



## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2019	Open Interest JAN 2018	% CHG	Open Interest DEC 2019	% CHG
<b>Interest Rate Futures</b>					
10-YR NOTE	4,099,002	3,637,449	12.7%	4,044,615	1.3%
10-YR SWAP RATE	106,355	28,185	277.3%	103,373	2.9%
15-YR SWAP RATE	9,850	0	-	5,350	84.1%
1-MONTH EURODOLLAR	216	5,686	-96.2%	736	-70.7%
20-YR SWAP RATE	136	0	-	136	0.0%
2-YR NOTE	2,985,888	2,011,822	48.4%	2,752,824	8.5%
2-YR SWAP RATE	17,423	0	-	17,783	-2.0%
30-YR BOND	963,531	806,341	19.5%	943,700	2.1%
30-YR SWAP RATE	1,358	217	525.8%	1,342	1.2%
3-YR SWAP RATE	10,453	0	-	10,502	-0.5%
4-YR SWAP RATE	6,253	0	-	5,639	10.9%
5-YR NOTE	4,596,284	3,426,629	34.1%	4,697,085	-2.1%
5-YR SWAP RATE	87,192	24,170	260.7%	88,400	-1.4%
7-YR SWAP RATE	10,858	0	-	10,002	8.6%
EURODOLLARS	12,439,610	15,085,393	-17.5%	12,690,588	-2.0%
FED FUND	2,078,024	1,745,051	19.1%	2,290,116	-9.3%
SOFR	71,405	0	-	73,420	-2.7%
SONIA	10,185	0	-	9,405	8.3%
Ultra 10-Year Note	686,868	566,153	21.3%	712,116	-3.5%
ULTRA T-BOND	1,171,245	908,929	28.9%	1,091,060	7.3%
<b>Interest Rate Options</b>					
10-YR NOTE	3,074,673	3,550,679	-13.4%	3,370,537	-8.8%
2-YR NOTE	143,668	268,924	-46.6%	182,207	-21.2%
30-YR BOND	948,400	793,910	19.5%	922,842	2.8%
5-YR NOTE	1,775,387	1,398,531	26.9%	1,906,317	-6.9%
EURODOLLARS	32,039,507	24,664,073	29.9%	28,236,926	13.5%
EURO MIDCURVE	15,440,575	17,494,911	-11.7%	13,004,622	18.7%
FED FUND	1,924	801	140.2%	1,944	-1.0%
Ultra 10-Year Note	60	0	-	60	0.0%
ULTRA T-BOND	54,252	7,245	648.8%	38,378	41.4%

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<b>Equity Index Futures</b>					
BITCOIN FUTURES	3,995	1,405	184.3%	3,708	7.7%
DJ US REAL ESTATE	29,974	19,685	52.3%	32,375	-7.4%
E-mini (\$5) Dow	82,127	154,097	-46.7%	73,850	11.2%
E-mini FTSE 100 (USD)	5	0	0.0%	2	150.0%
E-mini FTSE China 50	160	435	-63.2%	343	-53.4%
E-MINI MIDCAP	67,067	89,484	-25.1%	69,805	-3.9%
E-MINI NASDAQ 100	221,543	260,053	-14.8%	208,461	6.3%
E-MINI RUSSELL 1000	7,859	8,441	-6.9%	7,644	2.8%
E-MINI RUSSELL 1000 GROWTH	2,943	3,925	-25.0%	2,678	9.9%
E-MINI RUSSELL 1000 VALUE	13,465	13,016	3.4%	18,895	-28.7%
E-MINI RUSSELL 2000	491,645	547,127	-10.1%	471,020	4.4%
E-MINI S&P500	2,637,323	3,419,566	-22.9%	2,694,397	-2.1%
E-MINI S&P REAL ESTATE SELE	5,925	6,305	-6.0%	5,938	-0.2%
FT-SE 100	0	205	-100.0%	29	-100.0%
FTSE Emerging	0	2	-100.0%	56	-100.0%
IBOVESPA INDEX	416	442	-5.9%	195	113.3%
NASDAQ BIOTECH	2	1,011	-99.8%	0	-
NIFTY 50	0	1,071	-100.0%	0	-
NIKKEI 225 (\$) STOCK	25,224	51,410	-50.9%	20,465	23.3%
NIKKEI 225 (YEN) STOCK	73,197	68,882	6.3%	61,919	18.2%
S&P 500	299,006	111,907	167.2%	251,104	19.1%
S&P 500/GI	10	13	-23.1%	10	0.0%
S&P 500/VALUE	75,911	98,707	-23.1%	64,970	16.8%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTRNRY SE	4,778	8,329	-42.6%	2,891	65.3%
S&P CONSUMER STAPLES SECT	17,201	23,438	-26.6%	14,599	17.8%
S&P ENERGY SECTOR	12,709	13,277	-4.3%	11,865	7.1%
S&P FINANCIAL SECTOR	19,479	30,031	-35.1%	16,003	21.7%
S&P HEALTH CARE SECTOR	14,386	7,752	85.6%	17,465	-17.6%
S&P INDUSTRIAL SECTOR	13,899	4,951	180.7%	13,978	-0.6%
S&P MATERIALS SECTOR	6,138	7,610	-19.3%	5,442	12.8%
S&P TECHNOLOGY SECTOR	9,811	13,548	-27.6%	8,537	14.9%
S&P UTILITIES SECTOR	20,501	23,744	-13.7%	18,940	8.2%
YEN DENOMINATED TOPIX	359	0	-	274	31.0%

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<b>Equity Index Options</b>					
E-mini (\$5) Dow	7,977	10,228	-22.0%	7,061	13.0%
E-MINI NASDAQ 100	78,065	117,667	-33.7%	34,598	125.6%
E-MINI RUSSELL 2000	6,290	6,492	-3.1%	3,371	86.6%
E-MINI S&P500	2,072,274	2,171,883	-4.6%	1,551,300	33.6%
EOM E-MINI RUSSELL 2000 END	1,537	3,003	-48.8%	248	519.8%
EOM EMINI S&P	608,900	735,776	-17.2%	605,115	0.6%
EOM S&P 500	23,708	137,855	-82.8%	24,956	-5.0%
EOW1 E-MINI RUSSELL 2000 WE	195	621	-68.6%	137	42.3%
EOW1 E-MINI RUSSELL 2000 WE	162	1,488	-89.1%	442	-63.3%
EOW1 EMINI S&P 500	263,430	471,630	-44.1%	251,017	4.9%
EOW1 S&P 500	47,175	87,279	-45.9%	18,107	160.5%
EOW2 E-MINI RUSSELL 2000 WE	243	1,316	-81.5%	639	-62.0%
EOW2 EMINI S&P 500	143,327	245,018	-41.5%	118,167	21.3%
EOW2 S&P 500	23,773	22,130	7.4%	7,106	234.5%
EOW3 E-MINI RUSSELL 2000 WE	2,082	7,573	-72.5%	6,938	-70.0%
EOW3 EMINI S&P 500	755,480	1,146,739	-34.1%	1,099,896	-31.3%
EOW3 S&P 500	58,574	220,758	-73.5%	97,098	-39.7%
EOW4 E-MINI RUSSELL 2000 WE	26	998	-97.4%	0	0.0%
EOW4 EMINI S&P 500	65,414	112,134	-41.7%	35,718	83.1%
S&P 500	82,635	134,665	-38.6%	46,320	78.4%
<b>Metals Futures</b>					
ALUMINUM	63,797	63,281	0.8%	64,647	-1.3%
COMEX COPPER	257,296	286,956	-10.3%	224,956	14.4%
COMEX E-Mini GOLD	463	566	-18.2%	1,007	-54.0%
COMEX E-Mini SILVER	231	110	110.0%	206	12.1%
COMEX GOLD	478,787	553,562	-13.5%	451,832	6.0%
COMEX MINY COPPER	42	334	-87.4%	33	27.3%
COMEX SILVER	203,570	198,246	2.7%	176,289	15.5%
COPPER	12,922	11,282	14.5%	13,230	-2.3%
E-MICRO GOLD	10,769	8,038	34.0%	10,532	2.3%
FERROUS PRODUCTS	3,914	1,987	97.0%	4,120	-5.0%
GOLD	0	0	-	0	-
Gold Kilo	0	0	-	0	-
IRON ORE 62 CHINA PLATTS FU	0	1,810	-100.0%	80	-100.0%
IRON ORE 62 CHINA TSI FUTURE	10,292	10,777	-4.5%	8,697	18.3%
LNDN ZINC	22	6	266.7%	28	-21.4%
NYMEX HOT ROLLED STEEL	21,063	13,990	50.6%	13,978	50.7%
NYMEX PLATINUM	81,628	92,321	-11.6%	82,839	-1.5%
PALLADIUM	27,959	35,759	-21.8%	26,781	4.4%
SILVER	1,589	1,479	7.4%	1,191	33.4%
URANIUM	4,081	4,050	0.8%	4,108	-0.7%

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<b>Metals Options</b>					
COMEX COPPER	34,273	14,334	139.1%	17,984	90.6%
COMEX GOLD	1,211,521	948,136	27.8%	1,171,325	3.4%
COMEX SILVER	253,274	151,840	66.8%	221,151	14.5%
COPPER	12	0	-	6	100.0%
GOLD	10,070	10,319	-2.4%	14,380	-30.0%
HOT ROLLED COIL STEEL CALL	250	1,530	-83.7%	300	-16.7%
IRON ORE 62 CHINA TSI CALL O	240	4,520	-94.7%	328	-26.8%
IRON ORE 62 CHINA TSI PUT OP	60	1,810	-96.7%	70	-14.3%
NYMEX PLATINUM	6,358	5,614	13.3%	4,413	44.1%
PALLADIUM	1,442	4,631	-68.9%	1,124	28.3%
SILVER	1,225	28	4,275.0%	580	111.2%
<b>Energy Futures</b>					
3.5% FUEL OIL CID MED SWA	63	192	-67.2%	88	-28.4%
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	114	110	3.6%	68	67.6%
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	59	-100.0%	0	-
ANR LOUISIANA BASIS SWAP	0	0	-	0	-
ANR OKLAHOMA	118	1,610	-92.7%	180	-34.4%
ARGUS LLS VS. WTI (ARG) T	40,959	58,425	-29.9%	41,645	-1.6%
ARGUS PROPAN FAR EST INDE	4,677	4,123	13.4%	4,846	-3.5%
ARGUS PROPAN(SAUDI ARAMC	2,189	1,134	93.0%	2,074	5.5%
AUSTRIALIAN COKE COAL	48	336	-85.7%	72	-33.3%
BRENT BALMO SWAP	0	0	-	0	-
BRENT CALENDAR SWAP	23,745	13,312	78.4%	21,050	12.8%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	3,658	3,370	8.5%	158	2,215.2%
BRENT OIL LAST DAY	196,080	206,920	-5.2%	211,938	-7.5%
CAISO SP15 EZGNHUB5 MW P	0	0	-	0	-
CAISO SP15 EZGNHUB5 PEAK	0	0	-	0	-
CANADIAN LIGHT SWEET OIL	0	70	-100.0%	0	-
CENTERPOINT BASIS SWAP	1,776	8,828	-79.9%	2,226	-20.2%
CEU ENERGY	1,034	60	1,623.3%	625	65.4%
CHICAGO ETHANOL SWAP	52,127	64,343	-19.0%	49,872	4.5%
CHICAGO ULSD (PLATTS) SWA	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	2,972	957	210.6%	2,228	33.4%
CHICAGO UNL GAS PL VS RBO	235	150	56.7%	125	88.0%
CIG BASIS	6,106	21,683	-71.8%	6,669	-8.4%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	0	120	-100.0%	10	-100.0%
CINERGY HUB PEAK MONTH	0	288	-100.0%	24	-100.0%
CIN HUB 5MW D AH O PK	0	137,760	-100.0%	0	-
CIN HUB 5MW D AH PK	2,149	7,953	-73.0%	2,576	-16.6%
CIN HUB 5MW REAL TIME O P	139,904	447,752	-68.8%	149,704	-6.5%
CIN HUB 5MW REAL TIME PK	16,944	36,538	-53.6%	18,374	-7.8%
COAL SWAP	40	60	-33.3%	70	-42.9%

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<b>Energy Futures</b>					
COLUMB GULF MAINLINE NG B	748	4,102	-81.8%	773	-3.2%
COLUMBIA GULF ONSHORE	0	0	-	0	-
CONWAY NATURAL GASOLINE (	1,185	934	26.9%	1,324	-10.5%
CONWAY NORMAL BUTANE (OPI	715	1,105	-35.3%	988	-27.6%
CONWAY PROPANE 5 DECIMALS	22,430	17,876	25.5%	22,406	0.1%
CRUDE OIL	25,346	15,886	59.5%	24,456	3.6%
CRUDE OIL OUTRIGHTS	145,611	135,577	7.4%	133,749	8.9%
CRUDE OIL PHY	2,073,468	2,657,783	-22.0%	2,115,703	-2.0%
CRUDE OIL SPRDS	141,386	153,492	-7.9%	144,521	-2.2%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	129,881	221,958	-41.5%	192,593	-32.6%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	2,990	8,735	-65.8%	3,415	-12.4%
DIESEL 10P BRG FOB RDM VS	0	5	-100.0%	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
DOMINION TRAN INC - APP I	0	2,920	-100.0%	248	-100.0%
DOMINION TRANSMISSION INC	11,474	27,858	-58.8%	12,962	-11.5%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	19,760	7,825	152.5%	37,694	-47.6%
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	0	200	-100.0%	0	-
EAST/WEST FUEL OIL SPREAD	42	15	180.0%	42	0.0%
EIA FLAT TAX ONHWAY DIESE	1,641	2,393	-31.4%	1,719	-4.5%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	480	-100.0%	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC FINSETTLED	1,024	1,534	-33.2%	1,064	-3.8%
ELEC MISO PEAK	0	3,825	-100.0%	300	-100.0%
ELEC NYISO OFF-PEAK	0	70,200	-100.0%	6,360	-100.0%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	74,084	28,064	164.0%	74,932	-1.1%
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	3,000	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OF	0	5,760	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW OF	0	132,000	-100.0%	0	-
ERCOT NORTH ZMCPE 5MW PE	0	7,540	-100.0%	0	-
ETHANOL	2,310	2,801	-17.5%	2,822	-18.1%
ETHANOL SWAP	290	0	-	400	-27.5%
ETHANOL T2 FOB ROTT INCL DU	5,929	6,125	-3.2%	5,984	-0.9%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	40	594	-93.3%	98	-59.2%
EURO 3.5% FUEL OIL SPREAD	20	153	-86.9%	43	-53.5%
EURO-DENOMINATED PETRO P	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	60	326	-81.6%	82	-26.8%
EUROPE 1% FUEL OIL NWE CA	262	194	35.1%	241	8.7%
EUROPE 1% FUEL OIL RDAM C	3	0	-	3	0.0%
EUROPE 3.5% FUEL OIL MED	160	410	-61.0%	95	68.4%
EUROPE 3.5% FUEL OIL RDAM	7,937	11,011	-27.9%	9,061	-12.4%
EUROPEAN GASOIL (ICE)	107	562	-81.0%	113	-5.3%

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<b>Energy Futures</b>					
EUROPEAN NAPHTHA BALMO	265	336	-21.1%	40	562.5%
EUROPEAN NAPHTHA CRACK SP	13,984	15,145	-7.7%	16,059	-12.9%
EUROPE DATED BRENT SWAP	3,550	587	504.8%	4,500	-21.1%
EUROPE JET KERO NWE CALSW	24	66	-63.6%	27	-11.1%
EUROPE NAPHTHA CALSWAP	2,967	3,502	-15.3%	3,406	-12.9%
EURO PROPANE CIF ARA SWA	2,102	1,762	19.3%	1,990	5.6%
FLORIDA GAS ZONE3 BASIS S	0	0	-	0	-
FREIGHT MARKETS	4,495	1,527	194.4%	4,001	12.3%
FUEL OIL CRACK VS ICE	7,765	13,842	-43.9%	8,660	-10.3%
FUEL OIL NWE CRACK VS ICE	171	156	9.6%	171	0.0%
FUEL OIL (PLATS) CAR CM	0	99	-100.0%	14	-100.0%
FUEL OIL (PLATS) CAR CN	0	45	-100.0%	25	-100.0%
FUELOIL SWAP:CARGOES VS.B	802	955	-16.0%	889	-9.8%
GAS EURO-BOB OXY NWE BARG	7,007	5,805	20.7%	5,912	18.5%
GAS EURO-BOB OXY NWE BARG	28,885	28,965	-0.3%	30,947	-6.7%
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	0	209	-100.0%	12	-100.0%
GASOIL 0.1 ROTTERDAM BARG	26	55	-52.7%	46	-43.5%
GASOIL 10P CRG CIF NW VS	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	21	612	-96.6%	59	-64.4%
GASOIL BULLET SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	6	0	-	8	-25.0%
GASOIL CRACK SPREAD CALEN	14,037	24,853	-43.5%	15,272	-8.1%
GASOIL MINI CALENDAR SWAP	1,246	803	55.2%	1,314	-5.2%
GROUP THREE ULSD (PLATTS)	49	0	-	51	-3.9%
GROUP THREE UNLEAD GAS (P	75	0	-	125	-40.0%
GRP THREE ULSD(PLT)VS HEA	7,769	12,149	-36.1%	6,430	20.8%
GRP THREE UNL GS (PLT) VS	6,038	4,297	40.5%	5,114	18.1%
GULF COAST 3% FUEL OIL BA	1,489	3,114	-52.2%	436	241.5%
GULF COAST JET FUEL CLNDR	957	827	15.7%	898	6.6%
GULF COAST JET VS NYM 2 H	25,715	31,546	-18.5%	25,090	2.5%
GULF COAST NO.6 FUEL OIL	34,814	54,729	-36.4%	40,266	-13.5%
GULF COAST ULSD CALENDAR	1,638	1,734	-5.5%	1,654	-1.0%
GULF COAST ULSD CRACK SPR	585	1,050	-44.3%	635	-7.9%
HEATING OIL BALMO CLNDR S	0	19	-100.0%	0	-
HEATING OIL PHY	369,626	469,452	-21.3%	368,303	0.4%
HENRY HUB BASIS SWAP	10,058	7,528	33.6%	10,120	-0.6%
HENRY HUB FINANCIAL LAST	0	54	-100.0%	0	-
HENRY HUB INDEX SWAP FUTU	10,120	6,192	63.4%	10,120	0.0%
HENRY HUB SWAP	1,046,422	1,154,421	-9.4%	1,053,368	-0.7%
HOUSTON SHIP CHANNEL BASI	10,797	17,907	-39.7%	11,324	-4.7%
HTG OIL	154	250	-38.4%	167	-7.8%
HUSTN SHIP CHNL PIPE SWP	0	0	-	0	-
ICE BRENT DUBAI SWAP	34,045	53,020	-35.8%	36,755	-7.4%
ICE GASOIL BALMO SWAP	0	0	-	0	-
IN DELIVERY MONTH EUA	0	3,698	-100.0%	0	-
INDIANA MISO	3,941	23,556	-83.3%	18,911	-79.2%
INDONESIAN COAL	0	0	-	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2019	Open Interest JAN 2018	% CHG	Open Interest DEC 2019	% CHG
<b>Energy Futures</b>					
INDONESIAN COAL ICI4	175	0	-	110	59.1%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	121	1,681	-92.8%	186	-34.9%
JAPAN C&F NAPHTHA SWAP	1,878	2,357	-20.3%	2,180	-13.9%
JAPAN NAPHTHA BALMO SWAP	124	0	-	9	1,277.8%
JET AV FUEL (P) CAR FM ICE GA	0	29	-100.0%	2	-100.0%
JET CIF NWE VS ICE	419	638	-34.3%	377	11.1%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	4,294	5,970	-28.1%	4,730	-9.2%
LA CARB DIESEL (OPIS)	0	0	-	0	-
LA CARB DIESEL (OPIS) SWA	219	225	-2.7%	399	-45.1%
LA CARBOB GASOLINE(OPIS)S	1,025	1,025	0.0%	700	46.4%
LA JET FUEL VS NYM NO 2 H	0	0	-	0	-
LA JET (OPIS) SWAP	1,999	2,265	-11.7%	1,429	39.9%
LLS (ARGUS) CALENDAR SWAP	500	0	-	521	-4.0%
LLS (ARGUS) VS WTI SWAP	28,536	23,049	23.8%	31,924	-10.6%
LOS ANGELES CARB GASOLINE	0	0	-	10	-100.0%
LTD NAT GAS	437,763	382,986	14.3%	468,265	-6.5%
MARS (ARGUS) VS WTI SWAP	5,085	9,945	-48.9%	3,890	30.7%
MARS (ARGUS) VS WTI TRD M	34,143	33,710	1.3%	23,535	45.1%
MARS BLEND CRUDE OIL	0	90	-100.0%	0	-
MCCLOSKEY ARA ARGS COAL	20,484	42,647	-52.0%	27,091	-24.4%
MCCLOSKEY RCH BAY COAL	2,399	4,804	-50.1%	3,148	-23.8%
MGF FUT	40	80	-50.0%	40	0.0%
MGN1 SWAP FUT	345	284	21.5%	402	-14.2%
MICHIGAN BASIS	1,973	4,977	-60.4%	2,128	-7.3%
MICHIGAN MISO	0	34,545	-100.0%	3,108	-100.0%
MINI GAS EUROBOB OXY NWE A	452	366	23.5%	104	334.6%
MINI RBOB V. EBOBARG NWE BF	876	120	630.0%	358	144.7%
MINI RBOB V. EBOB(ARGUS) NW	2,403	2,497	-3.8%	2,851	-15.7%
MINY HTG OIL	0	0	-	1	-100.0%
MINY NATURAL GAS	2,384	3,646	-34.6%	2,302	3.6%
MINY RBOB GAS	0	0	0.0%	0	-
MINY WTI CRUDE OIL	5,109	4,032	26.7%	5,353	-4.6%
MJC FUT	290	665	-56.4%	350	-17.1%
MNC FUT	4,925	3,314	48.6%	5,994	-17.8%
MONT BELVIEU ETHANE 5 DECI	41,247	56,021	-26.4%	42,694	-3.4%
MONT BELVIEU ETHANE OPIS B	470	250	88.0%	210	123.8%
MONT BELVIEU LDH PROPANE 5	116,059	114,655	1.2%	117,906	-1.6%
MONT BELVIEU LDH PROPANE C	4,119	5,378	-23.4%	2,197	87.5%
MONT BELVIEU NATURAL GASO	18,562	19,976	-7.1%	19,319	-3.9%
MONT BELVIEU NATURAL GASO	1,201	500	140.2%	565	112.6%
MONT BELVIEU NORMAL BUTAN	40,236	34,940	15.2%	41,891	-4.0%
MONT BELVIEU NORMAL BUTAN	1,541	1,601	-3.7%	851	81.1%
NAT GAS BASIS SWAP	2,338	5,463	-57.2%	2,555	-8.5%
NATURAL GAS	110,429	110,005	0.4%	100,806	9.5%
NATURAL GAS FIXED PRICE SW	0	0	-	0	-
NATURAL GAS INDEX	0	0	-	0	-
NATURAL GAS PEN SWP	143,446	175,260	-18.2%	151,155	-5.1%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>					
NATURAL GAS PHY	1,365,098	1,425,768	-4.3%	1,233,590	10.7%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	437,420	552,607	-20.8%	450,268	-2.9%
NEPOOL NE MASS 5MW D AH O	14,040	14,040	0.0%	14,040	0.0%
NEPOOL NE MASS 5MW D AH P	765	765	0.0%	765	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	1,164	1,829	-36.4%	1,782	-34.7%
NEW YORK ETHANOL SWAP	895	2,085	-57.1%	923	-3.0%
NEW YORK HUB ZONE G PEAK	1,302	2,232	-41.7%	1,716	-24.1%
NEW YORK HUB ZONE J PEAK	1,085	1,150	-5.7%	990	9.6%
NGPL MID-CONTINENT	14,513	21,923	-33.8%	15,350	-5.5%
NGPL TEX/OK	25,610	27,627	-7.3%	28,501	-10.1%
N ILLINOIS HUB DAILY	108	238	-54.6%	178	-39.3%
N ILLINOIS HUB MTHLY	0	0	-	0	-
NO 2 UP-DOWN SPREAD CALEN	100	150	-33.3%	150	-33.3%
NORTHERN NATURAL GAS DEMA	428	1,710	-75.0%	428	0.0%
NORTHERN NATURAL GAS VENTL	1,324	1,551	-14.6%	1,344	-1.5%
NORTHERN ILLINOIS OFF-PEA	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	15,246	36,807	-58.6%	16,579	-8.0%
N ROCKIES PIPE SWAP	28	150	-81.3%	59	-52.5%
NY1% VS GC SPREAD SWAP	2,885	4,848	-40.5%	3,240	-11.0%
NY 2.2% FUEL OIL (PLATTS	0	0	-	0	-
NY 3.0% FUEL OIL (PLATTS	285	325	-12.3%	110	159.1%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	9,296	5,792	60.5%	11,031	-15.7%
NY HARBOR LOW SULPUR GAS	915	180	408.3%	700	30.7%
NY HARBOR RESIDUAL FUEL 1	1,933	3,417	-43.4%	2,129	-9.2%
NY HARBOR RESIDUAL FUEL C	50	0	-	50	0.0%
NYH NO 2 CRACK SPREAD CAL	3,627	4,116	-11.9%	3,552	2.1%
NYISO A	0	0	-	0	-
NYISO A OFF-PEAK	0	0	-	0	-
NYISO CAPACITY	1,456	3,418	-57.4%	1,384	5.2%
NYISO G	0	0	-	0	-
NYISO G OFF-PEAK	0	0	-	0	-
NYISO J	0	0	-	0	-
NYISO J OFF-PEAK	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	27,291	64,464	-57.7%	32,571	-16.2%
NYISO ZONE A 5MW D AH PK	3,115	6,894	-54.8%	3,615	-13.8%
NYISO ZONE C 5MW D AH O P	0	0	-	0	-
NYISO ZONE C 5MW D AH PK	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	497,723	502,481	-0.9%	528,699	-5.9%
NYISO ZONE G 5MW D AH PK	19,403	22,730	-14.6%	20,243	-4.1%
NYISO ZONE J 5MW D AH O P	132,096	252,816	-47.8%	142,656	-7.4%
NYISO ZONE J 5MW D AH PK	10,581	17,591	-39.8%	11,281	-6.2%
NYMEX ALUMINUM FUTURES	775	713	8.7%	913	-15.1%
NYMEX ULSD VS NYMEX HO	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	385	326	18.1%	90	327.8%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2019	Open Interest JAN 2018	% CHG	Open Interest DEC 2019	% CHG
<b>Energy Futures</b>					
ONEOK OKLAHOMA NG BASIS	0	668	-100.0%	0	-
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	4,536	12,887	-64.8%	4,753	-4.6%
PANHANDLE PIPE SWAP	0	2,527	-100.0%	0	-
PERMIAN BASIS SWAP	4,626	9,358	-50.6%	4,812	-3.9%
PETROCHEMICALS	13,645	10,984	24.2%	14,636	-6.8%
PETRO CRCKS & SPRDS ASIA	810	1,524	-46.9%	947	-14.5%
PETRO CRCKS & SPRDS NA	72,403	81,317	-11.0%	70,222	3.1%
PETRO CRK&SPRD EURO	15,222	18,882	-19.4%	15,680	-2.9%
PETROLEUM PRODUCTS	8,252	9,845	-16.2%	9,107	-9.4%
PETROLEUM PRODUCTS ASIA	2,122	2,654	-20.0%	2,176	-2.5%
PETRO OUTRIGHT EURO	9,864	10,689	-7.7%	9,947	-0.8%
PETRO OUTRIGHT NA	6,150	6,985	-12.0%	5,395	14.0%
PJM AD HUB 5MW REAL TIME	236,424	327,435	-27.8%	249,991	-5.4%
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	20,180	-100.0%	0	-
PJM BGE DA OFF-PEAK	0	18,915	-100.0%	848	-100.0%
PJM BGE DA PEAK	0	1,045	-100.0%	40	-100.0%
PJM COMED 5MW D AH O PK	0	23,400	-100.0%	2,120	-100.0%
PJM COMED 5MW D AH PK	0	1,275	-100.0%	100	-100.0%
PJM DAILY	972	914	6.3%	782	24.3%
PJM DAYTON DA OFF-PEAK	66,400	116,779	-43.1%	68,160	-2.6%
PJM DAYTON DA PEAK	4,700	9,990	-53.0%	4,900	-4.1%
PJM JCPL DA OFF-PEAK	0	0	-	0	-
PJM JCPL DA PEAK	0	0	-	0	-
PJM MONTHLY	480	1,280	-62.5%	550	-12.7%
PJM NI HUB 5MW REAL TIME	91,054	676,509	-86.5%	99,690	-8.7%
PJM NILL DA OFF-PEAK	133,824	447,198	-70.1%	145,792	-8.2%
PJM NILL DA PEAK	8,307	25,193	-67.0%	9,087	-8.6%
PJM OFF-PEAK LMP SWAP FUT	0	496	-100.0%	40	-100.0%
PJM PECO ZONE5MW PEAK CAL	2,960	0	-	2,960	0.0%
PJM PPL DA OFF-PEAK	0	0	-	0	-
PJM PPL DA PEAK	0	0	-	0	-
PJM PSEG DA OFF-PEAK	88,335	61,620	43.4%	90,455	-2.3%
PJM PSEG DA PEAK	4,235	2,140	97.9%	4,235	0.0%
PJM WESTH DA OFF-PEAK	174,316	392,452	-55.6%	185,580	-6.1%
PJM WESTHDA PEAK	9,450	21,325	-55.7%	10,090	-6.3%
PJM WESTH RT OFF-PEAK	890,596	1,850,579	-51.9%	983,772	-9.5%
PJM WESTH RT PEAK	127,344	141,359	-9.9%	133,833	-4.8%
PLASTICS	3,110	1,003	210.1%	2,184	42.4%
PREMIUM UNLD 10P FOB MED	773	484	59.7%	713	8.4%
PREMIUM UNLEAD 10PPM FOB	0	85	-100.0%	0	-
PREM UNL GAS 10PPM RDAM F	20	0	-	0	-
PREM UNL GAS 10PPM RDAM F	45	0	-	82	-45.1%
PROPANE NON-LDH MB (OPIS) B	2,283	260	778.1%	1,757	29.9%
PROPANE NON-LDH MT. BEL (OF	56,525	29,067	94.5%	57,921	-2.4%
RBOB CALENDAR SWAP	12,836	12,380	3.7%	13,995	-8.3%
RBOB CRACK SPREAD	4,301	5,400	-20.4%	4,074	5.6%

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<b>Energy Futures</b>					
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	80	3,769	-97.9%	88	-9.1%
RBOB GASOLINE BALMO CLNDR	660	226	192.0%	509	29.7%
RBOB PHY	413,538	452,535	-8.6%	390,737	5.8%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-
RBOB VS HEATING OIL SWAP	0	2,295	-100.0%	55	-100.0%
SAN JUAN BASIS SWAP	7,526	19,193	-60.8%	7,712	-2.4%
SAN JUAN PIPE SWAP	144	0	-	216	-33.3%
SINGAPORE 180CST BALMO	10	60	-83.3%	16	-37.5%
SINGAPORE 380CST BALMO	20	55	-63.6%	160	-87.5%
SINGAPORE 380CST FUEL OIL	7,496	9,775	-23.3%	8,973	-16.5%
SINGAPORE FUEL 180CST CAL	444	991	-55.2%	575	-22.8%
SINGAPORE FUEL OIL SPREAD	391	537	-27.2%	474	-17.5%
SINGAPORE GASOIL	12,253	12,636	-3.0%	12,420	-1.3%
SINGAPORE GASOIL CALENDAR	314	4,509	-93.0%	418	-24.9%
SINGAPORE GASOIL SWAP	4,557	9,805	-53.5%	6,695	-31.9%
SINGAPORE GASOIL VS ICE	28,358	27,765	2.1%	31,773	-10.7%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	7,955	7,405	7.4%	8,790	-9.5%
SINGAPORE JET KEROSENE SW	2,515	1,980	27.0%	2,925	-14.0%
SINGAPORE JET KERO VS. GAS	0	25	-100.0%	0	-
SINGAPORE MOGAS 92 UNLEAD	100	655	-84.7%	296	-66.2%
SINGAPORE MOGAS 92 UNLEAD	12,628	17,676	-28.6%	13,065	-3.3%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	0	0	-	0	-
SOCAL PIPE SWAP	0	0	-	0	-
SONAT BASIS SWAP FUTURE	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	0	110	-100.0%	0	-
Sumas Basis Swap	2,326	5,213	-55.4%	2,698	-13.8%
SUMAS NAT GAS PLATTS FIXED	0	0	-	0	-
TC2 ROTTERDAM TO USAC 37K	230	175	31.4%	265	-13.2%
TC5 RAS TANURA TO YOKOHAM	1,080	80	1,250.0%	1,205	-10.4%
TCO BASIS SWAP	4,622	10,050	-54.0%	4,932	-6.3%
TCO NG INDEX SWAP	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	10,386	669	1,452.5%	8,591	20.9%
TENNESSEE 500 LEG BASIS S	0	0	-	0	-
TENNESSEE 800 LEG NG BASI	0	0	-	0	-
TENNESSEE ZONE 0 BASIS SW	0	236	-100.0%	0	-
TETCO M-3 INDEX	0	0	-	0	-
Tetco STX Basis	0	668	-100.0%	0	-
TEXAS EASTERN ZONE M-3 BA	2,054	5,820	-64.7%	2,364	-13.1%
TEXAS GAS ZONE1 NG BASIS	0	5,276	-100.0%	0	-
Transco Zone 3 Basis	0	3,124	-100.0%	0	-
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	3,032	8,454	-64.1%	3,172	-4.4%
TRANSCO ZONE 4 NAT GAS IN	0	0	-	0	-
TRANSCO ZONE 6 BASIS SWAP	118	2,405	-95.1%	180	-34.4%
TRANSCO ZONE 6 INDEX	0	0	-	0	-
UCM FUT	20	60	-66.7%	20	0.0%
ULSD 10PPM CIF MED SWAP	0	0	-	0	-
ULSD 10PPM CIF MED VS ICE	0	24	-100.0%	0	-

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<b>Energy Futures</b>					
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	7,640	5,845	30.7%	3,600	112.2%
UP DOWN GC ULSD VS NMX HO	43,000	38,982	10.3%	41,595	3.4%
WAHA BASIS	2,338	6,175	-62.1%	2,857	-18.2%
WAHA INDEX SWAP FUTURE	0	0	-	0	-
WESTERN RAIL DELIVERY PRB	0	325	-100.0%	0	-
WTI-BRENT BULLET SWAP	5,229	404	1,194.3%	5,454	-4.1%
WTI-BRENT CALENDAR SWAP	134,649	134,122	0.4%	136,220	-1.2%
WTI CALENDAR	159,132	168,588	-5.6%	163,218	-2.5%
WTS (ARGUS) VS WTI SWAP	54,365	65,174	-16.6%	55,229	-1.6%
WTS (ARGUS) VS WTI TRD MT	5,528	4,030	37.2%	4,568	21.0%
<b>Energy Options</b>					
12 MO GASOIL CAL SWAP SPR	0	0	-	0	-
BRENT 1 MONTH CAL	0	0	-	0	-
BRENT CALENDAR SWAP	6,985	3,365	107.6%	7,337	-4.8%
BRENT CRUDE OIL 12 M CSO	0	2,000	-100.0%	0	-
BRENT CRUDE OIL 1 M CSO	33,000	0	-	36,000	-8.3%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-
BRENT OIL LAST DAY	236,334	138,678	70.4%	259,892	-9.1%
COAL API2 INDEX	420	985	-57.4%	245	71.4%
COAL API4 INDEX	0	115	-100.0%	0	-
COAL SWAP	0	415	-100.0%	0	-
CRUDE OIL 1MO	562,250	387,872	45.0%	486,700	15.5%
CRUDE OIL APO	292,607	461,822	-36.6%	307,411	-4.8%
CRUDE OIL CALNDR STRIP	0	0	-	0	0.0%
CRUDE OIL OUTRIGHTS	955	6,850	-86.1%	6,260	-84.7%
CRUDE OIL PHY	2,796,204	3,006,013	-7.0%	2,902,966	-3.7%
ELEC MISO PEAK	0	0	-	0	-
ETHANOL	0	0	-	0	-
ETHANOL SWAP	11,657	15,552	-25.0%	9,688	20.3%
EUROPEAN JET KEROSENE NW	0	0	-	0	-
GASOLINE	0	0	-	0	-
HEATING OIL CRACK OPTIONS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
HEATING OIL PHY	61,404	59,488	3.2%	59,538	3.1%
HENRY HUB FINANCIAL LAST	8,503	5,971	42.4%	5,514	54.2%
HO 1 MONTH CLNDR OPTIONS	1,550	0	-	2,100	-26.2%
LLS CRUDE OIL	0	3,800	-100.0%	0	0.0%
MCCLOSKEY ARA ARGS COAL	130	595	-78.2%	45	188.9%
MCCLOSKEY RCH BAY COAL	0	475	-100.0%	240	-100.0%
NATURAL GAS	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	99,839	133,528	-25.2%	84,759	17.8%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-
NATURAL GAS 3 M CSO FIN	0	32,200	-100.0%	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
NATURAL GAS 6 M CSO FIN	19,125	23,000	-16.8%	20,750	-7.8%
NATURAL GAS OPTION ON CALE	4,284	3,982	7.6%	3,884	10.3%
NATURAL GAS PHY	1,958,261	2,241,175	-12.6%	2,108,022	-7.1%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2019	Open Interest JAN 2018	% CHG	Open Interest DEC 2019	% CHG
<b>Energy Options</b>					
NATURAL GAS WINTER STRIP	0	0	-	0	-
N ROCKIES PIPE SWAP	1,610	3,220	-50.0%	2,974	-45.9%
NY HARBOR HEAT OIL SWP	15,838	14,284	10.9%	16,470	-3.8%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
NYMEX EUROPEAN GASOIL APO	0	0	-	0	-
PANHANDLE PIPE SWAP	0	6,480	-100.0%	0	-
PETROCHEMICALS	4,796	3,815	25.7%	5,723	-16.2%
PETRO OUTRIGHT EURO	24	0	-	0	-
PETRO OUTRIGHT NA	792	72	1,000.0%	798	-0.8%
PJM WES HUB PEAK CAL MTH	660	1,550	-57.4%	660	0.0%
PJM WES HUB PEAK LMP 50MW	1,507	10,588	-85.8%	1,787	-15.7%
RBOB 1MO CAL SPD OPTIONS	100	0	-	0	-
RBOB CALENDAR SWAP	210	75	180.0%	205	2.4%
RBOB CRACK	2	0	-	2	0.0%
RBOB PHY	9,637	13,783	-30.1%	11,826	-18.5%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-
SAN JUAN PIPE SWAP	1,088	2,320	-53.1%	1,919	-43.3%
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	500	125	300.0%	0	0.0%
SINGAPORE GASOIL CALENDAR	0	0	-	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-
SOCAL PIPE SWAP	0	0	-	0	-
WTI-BRENT BULLET SWAP	131,720	286,616	-54.0%	104,434	26.1%
WTI CRUDE OIL 1 M CSO FI	154,300	223,136	-30.8%	122,750	25.7%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2019	Open Interest JAN 2018	% CHG	Open Interest DEC 2019	% CHG
<b>FX Futures</b>					
AD/CD CROSS RATES	4	1	300.0%	1	300.0%
AD/JY CROSS RATES	698	1,674	-58.3%	775	-9.9%
AD/NE CROSS RATES	18	25	-28.0%	19	-5.3%
AUSTRALIAN DOLLAR	127,860	146,168	-12.5%	122,454	4.4%
BDI	0	0	-	0	-
BP/JY CROSS RATES	358	910	-60.7%	486	-26.3%
BP/SF CROSS RATES	77	61	26.2%	32	140.6%
BRAZIL REAL	14,369	37,128	-61.3%	21,484	-33.1%
BRITISH POUND	197,781	228,325	-13.4%	211,407	-6.4%
CANADIAN DOLLAR	148,656	178,871	-16.9%	170,166	-12.6%
CD/JY CROSS RATES	2	0	-	0	-
CHINESE RENMINBI (CNH)	2,039	877	132.5%	1,107	84.2%
CZECK KORUNA (EC)	4	0	-	0	-
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	1,634	1,483	10.2%	2,002	-18.4%
EC/CD CROSS RATES	2,232	1,722	29.6%	2,362	-5.5%
EC/NOK CROSS RATES	99	51	94.1%	84	17.9%
EC/SEK CROSS RATES	704	815	-13.6%	678	3.8%
EFX/BP CROSS RATES	29,675	38,044	-22.0%	28,256	5.0%
EFX/JY CROSS RATES	27,199	29,191	-6.8%	28,352	-4.1%
EFX/SF CROSS RATES	7,966	15,842	-49.7%	10,135	-21.4%
E-MICRO AUD/USD	2,902	2,694	7.7%	3,100	-6.4%
E-MICRO CAD/USD	2,057	1,561	31.8%	1,911	7.6%
E-MICRO CHF/USD	213	219	-2.7%	169	26.0%
E-MICRO EUR/USD	9,408	12,882	-27.0%	5,960	57.9%
E-MICRO GBP/USD	1,700	5,018	-66.1%	1,175	44.7%
E-MICRO INR/USD	330	429	-23.1%	630	-47.6%
E-MICRO JPY/USD	1,354	1,784	-24.1%	989	36.9%
E-MINI EURO FX	15,180	14,257	6.5%	13,620	11.5%
E-MINI JAPANESE YEN	915	931	-1.7%	610	50.0%
EURO FX	531,377	600,012	-11.4%	506,284	5.0%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
INDIAN RUPEE	1,504	1,032	45.7%	689	118.3%
JAPANESE YEN	199,438	260,653	-23.5%	216,278	-7.8%
KOREAN WON	169	145	16.6%	164	3.0%
MEXICAN PESO	214,464	190,211	12.8%	151,244	41.8%
NEW ZEALND DOLLAR	33,454	54,933	-39.1%	29,640	12.9%
NKR/USD CROSS RATE	1,413	1,613	-12.4%	1,760	-19.7%
POLISH ZLOTY (EC)	22	18	22.2%	1	2,100.0%
POLISH ZLOTY (US)	59	56	5.4%	45	31.1%
RMB USD	1	8	-87.5%	0	-
RUSSIAN RUBLE	34,601	57,709	-40.0%	35,017	-1.2%
S.AFRICAN RAND	23,741	14,098	68.4%	14,969	58.6%
SF/JY CROSS RATES	5	0	-	0	-
SHEKEL	0	564	-100.0%	0	-
SKR/USD CROSS RATES	1,228	1,860	-34.0%	1,411	-13.0%
SWISS FRANC	66,289	71,241	-7.0%	67,730	-2.1%
TURKISH LIRA	1,135	5,858	-80.6%	1,075	5.6%
USDZAR	0	1	-100.0%	0	-

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2019	Open Interest JAN 2018	% CHG	Open Interest DEC 2019	% CHG
<b>FX Options</b>					
AUD/USD PQO 2pm Fix	71,526	109,907	-34.9%	64,571	10.8%
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	0	255	-100.0%	0	-
CAD/USD PQO 2pm Fix	70,057	93,319	-24.9%	65,694	6.6%
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	22	-100.0%	0	-
CHF/USD PQO 2pm Fix	2,222	2,808	-20.9%	1,569	41.6%
EFX/BP CROSS RATES	30	0	-	0	-
EFX/JY CROSS RATES	0	1,435	-100.0%	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	0	43	-100.0%	0	-
EUR/USD PQO 2pm Fix	239,229	405,565	-41.0%	224,235	6.7%
GBP/USD PQO 2pm Fix	167,264	183,088	-8.6%	165,419	1.1%
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	15	-100.0%	0	-
JPY/USD PQO 2pm Fix	107,319	129,720	-17.3%	113,276	-5.3%
MEXICAN PESO	2,595	1,522	70.5%	2,714	-4.4%
NEW ZEALND DOLLAR	1,195	0	-	1,000	19.5%
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	1,706	-100.0%	0	-
<b>Foreign Exchange Options</b>					
AUD/USD PQO 2pm Fix	39	4	875.0%	1	3,800.0%
<b>Ags Futures</b>					
FERTILIZER PRODUCS	2,340	1,000	134.0%	1,435	63.1%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2019	Open Interest JAN 2018	% CHG	Open Interest DEC 2019	% CHG
<b>Ag Products Futures</b>					
BUTTER CS	7,598	7,337	3.6%	7,616	-0.2%
CASH-SETTLED CHEESE	22,476	30,802	-27.0%	26,471	-15.1%
CATTLE	387,665	363,263	6.7%	376,468	3.0%
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CHI WHEAT	470,284	541,128	-13.1%	444,412	5.8%
CLASS IV MILK	6,888	1,654	316.4%	4,873	41.4%
COCOA TAS	0	4	-100.0%	0	-
COFFEE	0	0	-	0	-
CORN	1,703,938	1,684,903	1.1%	1,593,526	6.9%
COTTON	0	1	-100.0%	1	-100.0%
DJ_UBS ROLL SELECT INDEX FU	1,867	741	152.0%	1,867	0.0%
DOW-UBS COMMOD INDEX	28,485	82,302	-65.4%	32,552	-12.5%
DRY WHEY	3,307	4,216	-21.6%	3,903	-15.3%
FEEDER CATTLE	50,786	53,473	-5.0%	48,048	5.7%
FERTILIZER PRODUCTS	3,290	2,295	43.4%	2,895	13.6%
GOLDMAN SACHS	15,134	14,409	5.0%	15,267	-0.9%
GSCI EXCESS RETURN FUT	58,606	58,571	0.1%	57,942	1.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	50	0	-	50	0.0%
HDD WEATHER	1,250	7,590	-83.5%	1,750	-28.6%
HDD WEATHER EUROPEAN	2,000	0	-	5,450	-63.3%
HOGS	217,848	240,749	-9.5%	218,056	-0.1%
HOUSING INDEX	39	35	11.4%	37	5.4%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	298,190	315,100	-5.4%	294,637	1.2%
LUMBER	3,390	7,169	-52.7%	3,966	-14.5%
MALAYSIAN PALM SWAP	18,184	19,624	-7.3%	19,936	-8.8%
MILK	25,341	26,883	-5.7%	28,878	-12.2%
MINI CORN	9,478	10,244	-7.5%	8,446	12.2%
MINI SOYBEAN	13,042	16,802	-22.4%	9,939	31.2%
MINI WHEAT	2,231	1,773	25.8%	2,142	4.2%
MLK MID OPTIONS	0	30	-100.0%	0	-
NFD MILK	8,062	8,241	-2.2%	7,383	9.2%
OATS	5,813	6,265	-7.2%	5,083	14.4%
ROUGH RICE	7,187	9,596	-25.1%	7,241	-0.7%
SOYBEAN	701,446	788,108	-11.0%	665,230	5.4%
SOYBEAN MEAL	464,893	434,216	7.1%	427,777	8.7%
SOYBEAN OIL	507,255	509,740	-0.5%	474,539	6.9%
S&P GSCI ENHANCED ER SWAP	3,762	15,028	-75.0%	3,762	0.0%
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	4,360	5,470	-20.3%	3,050	43.0%
WHEAT	19,415	4,382	343.1%	25,336	-23.4%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Ag Products Options</b>					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BUTTER CS	11,885	7,586	56.7%	11,955	-0.6%
CASH-SETTLED CHEESE	33,609	48,474	-30.7%	36,307	-7.4%
CATTLE	179,886	195,065	-7.8%	149,152	20.6%
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CHI WHEAT	385,793	412,375	-6.4%	321,972	19.8%
CLASS IV MILK	9,165	3,565	157.1%	6,620	38.4%
CORN	1,112,761	1,287,213	-13.6%	939,097	18.5%
CORN NEARBY+2 CAL SPRD	9,490	2,050	362.9%	8,740	8.6%
DEC-DEC CORN CAL SPRD	520	77	575.3%	0	-
DEC-JULY CORN CAL SPRD	1,700	0	-	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
DRY WHEY	2,125	3,209	-33.8%	2,422	-12.3%
FEEDER CATTLE	34,616	31,657	9.3%	28,639	20.9%
HDD EURO SEASONAL STRIP	500	2,500	-80.0%	500	0.0%
HDD SEASONAL STRIP	9,000	14,000	-35.7%	9,000	0.0%
HDD WEATHER	0	0	-	100	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	229,816	158,415	45.1%	190,626	20.6%
HOUSING INDEX	0	17	-100.0%	0	-
Intercommodity Spread	0	3,078	-100.0%	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	1,645	504	226.4%	1,545	6.5%
JULY-DEC SOYMEAL CAL SPRD	1,200	0	-	1,200	0.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	800	0	-	200	300.0%
JULY-NOV SOYBEAN CAL SPRD	5,331	2,518	111.7%	4,921	8.3%
KC WHEAT	90,174	84,297	7.0%	79,111	14.0%
LUMBER	2,293	2,381	-3.7%	1,532	49.7%
LV CATL CSO	353	5	6,960.0%	29	1,117.2%
MAR-JULY CORN CAL SPRD	0	70	-100.0%	0	-
MAR-JULY WHEAT CAL SPRD	1,730	845	104.7%	1,730	0.0%
MILK	71,830	70,308	2.2%	84,259	-14.8%
MLK MID OPTIONS	177	305	-42.0%	198	-10.6%
NFD MILK	21,029	12,682	65.8%	15,795	33.1%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	100	9	1,011.1%	0	-
OATS	1,380	1,160	19.0%	1,036	33.2%
ROUGH RICE	2,747	2,126	29.2%	2,034	35.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	557,381	591,337	-5.7%	445,758	25.0%
SOYBEAN CRUSH	20	136	-85.3%	20	0.0%
SOYBEAN MEAL	131,859	140,382	-6.1%	100,052	31.8%
SOYBEAN OIL	83,940	95,574	-12.2%	67,281	24.8%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	450	0	-	0	-
WHEAT	4,317	213	1,926.8%	2,385	81.0%
WHEAT-CORN ICSCO	1,120	2,716	-58.8%	595	88.2%
WHEAT NEARBY+2 CAL SPRD	622	5,987	-89.6%	412	51.0%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2019	Open Interest JAN 2018	% CHG	Open Interest DEC 2019	% CHG
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	29,352,136	28,246,025	3.9%	29,548,192	-0.7%
Equity Index Futures	4,157,058	4,989,869	-16.7%	4,097,858	1.4%
Metals Futures	1,178,425	1,284,554	-8.3%	1,084,554	8.7%
Energy Futures	11,435,695	15,959,986	-28.3%	11,725,996	-2.5%
FX Futures	1,704,334	1,980,975	-14.0%	1,654,271	3.0%
Foreign Exchange Futures	0	1,706	-100.0%	0	-
Ags Futures	2,340	1,000	134.0%	1,435	63.1%
Ag Products Futures	5,073,560	5,272,144	-3.8%	4,828,529	5.1%
<b>TOTAL FUTURES</b>	<b>52,903,548</b>	<b>57,736,259</b>	<b>-8.4%</b>	<b>52,940,835</b>	<b>-0.1%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	53,478,446	48,179,074	11.0%	47,663,833	12.2%
Equity Index Options	4,241,267	5,635,253	-24.7%	3,908,234	8.5%
Metals Options	1,518,725	1,142,762	32.9%	1,431,661	6.1%
Energy Options	6,416,292	7,093,945	-9.6%	6,570,899	-2.4%
FX Options	661,437	927,699	-28.7%	638,478	3.6%
Foreign Exchange Options	39	4	875.0%	1	3,800.0%
Ag Products Options	3,001,364	3,182,836	-5.7%	2,515,223	19.3%
<b>TOTAL OPTIONS</b>	<b>69,317,570</b>	<b>66,161,573</b>	<b>4.8%</b>	<b>62,728,329</b>	<b>10.5%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	82,830,582	76,425,099	8.4%	77,212,025	7.3%
Equity Index	8,398,325	10,625,122	-21.0%	8,006,092	4.9%
Metals	2,697,150	2,427,316	11.1%	2,516,215	7.2%
Energy	17,851,987	23,053,931	-22.6%	18,296,895	-2.4%
FX	2,365,771	2,908,674	-18.7%	2,292,749	3.2%
Foreign Exchange	39	1,710	-97.7%	1	3,800.0%
Ags	2,340	1,000	134.0%	1,435	63.1%
Ag Products	8,074,924	8,454,980	-4.5%	7,343,752	10.0%
<b>GRAND TOTAL</b>	<b>122,221,118</b>	<b>123,897,832</b>	<b>-1.4%</b>	<b>115,669,164</b>	<b>5.7%</b>

\*\*\* 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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