

CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2019	Open Interest JAN 2018	% CHG	Open Interest DEC 2019	% CHG
Interest Rate Futures					
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%
Interest Rate Options					
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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Equity Index Futures					
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 DSCRTNRY 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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Equity Index Options					
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%
Metals Futures					
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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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%
Energy Futures					
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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Energy Futures					
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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Energy Futures					
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

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Energy Futures					
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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Energy Futures					
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

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Energy Futures					
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 AEEO DA OFF-PEAK	0	0	-	0	-
PJM AEEO 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 UNLND 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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Energy Futures					
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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Energy Futures					
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%
Energy Options					
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
Energy Options					
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

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FX Futures					
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
FX Options					
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	-
Foreign Exchange Futures					
CHILEAN PESO	0	1,706	-100.0%	0	-
Foreign Exchange Options					
AUD/USD PQO 2pm Fix	39	4	875.0%	1	3,800.0%
Ags Futures					
FERTILIZER PRODUCS	2,340	1,000	134.0%	1,435	63.1%

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Futures					
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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Ag Products Options					
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

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TOTAL FUTURES GROUP					
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%
TOTAL FUTURES	52,903,548	57,736,259	-8.4%	52,940,835	-0.1%
TOTAL OPTIONS GROUP					
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%
TOTAL OPTIONS	69,317,570	66,161,573	4.8%	62,728,329	10.5%
TOTAL COMBINED					
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%
GRAND TOTAL	122,221,118	123,897,832	-1.4%	115,669,164	5.7%

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

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