

## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2019	Open Interest NOV 2018	% CHG	Open Interest OCT 2019	% CHG
<b>Interest Rate Futures</b>					
10-YR NOTE	3,789,209	4,197,603	-9.7%	3,863,684	-1.9%
10-YR SWAP RATE	186,856	30,890	504.9%	167,152	11.8%
15-YR SWAP RATE	10,850	0	-	10,850	0.0%
1-MONTH EURODOLLAR	46	141	-67.4%	1	4,500.0%
20-YR SWAP RATE	90	0	-	90	0.0%
2-YR NOTE	3,556,123	2,698,882	31.8%	3,988,121	-10.8%
2-YR SWAP RATE	32,251	0	-	29,876	7.9%
30-YR BOND	994,225	999,208	-0.5%	1,009,010	-1.5%
30-YR SWAP RATE	2,865	0	-	2,964	-3.3%
3-YR SWAP RATE	18,046	0	-	17,410	3.7%
4-YR SWAP RATE	6,756	0	-	6,737	0.3%
5-YR NOTE	4,361,053	4,954,993	-12.0%	4,577,059	-4.7%
5-YR SWAP RATE	109,670	17,579	523.9%	96,146	14.1%
7-YR SWAP RATE	18,916	0	-	18,832	0.4%
EURODOLLARS	12,342,941	14,275,452	-13.5%	12,017,021	2.7%
FED FUND	2,241,909	2,051,535	9.3%	2,270,580	-1.3%
SOFR	573,262	55,832	926.8%	507,556	12.9%
SONIA	20,225	7,448	171.5%	14,683	37.7%
Ultra 10-Year Note	892,643	686,869	30.0%	832,934	7.2%
ULTRA T-BOND	1,239,316	1,121,760	10.5%	1,152,138	7.6%
<b>Interest Rate Options</b>					
10-YR NOTE	2,965,844	3,615,812	-18.0%	3,480,327	-14.8%
2-YR NOTE	234,255	141,409	65.7%	310,838	-24.6%
30-YR BOND	886,787	845,854	4.8%	979,976	-9.5%
5-YR NOTE	1,647,426	1,911,813	-13.8%	2,179,584	-24.4%
EURODOLLARS	44,882,711	31,291,739	43.4%	42,857,991	4.7%
EURO MIDCURVE	13,503,394	18,090,323	-25.4%	13,441,231	0.5%
FED FUND	12,156	905	1,243.2%	42,867	-71.6%
Ultra 10-Year Note	6,806	60	11,243.3%	8,583	-20.7%
ULTRA T-BOND	25,263	23,174	9.0%	59,908	-57.8%

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<b>Equity Index Futures</b>					
BITCOIN FUTURES	3,476	3,401	2.2%	3,299	5.4%
DJ US REAL ESTATE	28,042	28,451	-1.4%	39,473	-29.0%
E-mini (\$5) Dow	106,628	78,302	36.2%	111,333	-4.2%
E-MINI COM SERVICES SELECT	11,177	2,478	351.0%	9,593	16.5%
E-mini FTSE 100 (USD)	0	20	-100.0%	0	-
E-mini FTSE China 50	0	338	-100.0%	0	-
E-MINI MIDCAP	74,722	64,158	16.5%	70,723	5.7%
E-MINI NASDAQ 100	223,005	239,000	-6.7%	228,244	-2.3%
E-MINI RUSSELL 1000	8,177	8,733	-6.4%	8,094	1.0%
E-MINI RUSSELL 1000 GROWTH	4,124	2,513	64.1%	4,746	-13.1%
E-MINI RUSSELL 1000 VALUE	9,654	7,509	28.6%	8,823	9.4%
E-MINI RUSSELL 2000	479,678	469,334	2.2%	456,705	5.0%
E-MINI S&P500	2,899,434	3,054,193	-5.1%	2,619,192	10.7%
E-MINI S&P REAL ESTATE SELE	7,175	1,993	260.0%	7,183	-0.1%
FT-SE 100	0	93	-100.0%	0	-
FTSE Emerging	9	86	-89.5%	239	-96.2%
IBOVESPA INDEX	102	203	-49.8%	136	-25.0%
MICRO E-MINI NASDAQ 100	61,521	0	-	45,543	35.1%
MICRO E-MINI RUSSELL 2000	20,997	0	-	14,826	41.6%
MICRO E-MINI S&P500	52,567	0	-	37,418	40.5%
MICRO MINI \$5 DOW	11,886	0	-	9,857	20.6%
NASDAQ BIOTECH	283	656	-56.9%	288	-1.7%
Nearby BTIC+	0	0	-	0	-
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	36,251	32,640	11.1%	29,657	22.2%
NIKKEI 225 (YEN) STOCK	73,814	66,635	10.8%	63,410	16.4%
S&P 500	306,521	306,516	0.0%	293,923	4.3%
S&P 500 ANNUAL DIVIDEND IND	125,736	113,918	10.4%	118,038	6.5%
S&P 500/GI	10	10	0.0%	10	0.0%
S&P 500 QUARLY DIVIDEND IND	1,198	380	215.3%	1,139	5.2%
S&P 600 SMALLCAP EMINI	961	0	-	430	123.5%
S&P CONSUMER DSCRTNRY SE	4,288	5,318	-19.4%	3,761	14.0%
S&P CONSUMER STAPLES SECT	8,863	12,690	-30.2%	7,685	15.3%
S&P ENERGY SECTOR	10,768	15,822	-31.9%	9,776	10.1%
S&P FINANCIAL SECTOR	27,156	30,445	-10.8%	21,065	28.9%
S&P HEALTH CARE SECTOR	22,279	19,404	14.8%	21,877	1.8%
S&P INDUSTRIAL SECTOR	11,793	16,559	-28.8%	9,888	19.3%
S&P MATERIALS SECTOR	12,396	11,453	8.2%	11,901	4.2%
S&P TECHNOLOGY SECTOR	10,790	12,755	-15.4%	10,157	6.2%
S&P UTILITIES SECTOR	13,522	15,468	-12.6%	12,452	8.6%
S&P VALUE INDEX FUTURES	12	12	0.0%	12	0.0%
YEN DENOMINATED TOPIX	695	242	187.2%	950	-26.8%

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<b>Equity Index Options</b>					
E-mini (\$5) Dow	2,884	11,490	-74.9%	2,732	5.6%
E-MINI NASDAQ 100	66,775	79,246	-15.7%	71,175	-6.2%
E-MINI RUSSELL 2000	26,697	16,486	61.9%	19,045	40.2%
E-MINI S&P500	2,596,694	2,797,851	-7.2%	2,206,775	17.7%
EOM E-MINI RUSSELL 2000 END	3,342	2,722	22.8%	2,353	42.0%
EOM EMINI S&P	557,501	650,116	-14.2%	585,541	-4.8%
EOM S&P 500	22,861	46,503	-50.8%	26,646	-14.2%
EOW1 E-MINI RUSSELL 2000 WE	536	760	-29.5%	420	27.6%
EOW1 E-MINI RUSSELL 2000 WE	782	1,237	-36.8%	359	117.8%
EOW1 EMINI S&P 500	196,246	344,476	-43.0%	219,915	-10.8%
EOW1 S&P 500	44,187	12,525	252.8%	35,990	22.8%
EOW2 E-MINI RUSSELL 2000 WE	735	751	-2.1%	371	98.1%
EOW2 EMINI S&P 500	125,749	145,789	-13.7%	139,950	-10.1%
EOW2 S&P 500	14,057	3,816	268.4%	26,526	-47.0%
EOW3 E-MINI RUSSELL 2000 WE	6,713	4,805	39.7%	10,817	-37.9%
EOW3 EMINI S&P 500	372,482	488,645	-23.8%	659,603	-43.5%
EOW3 S&P 500	31,655	53,292	-40.6%	45,800	-30.9%
EOW4 E-MINI RUSSELL 2000 WE	69	82	-15.9%	99	-30.3%
EOW4 EMINI S&P 500	38,824	41,735	-7.0%	97,684	-60.3%
S&P 500	124,614	186,661	-33.2%	72,080	72.9%
<b>Metals Futures</b>					
ALUMINUM	61,550	68,109	-9.6%	54,771	12.4%
COMEX COPPER	209,490	215,249	-2.7%	238,590	-12.2%
COMEX E-Mini GOLD	2,356	1,000	135.6%	2,709	-13.0%
COMEX E-Mini SILVER	213	143	49.0%	444	-52.0%
COMEX GOLD	674,822	388,430	73.7%	681,205	-0.9%
COMEX MINY COPPER	101	37	173.0%	83	21.7%
COMEX SILVER	204,547	184,700	10.7%	224,936	-9.1%
COPPER	11,064	13,325	-17.0%	11,465	-3.5%
E-MICRO GOLD	21,830	9,130	139.1%	22,752	-4.1%
FERROUS PRODUCTS	2,292	4,096	-44.0%	2,162	6.0%
GOLD	340	0	-	151	125.2%
Gold Kilo	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	0	160	-100.0%	0	-
IRON ORE 62 CHINA TSI FUTURE	4,753	9,478	-49.9%	5,787	-17.9%
LNDN ZINC	0	25	-100.0%	0	-
NYMEX HOT ROLLED STEEL	17,206	15,800	8.9%	16,685	3.1%
NYMEX PLATINUM	90,461	74,698	21.1%	89,351	1.2%
PALLADIUM	25,311	24,971	1.4%	28,469	-11.1%
SILVER	2,429	2,118	14.7%	2,613	-7.0%
URANIUM	2,406	4,782	-49.7%	2,406	0.0%

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<b>Metals Options</b>					
COMEX COPPER	31,301	15,787	98.3%	38,490	-18.7%
COMEX GOLD	1,244,841	1,080,006	15.3%	1,708,953	-27.2%
COMEX SILVER	117,351	210,531	-44.3%	219,551	-46.5%
COPPER	195	115	69.6%	36	441.7%
GOLD	21,453	9,112	135.4%	36,893	-41.9%
HOT ROLLED COIL STEEL CALL	350	400	-12.5%	550	-36.4%
HOT ROLLED COIL STEEL PUT O	150	0	-	0	-
IRON ORE 62 CHINA TSI CALL O	870	536	62.3%	1,230	-29.3%
IRON ORE 62 CHINA TSI PUT OP	410	80	412.5%	615	-33.3%
NYMEX PLATINUM	5,555	5,945	-6.6%	5,276	5.3%
PALLADIUM	1,417	834	69.9%	2,239	-36.7%
SILVER	1,823	1,113	63.8%	3,207	-43.2%
<b>Energy Futures</b>					
3.5% FUEL OIL CID MED SWA	18	133	-86.5%	27	-33.3%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	38	68	-44.1%	38	0.0%
AEP-DAYTON HUB MTHLY	0	0	-	0	-
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	0	0	-	0	-
ANR OKLAHOMA	0	273	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	15,890	39,993	-60.3%	16,792	-5.4%
ARGUS PROPAN FAR EST INDE	5,188	5,290	-1.9%	5,224	-0.7%
ARGUS PROPAN(SAUDI ARAMC	1,829	2,448	-25.3%	1,895	-3.5%
AUSTRIALIAN COKE COAL	8	96	-91.7%	12	-33.3%
BRENT BALMO SWAP	0	0	-	197	-100.0%
BRENT CALENDAR SWAP	29,713	21,164	40.4%	29,014	2.4%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	230	1,158	-80.1%	564	-59.2%
BRENT OIL LAST DAY	223,009	221,956	0.5%	240,633	-7.3%
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	-
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	0	0	-	0	-
CENTERPOINT BASIS SWAP	0	2,769	-100.0%	140	-100.0%
CHICAGO ETHANOL SWAP	40,065	52,410	-23.6%	41,694	-3.9%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,560	1,657	-5.9%	2,420	-35.5%
CHICAGO UNL GAS PL VS RBO	100	0	-	250	-60.0%
CIG BASIS	558	7,938	-93.0%	1,098	-49.2%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	0	20	-100.0%	0	-
CINERGY HUB PEAK MONTH	0	48	-100.0%	0	-
CIN HUB 5MW D AH O PK	0	0	0.0%	0	-
CIN HUB 5MW D AH PK	233	2,411	-90.3%	254	-8.3%
CIN HUB 5MW REAL TIME O P	42,904	179,384	-76.1%	52,904	-18.9%
CIN HUB 5MW REAL TIME PK	3,164	20,034	-84.2%	4,464	-29.1%
COAL SWAP	0	80	-100.0%	0	-

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<b>Energy Futures</b>					
COLUMB GULF MAINLINE NG B	658	615	7.0%	681	-3.4%
COLUMBIA GULF ONSHORE	0	0	-	0	-
CONWAY NATURAL GASOLINE (	1,152	1,356	-15.0%	1,268	-9.1%
CONWAY NORMAL BUTANE (OPI	1,544	1,309	18.0%	1,550	-0.4%
CONWAY PROPANE 5 DECIMALS	22,713	24,158	-6.0%	24,065	-5.6%
CRUDE OIL	20,571	24,016	-14.3%	20,396	0.9%
CRUDE OIL OUTRIGHTS	169,337	133,572	26.8%	164,090	3.2%
CRUDE OIL PHY	2,191,959	2,061,069	6.4%	2,048,700	7.0%
CRUDE OIL SPRDS	127,818	144,976	-11.8%	131,359	-2.7%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	131,658	166,447	-20.9%	106,830	23.2%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	795	3,565	-77.7%	845	-5.9%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
DOMINION TRAN INC - APP I	0	488	-100.0%	0	-
DOMINION TRANSMISSION INC	3,672	13,799	-73.4%	4,362	-15.8%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	1,039	40,608	-97.4%	1,394	-25.5%
DUTCH TTF NATURAL GAS CAL	7,316	283	2,485.2%	5,944	23.1%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	0	0	-	0	-
EAST/WEST FUEL OIL SPREAD	14	42	-66.7%	15	-6.7%
EIA FLAT TAX ONHWAY DIESE	1,343	1,785	-24.8%	1,553	-13.5%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC FINSETTLED	596	1,106	-46.1%	642	-7.2%
ELEC MISO PEAK	0	615	-100.0%	0	-
ELEC NYISO OFF-PEAK	0	12,135	-100.0%	0	-
ELECTRICITY ERCOT PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	27,142	75,702	-64.1%	35,414	-23.4%
ELEC WEST POWER OFF-PEAK	0	0	-	0	-
ELEC WEST POWER PEAK	0	0	-	0	-
ERCOT DAILY 5MW PEAK	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	0	0	-	0	-
ETHANOL	656	2,879	-77.2%	619	6.0%
ETHANOL SWAP	430	390	10.3%	360	19.4%
ETHANOL T2 FOB ROTT INCL DU	6,906	6,224	11.0%	6,228	10.9%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	95	235	-59.6%	13	630.8%
EURO 3.5% FUEL OIL SPREAD	20	46	-56.5%	10	100.0%
EURO-DENOMINATED PETRO P	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	0	104	-100.0%	0	-
EUROPE 1% FUEL OIL NWE CA	227	258	-12.0%	302	-24.8%
EUROPE 1% FUEL OIL RDAM C	2	3	-33.3%	3	-33.3%
EUROPE 3.5% FUEL OIL MED	33	186	-82.3%	30	10.0%
EUROPE 3.5% FUEL OIL RDAM	3,879	9,559	-59.4%	4,261	-9.0%

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EUROPEAN GASOIL (ICE)	144	222	-35.1%	125	15.2%
EUROPEAN NAPHTHA BALMO	15	184	-91.8%	35	-57.1%
EUROPEAN NAPHTHA CRACK SP	6,528	18,168	-64.1%	7,395	-11.7%
EUROPE DATED BRENT SWAP	25	4,720	-99.5%	50	-50.0%
EUROPE JET KERO NWE CALSW	6	30	-80.0%	12	-50.0%
EUROPE NAPHTHA CALSWAP	1,465	4,144	-64.6%	1,487	-1.5%
EURO PROPANE CIF ARA SWA	2,658	2,160	23.1%	2,578	3.1%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-
FREIGHT MARKETS	3,256	4,183	-22.2%	3,600	-9.6%
FUEL OIL CRACK VS ICE	8,175	9,823	-16.8%	8,377	-2.4%
FUEL OIL NWE CRACK VS ICE	156	171	-8.8%	156	0.0%
FUEL OIL (PLATS) CAR CM	2	28	-92.9%	3	-33.3%
FUEL OIL (PLATS) CAR CN	0	50	-100.0%	0	-
FUELOIL SWAP:CARGOES VS.B	510	674	-24.3%	537	-5.0%
GAS EURO-BOB OXY NWE BARG	3,088	5,919	-47.8%	3,350	-7.8%
GAS EURO-BOB OXY NWE BARG	18,491	33,497	-44.8%	19,638	-5.8%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	4	24	-83.3%	6	-33.3%
GASOIL 0.1 ROTTERDAM BARG	26	71	-63.4%	36	-27.8%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	3	97	-96.9%	4	-25.0%
GASOIL BULLET SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	97	10	870.0%	81	19.8%
GASOIL CRACK SPREAD CALEN	12,568	16,830	-25.3%	10,992	14.3%
GASOIL MINI CALENDAR SWAP	2,073	1,382	50.0%	1,551	33.7%
GERMAN POWER BASELOAD CA	1,559	83	1,778.3%	1,486	4.9%
GROUP THREE ULSD (PLATTS)	0	70	-100.0%	6	-100.0%
GROUP THREE UNLEAD GAS (P	250	175	42.9%	300	-16.7%
GRP THREE ULSD(PLT)VS HEA	5,212	7,474	-30.3%	8,614	-39.5%
GRP THREE UNL GS (PLT) VS	3,466	4,759	-27.2%	3,826	-9.4%
GULF COAST 3% FUEL OIL BA	304	703	-56.8%	614	-50.5%
GULF COAST JET FUEL CLNDR	44	869	-94.9%	66	-33.3%
GULF COAST JET VS NYM 2 H	20,967	28,964	-27.6%	22,855	-8.3%
GULF COAST NO.6 FUEL OIL	16,043	39,293	-59.2%	14,530	10.4%
GULF COAST ULSD CALENDAR	1,248	1,638	-23.8%	1,506	-17.1%
GULF COAST ULSD CRACK SPR	650	685	-5.1%	675	-3.7%
HEATING OIL BALMO CLNDR S	0	0	-	0	-
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	413,914	364,275	13.6%	452,006	-8.4%
HENRY HUB BASIS SWAP	4,960	10,244	-51.6%	1,200	313.3%
HENRY HUB FINANCIAL LAST	0	3	-100.0%	0	-
HENRY HUB INDEX SWAP FUTU	6,160	16,720	-63.2%	4,641	32.7%
HENRY HUB SWAP	760,130	1,034,914	-26.6%	805,489	-5.6%
HOUSTON SHIP CHANNEL BASI	6,382	11,789	-45.9%	6,892	-7.4%
HTG OIL	120	180	-33.3%	133	-9.8%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
ICE BRENT DUBAI SWAP	45,953	40,144	14.5%	46,957	-2.1%
ICE GASOIL BALMO SWAP	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2019	Open Interest NOV 2018	% CHG	Open Interest OCT 2019	% CHG
<b>Energy Futures</b>					
IN DELIVERY MONTH EUA	0	2,450	-100.0%	0	-
INDIANA MISO	4,220	26,712	-84.2%	3,401	24.1%
INDONESIAN COAL	0	0	-	0	-
INDONESIAN COAL ICI4	563	260	116.5%	527	6.8%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	54	251	-78.5%	81	-33.3%
JAPAN C&F NAPHTHA SWAP	779	2,656	-70.7%	946	-17.7%
JAPAN NAPHTHA BALMO SWAP	0	20	-100.0%	0	-
JET AV FUEL (P) CAR FM ICE GA	0	4	-100.0%	0	-
JET CIF NWE VS ICE	104	360	-71.1%	258	-59.7%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	0	0	-	132	-100.0%
JET FUEL UP-DOWN BALMO CL	1,675	5,075	-67.0%	4,145	-59.6%
JKM LNG Futures	6,078	5,226	16.3%	7,120	-14.6%
LA CARB DIESEL (OPIS)	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	27	340	-92.1%	28	-3.6%
LA CARBOB GASOLINE(OPIS)S	0	810	-100.0%	0	-
LA JET FUEL VS NYM NO 2 H	0	0	-	0	-
LA JET (OPIS) SWAP	1,350	1,689	-20.1%	1,734	-22.1%
LLS (ARGUS) CALENDAR SWAP	303	542	-44.1%	322	-5.9%
LLS (ARGUS) VS WTI SWAP	12,606	32,865	-61.6%	13,503	-6.6%
LOS ANGELES CARB GASOLINE	0	10	-100.0%	0	-
LTD NAT GAS	301,828	489,683	-38.4%	298,239	1.2%
MARS (ARGUS) VS WTI SWAP	1,470	5,990	-75.5%	2,270	-35.2%
MARS (ARGUS) VS WTI TRD M	24,905	20,520	21.4%	29,007	-14.1%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	23,144	28,906	-19.9%	22,039	5.0%
MCCLOSKEY RCH BAY COAL	2,119	3,467	-38.9%	1,679	26.2%
MGF FUT	10	50	-80.0%	10	0.0%
MGN1 SWAP FUT	230	374	-38.5%	270	-14.8%
MICHIGAN BASIS	1,344	2,413	-44.3%	1,464	-8.2%
MICHIGAN MISO	0	5,943	-100.0%	0	-
MINI GAS EUROBOB OXY NWE A	62	347	-82.1%	20	210.0%
MINI RBOB V. EBOBARG NWE BF	0	0	-	90	-100.0%
MINI RBOB V. EBOB(ARGUS) NW	1,617	3,172	-49.0%	1,751	-7.7%
MINY HTG OIL	0	0	-	1	-100.0%
MINY NATURAL GAS	5,981	2,815	112.5%	4,422	35.3%
MINY RBOB GAS	0	0	-	0	0.0%
MINY WTI CRUDE OIL	4,008	5,664	-29.2%	3,995	0.3%
MJC FUT	60	365	-83.6%	60	0.0%
MNC FUT	2,524	7,315	-65.5%	2,703	-6.6%
MONT BELVIEU ETHANE 5 DECI	41,342	40,260	2.7%	43,154	-4.2%
MONT BELVIEU ETHANE OPIS B	110	80	37.5%	30	266.7%
MONT BELVIEU LDH PROPANE 5	137,850	127,330	8.3%	139,249	-1.0%
MONT BELVIEU LDH PROPANE C	1,604	1,806	-11.2%	1,895	-15.4%
MONT BELVIEU NATURAL GASO	20,809	20,996	-0.9%	18,324	13.6%
MONT BELVIEU NATURAL GASO	685	40	1,612.5%	672	1.9%
MONT BELVIEU NORMAL BUTAN	55,674	48,111	15.7%	58,798	-5.3%
MONT BELVIEU NORMAL BUTAN	871	790	10.3%	1,244	-30.0%
NAT GAS BASIS SWAP	217	2,803	-92.3%	427	-49.2%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>					
NATURAL GAS	81,933	102,224	-19.8%	82,395	-0.6%
NATURAL GAS FIXED PRICE SW	0	0	-	0	-
NATURAL GAS INDEX	0	0	-	0	-
NATURAL GAS PEN SWP	126,842	165,463	-23.3%	125,577	1.0%
NATURAL GAS PHY	1,264,051	1,264,167	0.0%	1,192,796	6.0%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	331,958	464,564	-28.5%	346,241	-4.1%
NEPOOL NE MASS 5MW D AH O	2,427	14,040	-82.7%	3,555	-31.7%
NEPOOL NE MASS 5MW D AH P	123	765	-83.9%	192	-35.9%
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	1,248	2,239	-44.3%	1,154	8.1%
NEW YORK ETHANOL SWAP	2,285	1,002	128.0%	1,532	49.2%
NEW YORK HUB ZONE G PEAK	1,184	2,232	-47.0%	1,092	8.4%
NEW YORK HUB ZONE J PEAK	1,120	620	80.6%	1,085	3.2%
NGPL MID-CONTINENT	3,664	16,527	-77.8%	5,476	-33.1%
NGPL TEX/OK	3,855	28,866	-86.6%	5,625	-31.5%
N ILLINOIS HUB DAILY	68	178	-61.8%	68	0.0%
N ILLINOIS HUB MTHLY	0	0	-	0	-
NO 2 UP-DOWN SPREAD CALEN	100	0	-	250	-60.0%
NORTHERN NATURAL GAS DEMA	0	436	-100.0%	0	-
NORTHERN NATURAL GAS VENTL	0	1,364	-100.0%	0	-
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	2,123	18,346	-88.4%	3,293	-35.5%
N ROCKIES PIPE SWAP	0	59	-100.0%	0	-
NY1% VS GC SPREAD SWAP	1,765	2,070	-14.7%	2,265	-22.1%
NY 2.2% FUEL OIL (PLATTS	0	0	-	0	-
NY 3.0% FUEL OIL (PLATTS	0	100	-100.0%	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	7,974	13,450	-40.7%	8,687	-8.2%
NY HARBOR LOW SULPUR GAS	840	815	3.1%	840	0.0%
NY HARBOR RESIDUAL FUEL 1	2,434	1,883	29.3%	1,384	75.9%
NY HARBOR RESIDUAL FUEL C	0	50	-100.0%	0	-
NYH NO 2 CRACK SPREAD CAL	2,680	3,777	-29.0%	3,000	-10.7%
NYISO A	0	0	-	0	-
NYISO A OFF-PEAK	0	0	-	0	-
NYISO CAPACITY	359	1,425	-74.8%	410	-12.4%
NYISO G	0	0	-	0	-
NYISO G OFF-PEAK	0	0	-	0	-
NYISO J	0	0	-	0	-
NYISO J OFF-PEAK	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	9,344	38,451	-75.7%	10,160	-8.0%
NYISO ZONE A 5MW D AH PK	0	4,165	-100.0%	252	-100.0%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-
NYISO ZONE C 5MW D AH PK	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	372,789	563,195	-33.8%	402,573	-7.4%
NYISO ZONE G 5MW D AH PK	20,197	21,167	-4.6%	20,974	-3.7%
NYISO ZONE J 5MW D AH O P	14,016	154,416	-90.9%	26,256	-46.6%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2019	Open Interest NOV 2018	% CHG	Open Interest OCT 2019	% CHG
<b>Energy Futures</b>					
NYISO ZONE J 5MW D AH PK	2,056	12,051	-82.9%	2,791	-26.3%
NYMEX ALUMINUM FUTURES	384	1,023	-62.5%	372	3.2%
NYMEX ULSD VS NYMEX HO	550	0	-	550	0.0%
NY ULSD (ARGUS) VS HEATING	1,024	129	693.8%	1,061	-3.5%
ONEOK OKLAHOMA NG BASIS	0	62	-100.0%	0	-
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	1,435	5,478	-73.8%	1,555	-7.7%
PANHANDLE PIPE SWAP	0	197	-100.0%	0	-
PERMIAN BASIS SWAP	3,356	5,060	-33.7%	3,416	-1.8%
PETROCHEMICALS	11,737	11,773	-0.3%	11,395	3.0%
PETRO CRCKS & SPRDS ASIA	572	694	-17.6%	667	-14.2%
PETRO CRCKS & SPRDS NA	67,469	70,925	-4.9%	67,890	-0.6%
PETRO CRK&SPRD EURO	9,139	16,942	-46.1%	10,052	-9.1%
PETROLEUM PRODUCTS	9,933	9,852	0.8%	3,594	176.4%
PETROLEUM PRODUCTS ASIA	700	2,464	-71.6%	1,165	-39.9%
PETRO OUTRIGHT EURO	11,960	10,429	14.7%	11,647	2.7%
PETRO OUTRIGHT NA	4,772	7,866	-39.3%	6,269	-23.9%
PJM AD HUB 5MW REAL TIME	147,684	260,431	-43.3%	164,906	-10.4%
PJM AECO DA OFF-PEAK	0	0	-	0	-
PJM AECO DA PEAK	0	0	-	0	-
PJM APS ZONE DA OFF-PEAK	0	0	-	0	-
PJM APS ZONE DA PEAK	0	0	-	0	-
PJM ATSI ELEC	0	0	-	0	-
PJM BGE DA OFF-PEAK	0	1,618	-100.0%	0	-
PJM BGE DA PEAK	0	82	-100.0%	0	-
PJM COMED 5MW D AH O PK	0	4,045	-100.0%	0	-
PJM COMED 5MW D AH PK	0	205	-100.0%	0	-
PJM DAILY	960	622	54.3%	960	0.0%
PJM DAYTON DA OFF-PEAK	46,720	70,120	-33.4%	48,760	-4.2%
PJM DAYTON DA PEAK	2,570	5,120	-49.8%	2,780	-7.6%
PJM JCPL DA OFF-PEAK	0	0	-	0	-
PJM JCPL DA PEAK	0	0	-	0	-
PJM MONTHLY	80	620	-87.1%	120	-33.3%
PJM NI HUB 5MW REAL TIME	82,311	155,326	-47.0%	90,610	-9.2%
PJM NILL DA OFF-PEAK	0	159,120	-100.0%	13,872	-100.0%
PJM NILL DA PEAK	0	9,945	-100.0%	819	-100.0%
PJM OFF-PEAK LMP SWAP FUT	0	80	-100.0%	0	-
PJM PECO ZONE5MW PEAK CAL	820	2,960	-72.3%	1,280	-35.9%
PJM PPL DA OFF-PEAK	0	0	-	0	-
PJM PPL DA PEAK	0	0	-	0	-
PJM PSEG DA OFF-PEAK	20,225	92,380	-78.1%	29,625	-31.7%
PJM PSEG DA PEAK	1,025	4,235	-75.8%	1,600	-35.9%
PJM WESTH DA OFF-PEAK	48,364	198,124	-75.6%	61,420	-21.3%
PJM WESTHDA PEAK	2,634	10,794	-75.6%	3,306	-20.3%
PJM WESTH RT OFF-PEAK	479,163	1,057,700	-54.7%	506,431	-5.4%
PJM WESTH RT PEAK	50,038	62,667	-20.2%	59,638	-16.1%
PLASTICS	3,804	1,984	91.7%	3,669	3.7%
PREMIUM UNLD 10P FOB MED	71	537	-86.8%	82	-13.4%
PREMIUM UNLEAD 10PPM FOB	0	5	-100.0%	32	-100.0%
PREM UNL GAS 10PPM RDAM F	0	3	-100.0%	0	-
PREM UNL GAS 10PPM RDAM F	0	104	-100.0%	5	-100.0%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>					
PROPANE NON-LDH MB (OPIS) B	538	7	7,585.7%	1,441	-62.7%
PROPANE NON-LDH MT. BEL (OF	59,948	60,778	-1.4%	52,857	13.4%
RBOB CALENDAR SWAP	13,954	17,042	-18.1%	15,752	-11.4%
RBOB CRACK SPREAD	6,071	4,477	35.6%	4,734	28.2%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	84	96	-12.5%	92	-8.7%
RBOB GASOLINE BALMO CLNDR	1,587	396	300.8%	198	701.5%
RBOB PHY	376,874	394,224	-4.4%	379,213	-0.6%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-
RBOB VS HEATING OIL SWAP	75	110	-31.8%	75	0.0%
SAN JUAN BASIS SWAP	614	8,642	-92.9%	794	-22.7%
SAN JUAN PIPE SWAP	0	288	-100.0%	0	-
SINGAPORE 180CST BALMO	0	10	-100.0%	117	-100.0%
SINGAPORE 380CST BALMO	78	85	-8.2%	17	358.8%
SINGAPORE 380CST FUEL OIL	2,882	10,526	-72.6%	3,488	-17.4%
SINGAPORE FUEL 180CST CAL	169	699	-75.8%	166	1.8%
SINGAPORE FUEL OIL SPREAD	110	635	-82.7%	149	-26.2%
SINGAPORE GASOIL	6,054	10,498	-42.3%	7,667	-21.0%
SINGAPORE GASOIL CALENDAR	517	408	26.7%	408	26.7%
SINGAPORE GASOIL SWAP	1,464	6,750	-78.3%	830	76.4%
SINGAPORE GASOIL VS ICE	6,838	35,703	-80.8%	7,178	-4.7%
SINGAPORE JET KERO BALMO	0	0	-	50	-100.0%
SINGAPORE JET KERO GASOIL	900	9,500	-90.5%	1,350	-33.3%
SINGAPORE JET KEROSENE SW	1,630	3,625	-55.0%	1,640	-0.6%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	50	-100.0%	0	-
SINGAPORE MOGAS 92 UNLEAD	8,758	15,286	-42.7%	6,799	28.8%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	25	0	-	5	400.0%
SOCAL PIPE SWAP	0	0	-	0	-
SONAT BASIS SWAP FUTURE	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	0	10	-100.0%	0	-
Sumas Basis Swap	641	2,977	-78.5%	821	-21.9%
SUMAS NAT GAS PLATTS FIXED	0	0	-	0	-
TC2 ROTTERDAM TO USAC 37K	469	365	28.5%	571	-17.9%
TC5 RAS TANURA TO YOKOHAM	1,275	825	54.5%	1,360	-6.2%
TCO BASIS SWAP	1,344	4,479	-70.0%	1,464	-8.2%
TCO NG INDEX SWAP	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	12,109	7,886	53.6%	13,475	-10.1%
TENNESSEE 500 LEG BASIS S	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	0	0	-	0	-
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-
TETCO M-3 INDEX	0	0	-	0	-
Tetco STX Basis	0	62	-100.0%	0	-
TEXAS EASTERN ZONE M-3 BA	976	2,643	-63.1%	1,036	-5.8%
TEXAS GAS ZONE1 NG BASIS	0	484	-100.0%	0	-
Transco Zone 3 Basis	0	279	-100.0%	0	-
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	1,671	3,513	-52.4%	1,804	-7.4%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	0	242	-100.0%	0	-

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<b>Energy Futures</b>					
TRANSCO ZONE 6 INDEX	0	0	-	0	-
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	360	60	500.0%	330	9.1%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	4,785	7,571	-36.8%	10,555	-54.7%
UP DOWN GC ULSD VS NMX HO	58,374	45,156	29.3%	61,010	-4.3%
WAHA BASIS	751	2,855	-73.7%	814	-7.7%
WAHA INDEX SWAP FUTURE	0	0	-	0	-
WESTERN RAIL DELIVERY PRB	0	0	-	0	-
WTI-BRENT BULLET SWAP	762	5,979	-87.3%	804	-5.2%
WTI-BRENT CALENDAR SWAP	175,151	137,707	27.2%	171,411	2.2%
WTI CALENDAR	182,194	171,656	6.1%	172,302	5.7%
WTS (ARGUS) VS WTI SWAP	65,152	57,623	13.1%	67,275	-3.2%
WTS (ARGUS) VS WTI TRD MT	3,776	4,848	-22.1%	4,455	-15.2%
<b>Energy Options</b>					
12 MO GASOIL CAL SWAP SPR	0	0	-	0	-
BRENT 1 MONTH CAL	0	0	-	0	-
BRENT CALENDAR SWAP	9,189	10,543	-12.8%	8,514	7.9%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	2,000	33,000	-93.9%	3,600	-44.4%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-
BRENT OIL LAST DAY	84,631	319,898	-73.5%	92,394	-8.4%
COAL API2 INDEX	510	195	161.5%	510	0.0%
COAL API4 INDEX	0	0	0.0%	0	-
COAL SWAP	0	0	-	0	-
CRUDE OIL	150	0	-	150	0.0%
CRUDE OIL 1MO	368,625	409,475	-10.0%	414,975	-11.2%
CRUDE OIL APO	377,796	329,762	14.6%	329,938	14.5%
CRUDE OIL CALNDR STRIP	200	170	17.6%	200	0.0%
CRUDE OIL OUTRIGHTS	0	6,390	-100.0%	0	-
CRUDE OIL PHY	1,743,510	3,120,478	-44.1%	2,365,580	-26.3%
ELEC MISO PEAK	0	0	-	0	-
ETHANOL	0	0	-	0	-
ETHANOL SWAP	12,960	9,153	41.6%	13,888	-6.7%
EUROPEAN JET KEROSENE NW	0	0	-	0	-
FREIGHT MARKETS	1,200	0	-	1,800	-33.3%
GASOLINE	0	0	-	0	-
HEATING OIL CRACK OPTIONS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
HEATING OIL PHY	26,604	50,738	-47.6%	44,141	-39.7%
HENRY HUB FINANCIAL LAST	11,259	5,237	115.0%	11,954	-5.8%
HO 1 MONTH CLNDR OPTIONS	400	2,600	-84.6%	0	-
LLS CRUDE OIL	0	300	-100.0%	0	-
MCCLOSKEY ARA ARGS COAL	350	90	288.9%	50	600.0%
MCCLOSKEY RCH BAY COAL	35	340	-89.7%	60	-41.7%
NATURAL GAS	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2019	Open Interest NOV 2018	% CHG	Open Interest OCT 2019	% CHG
<b>Energy Options</b>					
NATURAL GAS 1 M CSO FIN	214,377	72,510	195.7%	142,800	50.1%
NATURAL GAS 2 M CSO FIN	10,125	0	-	0	-
NATURAL GAS 3 M CSO FIN	0	0	-	2,400	-100.0%
NATURAL GAS 5 M CSO FIN	3,600	0	-	2,750	30.9%
NATURAL GAS 6 M CSO FIN	47,700	17,100	178.9%	26,250	81.7%
NATURAL GAS OPTION ON CALE	21,524	20,502	5.0%	19,384	11.0%
NATURAL GAS PHY	1,916,756	2,393,529	-19.9%	1,902,806	0.7%
NATURAL GAS WINTER STRIP	0	0	-	0	-
N ROCKIES PIPE SWAP	4,658	3,408	36.7%	4,658	0.0%
NY HARBOR HEAT OIL SWP	9,157	16,468	-44.4%	11,968	-23.5%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-
PANHANDLE PIPE SWAP	0	480	-100.0%	0	-
PETROCHEMICALS	2,571	6,850	-62.5%	3,413	-24.7%
PETRO OUTRIGHT EURO	24	0	-	24	0.0%
PETRO OUTRIGHT NA	632	564	12.1%	618	2.3%
PJM WES HUB PEAK CAL MTH	1,540	2,110	-27.0%	1,390	10.8%
PJM WES HUB PEAK LMP 50MW	512	2,579	-80.1%	512	0.0%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	260	300	-13.3%	295	-11.9%
RBOB CRACK	0	2	-100.0%	0	-
RBOB PHY	5,893	11,565	-49.0%	8,584	-31.3%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-
SAN JUAN PIPE SWAP	3,880	2,347	65.3%	3,880	0.0%
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	500	750	-33.3%	125	300.0%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-
SOCAL PIPE SWAP	0	0	-	0	-
WTI-BRENT BULLET SWAP	110,550	105,044	5.2%	101,000	9.5%
WTI CRUDE OIL 1 M CSO FI	147,325	142,400	3.5%	147,185	0.1%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2019	Open Interest NOV 2018	% CHG	Open Interest OCT 2019	% CHG
<b>FX Futures</b>					
AD/CD CROSS RATES	82	0	-	3	2,633.3%
AD/JY CROSS RATES	765	1,133	-32.5%	689	11.0%
AD/NE CROSS RATES	286	20	1,330.0%	293	-2.4%
AUSTRALIAN DOLLAR	195,887	142,647	37.3%	155,954	25.6%
BDI	0	0	-	0	-
BP/JY CROSS RATES	1,281	504	154.2%	1,370	-6.5%
BP/SF CROSS RATES	113	91	24.2%	80	41.3%
BRAZIL REAL	73,714	14,611	404.5%	65,610	12.4%
BRITISH POUND	226,931	230,046	-1.4%	207,549	9.3%
CANADIAN DOLLAR	185,592	150,491	23.3%	188,266	-1.4%
CD/JY CROSS RATES	4	100	-96.0%	2	100.0%
CHINESE RENMINBI (CNH)	1,627	1,487	9.4%	1,783	-8.7%
CZECK KORUNA (EC)	6	0	-	6	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	1,940	2,759	-29.7%	1,824	6.4%
EC/CD CROSS RATES	1,826	1,927	-5.2%	1,906	-4.2%
EC/NOK CROSS RATES	422	126	234.9%	372	13.4%
EC/SEK CROSS RATES	672	712	-5.6%	709	-5.2%
EFX/BP CROSS RATES	27,294	36,775	-25.8%	26,884	1.5%
EFX/JY CROSS RATES	23,145	27,791	-16.7%	21,345	8.4%
EFX/SF CROSS RATES	7,702	10,459	-26.4%	8,047	-4.3%
E-MICRO AUD/USD	5,231	2,151	143.2%	4,594	13.9%
E-MICRO CAD/USD	2,413	2,043	18.1%	1,929	25.1%
E-MICRO CHF/USD	386	591	-34.7%	298	29.5%
E-MICRO EUR/USD	13,859	11,592	19.6%	12,001	15.5%
E-MICRO GBP/USD	4,631	2,688	72.3%	4,814	-3.8%
E-MICRO INR/USD	215	361	-40.4%	383	-43.9%
E-MICRO JPY/USD	2,258	1,263	78.8%	1,774	27.3%
E-MINI EURO FX	18,640	15,535	20.0%	18,200	2.4%
E-MINI JAPANESE YEN	2,379	844	181.9%	1,880	26.5%
EURO FX	583,293	551,482	5.8%	556,961	4.7%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	19	0	-	19	0.0%
INDIAN RUPEE	928	1,133	-18.1%	1,512	-38.6%
JAPANESE YEN	218,885	225,250	-2.8%	160,628	36.3%
KOREAN WON	810	426	90.1%	844	-4.0%
MEXICAN PESO	288,111	183,910	56.7%	286,497	0.6%
NEW ZEALND DOLLAR	73,524	54,924	33.9%	74,421	-1.2%
NKR/USD CROSS RATE	2,510	1,939	29.4%	1,933	29.8%
POLISH ZLOTY (EC)	6	9	-33.3%	6	0.0%
POLISH ZLOTY (US)	127	80	58.8%	91	39.6%
RMB USD	2	5	-60.0%	1	100.0%
RUSSIAN RUBLE	54,615	33,945	60.9%	55,343	-1.3%
S.AFRICAN RAND	14,847	11,681	27.1%	12,551	18.3%
SF/JY CROSS RATES	7	7	0.0%	4	75.0%
SHEKEL	0	0	-	3	-100.0%
SKR/USD CROSS RATES	1,517	1,540	-1.5%	1,507	0.7%
SWISS FRANC	83,410	78,600	6.1%	64,093	30.1%
TURKISH LIRA	1,492	1,025	45.6%	1,669	-10.6%
USDZAR	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2019	Open Interest NOV 2018	% CHG	Open Interest OCT 2019	% CHG
<b>FX Options</b>					
AUD/USD MONTHLY OPTIONS	63,116	65,984	-4.3%	64,816	-2.6%
AUD/USD WKLY FRIDAY OPTION	0	0	-	3,335	-100.0%
AUD/USD WKLY FRIDAY OPTION	2,962	4,128	-28.2%	0	-
AUD/USD WKLY FRIDAY OPTION	1,239	1,527	-18.9%	1,964	-36.9%
AUD/USD WKLY FRIDAY OPTION	579	600	-3.5%	2,145	-73.0%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	505	-100.0%
AUD/USD WKLY WED OPTIONS -	1,253	4,140	-69.7%	1,190	5.3%
AUD/USD WKLY WED OPTIONS -	308	285	8.1%	787	-60.9%
AUD/USD WKLY WED OPTIONS -	0	85	-100.0%	0	-
AUD/USD WKLY WED OPTIONS -	0	6	-100.0%	14	-100.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	0	37	-100.0%	0	-
BRL/USD MONTHLY OPTIONS	1,403	0	-	407	244.7%
CAD/USD MONTHLY OPTIONS	58,285	58,990	-1.2%	54,402	7.1%
CAD/USD WKLY FRIDAY OPTION	0	0	-	5,889	-100.0%
CAD/USD WKLY FRIDAY OPTION	4,350	2,741	58.7%	0	-
CAD/USD WKLY FRIDAY OPTION	1,522	1,659	-8.3%	2,754	-44.7%
CAD/USD WKLY FRIDAY OPTION	947	2,453	-61.4%	2,011	-52.9%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	799	-100.0%
CAD/USD WKLY WED OPTIONS -	2,184	922	136.9%	2,659	-17.9%
CAD/USD WKLY WED OPTIONS -	1,031	654	57.6%	559	84.4%
CAD/USD WKLY WED OPTIONS -	84	300	-72.0%	873	-90.4%
CAD/USD WKLY WED OPTIONS -	0	35	-100.0%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	9,357	2,635	255.1%	6,245	49.8%
CHF/USD WKLY FRIDAY OPTION	0	0	-	57	-100.0%
CHF/USD WKLY FRIDAY OPTION	405	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	56	0	-	106	-47.2%
CHF/USD WKLY FRIDAY OPTION	0	0	-	263	-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	0	0	-	0	-
EURO FX (EU)	0	10	-100.0%	0	-
EUR/USD MONTHLY OPTIONS	212,195	244,878	-13.3%	223,465	-5.0%
EUR/USD WKLY FRIDAY OPTION	0	0	-	11,879	-100.0%
EUR/USD WKLY FRIDAY OPTION	5,086	9,919	-48.7%	0	-
EUR/USD WKLY FRIDAY OPTION	2,611	4,036	-35.3%	5,901	-55.8%
EUR/USD WKLY FRIDAY OPTION	760	1,395	-45.5%	1,483	-48.8%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	1,232	-100.0%
EUR/USD WKLY WED OPTIONS -	3,553	4,440	-20.0%	2,053	73.1%
EUR/USD WKLY WED OPTIONS -	2,687	2,111	27.3%	2,563	4.8%
EUR/USD WKLY WED OPTIONS -	636	882	-27.9%	293	117.1%
EUR/USD WKLY WED OPTIONS -	558	20	2,690.0%	42	1,228.6%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
GBP/USD MONTHLY OPTIONS	106,978	201,161	-46.8%	144,289	-25.9%

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## CME Group Exchange Open Interest Report - Monthly

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<b>FX Options</b>					
GBP/USD WKLY FRIDAY OPTION	0	0	-	4,878	-100.0%
GBP/USD WKLY FRIDAY OPTION	2,412	9,948	-75.8%	0	-
GBP/USD WKLY FRIDAY OPTION	652	1,290	-49.5%	857	-23.9%
GBP/USD WKLY FRIDAY OPTION	468	573	-18.3%	1,464	-68.0%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	437	-100.0%
GBP/USD WKLY WED OPTIONS -	580	4,041	-85.6%	1,615	-64.1%
GBP/USD WKLY WED OPTIONS -	3,365	4,220	-20.3%	341	886.8%
GBP/USD WKLY WED OPTIONS -	3	2,712	-99.9%	11	-72.7%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	111,393	112,467	-1.0%	119,415	-6.7%
JPY/USD WKLY FRIDAY OPTION	0	0	-	7,319	-100.0%
JPY/USD WKLY FRIDAY OPTION	6,923	3,605	92.0%	0	-
JPY/USD WKLY FRIDAY OPTION	1,821	1,582	15.1%	4,669	-61.0%
JPY/USD WKLY FRIDAY OPTION	486	1,682	-71.1%	2,257	-78.5%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	1,662	-100.0%
JPY/USD WKLY WED OPTIONS -	1,858	2,817	-34.0%	3,849	-51.7%
JPY/USD WKLY WED OPTIONS -	541	1,580	-65.8%	845	-36.0%
JPY/USD WKLY WED OPTIONS -	583	654	-10.9%	229	154.6%
JPY/USD WKLY WED OPTIONS -	27	138	-80.4%	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
MXN/USD MONTHLY OPTIONS	2,009	3,561	-43.6%	2,759	-27.2%
MXN/USD WKLY FRIDAY OPTION	0	0	-	1,200	-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	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	998	1,006	-0.8%	1,180	-15.4%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	50	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	100	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	150	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	100	-100.0%
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-

### Foreign Exchange Futures

CHILEAN PESO	0	95	-100.0%	0	-
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### Foreign Exchange Options

AUD/USD WKLY WED OPTIONS -	0	24	-100.0%	1	-100.0%
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### Ags Futures

FERTILIZER PRODUCS	4,245	2,320	83.0%	3,930	8.0%
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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2019	Open Interest NOV 2018	% CHG	Open Interest OCT 2019	% CHG
<b>Ag Products Futures</b>					
BUTTER CS	9,763	7,200	35.6%	7,978	22.4%
CASH-SETTLED CHEESE	20,463	27,540	-25.7%	16,809	21.7%
CATTLE	381,341	339,935	12.2%	330,239	15.5%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CHI WHEAT	359,244	442,960	-18.9%	406,544	-11.6%
CLASS IV MILK	7,785	3,596	116.5%	7,116	9.4%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,457,205	1,550,230	-6.0%	1,586,082	-8.1%
COTTON	0	0	-	1	-100.0%
DJ_UBS ROLL SELECT INDEX FU	1,360	1,917	-29.1%	1,360	0.0%
DOW-UBS COMMOD INDEX	17,543	39,131	-55.2%	18,306	-4.2%
DRY WHEY	2,463	4,483	-45.1%	1,911	28.9%
FEEDER CATTLE	46,190	49,763	-7.2%	40,718	13.4%
FERTILIZER PRODUCTS	1,705	3,605	-52.7%	1,975	-13.7%
GOLDMAN SACHS	10,524	15,433	-31.8%	12,297	-14.4%
GSCI EXCESS RETURN FUT	38,133	55,509	-31.3%	38,220	-0.2%
HDD EURO SEASONAL STRIP	250	0	-	0	-
HDD SEASONAL STRIP	0	50	-100.0%	0	-
HDD WEATHER	9,380	4,700	99.6%	2,260	315.0%
HDD WEATHER EUROPEAN	5,000	10,900	-54.1%	3,000	66.7%
HOGS	295,989	219,219	35.0%	286,535	3.3%
HOUSING INDEX	53	32	65.6%	60	-11.7%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	261,389	285,592	-8.5%	315,414	-17.1%
LUMBER	3,434	3,941	-12.9%	3,113	10.3%
MALAYSIAN PALM SWAP	30,660	21,348	43.6%	30,640	0.1%
MILK	24,024	30,657	-21.6%	20,949	14.7%
MINI CORN	6,482	6,854	-5.4%	11,497	-43.6%
MINI SOYBEAN	10,036	11,649	-13.8%	7,114	41.1%
MINI WHEAT	1,156	1,936	-40.3%	1,844	-37.3%
MLK MID OPTIONS	0	0	-	0	0.0%
NFD MILK	8,535	6,911	23.5%	7,524	13.4%
OATS	6,563	5,886	11.5%	6,630	-1.0%
ROUGH RICE	9,265	7,962	16.4%	8,738	6.0%
SOYBEAN	827,360	726,553	13.9%	687,505	20.3%
SOYBEAN MEAL	424,936	465,140	-8.6%	435,660	-2.5%
SOYBEAN OIL	527,931	524,252	0.7%	527,814	0.0%
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	3,346	3,310	1.1%	3,100	7.9%
WHEAT	17,176	27,815	-38.2%	16,993	1.1%
<b>Ag Products Options</b>					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BUTTER CS	6,635	11,993	-44.7%	4,620	43.6%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2019	Open Interest NOV 2018	% CHG	Open Interest OCT 2019	% CHG
<b>Ag Products Options</b>					
CASH-SETTLED CHEESE	28,228	32,915	-14.2%	25,477	10.8%
CATTLE	198,930	186,007	6.9%	180,590	10.2%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CHI WHEAT	238,792	261,364	-8.6%	365,818	-34.7%
CLASS IV MILK	10,513	5,430	93.6%	10,446	0.6%
CORN	817,074	921,935	-11.4%	1,518,531	-46.2%
CORN NEARBY+2 CAL SPRD	200	1,050	-81.0%	32,425	-99.4%
DEC-DEC CORN CAL SPRD	0	0	-	10,284	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	14,284	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	51	-100.0%
DRY WHEY	2,114	2,741	-22.9%	2,006	5.4%
FEEDER CATTLE	17,121	23,992	-28.6%	29,714	-42.4%
HDD EURO SEASONAL STRIP	0	500	-100.0%	0	-
HDD SEASONAL STRIP	0	9,000	-100.0%	0	-
HDD WEATHER	0	350	-100.0%	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	398,470	267,900	48.7%	386,640	3.1%
HOUSING INDEX	7	0	-	7	0.0%
Intercommodity Spread	5,324	0	-	119	4,373.9%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	19,037	1,025	1,757.3%	11,237	69.4%
JULY-DEC SOYMEAL CAL SPRD	0	1,200	-100.0%	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	50	200	-75.0%	50	0.0%
JULY-NOV SOYBEAN CAL SPRD	5,744	4,857	18.3%	5,706	0.7%
KC WHEAT	50,810	51,387	-1.1%	86,589	-41.3%
LUMBER	1,094	2,394	-54.3%	821	33.3%
LV CATL CSO	40	203	-80.3%	20	100.0%
MAR-DEC CORN CAL SPRD	9	0	-	9	0.0%
MAR-JULY CORN CAL SPRD	4,000	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MILK	69,055	84,106	-17.9%	60,843	13.5%
MLK MID OPTIONS	42	235	-82.1%	38	10.5%
NFD MILK	11,951	15,589	-23.3%	10,021	19.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	39	742	-94.7%	766	-94.9%
ROUGH RICE	3,144	2,542	23.7%	1,482	112.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	458,853	574,655	-20.2%	378,762	21.1%
SOYBEAN CRUSH	217	20	985.0%	175	24.0%
SOYBEAN MEAL	83,010	109,818	-24.4%	104,445	-20.5%
SOYBEAN OIL	72,876	67,041	8.7%	95,717	-23.9%
SOYBN NEARBY+2 CAL SPRD	25	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	240	-100.0%	0	-
WHEAT	5,691	3,562	59.8%	2,453	132.0%
WHEAT-CORN ICSD	200	595	-66.4%	200	0.0%
WHEAT NEARBY+2 CAL SPRD	0	252	-100.0%	400	-100.0%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2019	Open Interest NOV 2018	% CHG	Open Interest OCT 2019	% CHG
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	30,397,252	31,098,192	-2.3%	30,582,844	-0.6%
Equity Index Futures	4,669,710	4,621,728	1.0%	4,291,846	8.8%
Metals Futures	1,331,171	1,016,251	31.0%	1,384,579	-3.9%
Energy Futures	9,354,852	12,029,622	-22.2%	9,408,351	-0.6%
FX Futures	2,123,404	1,804,703	17.7%	1,946,648	9.1%
Foreign Exchange Futures	0	95	-100.0%	0	-
Ags Futures	4,245	2,320	83.0%	3,930	8.0%
Ag Products Futures	4,830,446	4,909,771	-1.6%	4,849,708	-0.4%
<b>TOTAL FUTURES</b>	<b>52,711,080</b>	<b>55,482,682</b>	<b>-5.0%</b>	<b>52,467,906</b>	<b>0.5%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	64,164,642	55,921,089	14.7%	63,361,305	1.3%
Equity Index Options	4,233,403	4,888,988	-13.4%	4,223,881	0.2%
Metals Options	1,425,716	1,324,459	7.6%	2,017,040	-29.3%
Energy Options	5,141,003	7,096,877	-27.6%	5,667,796	-9.3%
FX Options	618,314	767,909	-19.5%	700,317	-11.7%
Foreign Exchange Options	0	24	-100.0%	1	-100.0%
Ag Products Options	2,509,295	2,645,840	-5.2%	3,340,746	-24.9%
<b>TOTAL OPTIONS</b>	<b>78,092,373</b>	<b>72,645,186</b>	<b>7.5%</b>	<b>79,311,086</b>	<b>-1.5%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	94,561,894	87,019,281	8.7%	93,944,149	0.7%
Equity Index	8,903,113	9,510,716	-6.4%	8,515,727	4.5%
Metals	2,756,887	2,340,710	17.8%	3,401,619	-19.0%
Energy	14,495,855	19,126,499	-24.2%	15,076,147	-3.8%
FX	2,741,718	2,572,612	6.6%	2,646,965	3.6%
Foreign Exchange	0	119	-100.0%	1	-100.0%
Ags	4,245	2,320	83.0%	3,930	8.0%
Ag Products	7,339,741	7,555,611	-2.9%	8,190,454	-10.4%
<b>GRAND TOTAL</b>	<b>130,803,453</b>	<b>128,127,868</b>	<b>2.1%</b>	<b>131,778,992</b>	<b>-0.7%</b>

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