
FX Futures	1,721,924	2,123,404	-18.9%	1,647,220	4.5%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	5,474	4,245	29.0%	5,144	6.4%
Ag Products Futures	4,921,762	4,830,446	1.9%	5,046,570	-2.5%
TOTAL FUTURES	44,097,972	52,711,080	-16.3%	43,217,914	2.0%
TOTAL OPTIONS GROUP					
Interest Rate Options	36,191,658	64,164,642	-43.6%	35,291,207	2.6%
Equity Index Options	3,197,964	4,233,403	-24.5%	3,464,851	-7.7%
Metals Options	1,067,621	1,425,716	-25.1%	1,312,224	-18.6%
Energy Options	5,410,766	5,141,003	5.2%	5,910,445	-8.5%
FX Options	632,473	618,314	2.3%	653,826	-3.3%
Foreign Exchange Options	0	0	-	151	-100.0%
Ag Products Options	3,253,779	2,509,295	29.7%	3,469,457	-6.2%
TOTAL OPTIONS	49,754,261	78,092,373	-36.3%	50,102,161	-0.7%
TOTAL COMBINED					
Interest Rate	59,967,738	94,561,894	-36.6%	58,467,241	2.6%
Equity Index	7,851,970	8,903,113	-11.8%	7,763,244	1.1%
Metals	2,211,204	2,756,887	-19.8%	2,505,137	-11.7%
Energy	13,285,909	14,495,855	-8.3%	13,762,085	-3.5%
FX	2,354,397	2,741,718	-14.1%	2,301,046	2.3%
Foreign Exchange	0	0	-	151	-100.0%
Ags	5,474	4,245	29.0%	5,144	6.4%
Ag Products	8,175,541	7,339,741	11.4%	8,516,027	-4.0%
GRAND TOTAL	93,852,233	130,803,453	-28.2%	93,320,075	0.6%

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