



CME Group Exchange Open Interest Report - Monthly

| | Open Interest DEC 2019 | Open Interest DEC 2018 | % CHG | Open Interest NOV 2019 | % CHG |
|------------------------------|---------------------------|---------------------------|-----------|---------------------------|--------|
| Interest Rate Futures | | | | | |
| 10-YR NOTE | 3,623,839 | 4,044,615 | -10.4% | 3,789,209 | -4.4% |
| 10-YR SWAP RATE | 158,936 | 103,373 | 53.8% | 186,856 | -14.9% |
| 15-YR SWAP RATE | 10,850 | 5,350 | 102.8% | 10,850 | 0.0% |
| 1-MONTH EURODOLLAR | 32 | 736 | -95.7% | 46 | -30.4% |
| 20-YR SWAP RATE | 90 | 136 | -33.8% | 90 | 0.0% |
| 2-YR NOTE | 3,580,213 | 2,752,824 | 30.1% | 3,556,123 | 0.7% |
| 2-YR SWAP RATE | 38,545 | 17,783 | 116.8% | 32,251 | 19.5% |
| 30-YR BOND | 1,003,984 | 943,700 | 6.4% | 994,225 | 1.0% |
| 30-YR SWAP RATE | 2,864 | 1,342 | 113.4% | 2,865 | 0.0% |
| 3-YR SWAP RATE | 11,957 | 10,502 | 13.9% | 18,046 | -33.7% |
| 4-YR SWAP RATE | 6,907 | 5,639 | 22.5% | 6,756 | 2.2% |
| 5-YR NOTE | 4,278,343 | 4,697,085 | -8.9% | 4,361,053 | -1.9% |
| 5-YR SWAP RATE | 64,146 | 88,400 | -27.4% | 109,670 | -41.5% |
| 7-YR SWAP RATE | 18,803 | 10,002 | 88.0% | 18,916 | -0.6% |
| EURODOLLARS | 10,940,505 | 12,690,588 | -13.8% | 12,342,941 | -11.4% |
| FED FUND | 1,911,620 | 2,290,116 | -16.5% | 2,241,909 | -14.7% |
| SOFR | 505,768 | 73,420 | 588.9% | 573,262 | -11.8% |
| SONIA | 18,390 | 9,405 | 95.5% | 20,225 | -9.1% |
| Ultra 10-Year Note | 923,537 | 712,116 | 29.7% | 892,643 | 3.5% |
| ULTRA T-BOND | 1,247,024 | 1,091,060 | 14.3% | 1,239,316 | 0.6% |
| Interest Rate Options | | | | | |
| 10-YR NOTE | 3,116,891 | 3,370,537 | -7.5% | 2,965,844 | 5.1% |
| 2-YR NOTE | 254,609 | 181,893 | 40.0% | 234,255 | 8.7% |
| 30-YR BOND | 835,054 | 922,842 | -9.5% | 886,787 | -5.8% |
| 5-YR NOTE | 1,487,376 | 1,906,631 | -22.0% | 1,647,426 | -9.7% |
| EURODOLLARS | 36,266,803 | 28,236,926 | 28.4% | 44,882,711 | -19.2% |
| EURO MIDCURVE | 8,237,474 | 13,004,622 | -36.7% | 13,503,394 | -39.0% |
| FED FUND | 6,650 | 1,944 | 242.1% | 12,156 | -45.3% |
| Ultra 10-Year Note | 7,517 | 60 | 12,428.3% | 6,806 | 10.4% |
| ULTRA T-BOND | 29,241 | 38,378 | -23.8% | 25,263 | 15.7% |

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| Equity Index Futures | | | | | |
| BITCOIN FUTURES | 3,186 | 3,708 | -14.1% | 3,476 | -8.3% |
| DJ US REAL ESTATE | 38,696 | 32,375 | 19.5% | 28,042 | 38.0% |
| E-mini (\$5) Dow | 107,260 | 73,850 | 45.2% | 106,628 | 0.6% |
| E-MINI COM SERVICES SELECT | 5,881 | 4,893 | 20.2% | 11,177 | -47.4% |
| E-mini FTSE 100 (USD) | 0 | 2 | -100.0% | 0 | - |
| E-mini FTSE China 50 | 0 | 343 | -100.0% | 0 | - |
| E-MINI MIDCAP | 78,012 | 69,805 | 11.8% | 74,722 | 4.4% |
| E-MINI NASDAQ 100 | 217,170 | 208,461 | 4.2% | 223,005 | -2.6% |
| E-MINI RUSSELL 1000 | 7,950 | 7,644 | 4.0% | 8,177 | -2.8% |
| E-MINI RUSSELL 1000 GROWTH | 3,924 | 2,678 | 46.5% | 4,124 | -4.8% |
| E-MINI RUSSELL 1000 VALUE | 7,811 | 18,895 | -58.7% | 9,654 | -19.1% |
| E-MINI RUSSELL 2000 | 485,645 | 471,020 | 3.1% | 479,678 | 1.2% |
| E-MINI S&P500 | 2,721,051 | 2,694,397 | 1.0% | 2,899,434 | -6.2% |
| E-MINI S&P REAL ESTATE SELE | 4,838 | 1,045 | 363.0% | 7,175 | -32.6% |
| FT-SE 100 | 0 | 29 | -100.0% | 0 | - |
| FTSE Emerging | 30 | 56 | -46.4% | 9 | 233.3% |
| IBOVESPA INDEX | 107 | 195 | -45.1% | 102 | 4.9% |
| MICRO E-MINI NASDAQ 100 | 16,379 | 0 | - | 61,521 | -73.4% |
| MICRO E-MINI RUSSELL 2000 | 3,816 | 0 | - | 20,997 | -81.8% |
| MICRO E-MINI S&P500 | 25,191 | 0 | - | 52,567 | -52.1% |
| MICRO MINI \$5 DOW | 4,280 | 0 | - | 11,886 | -64.0% |
| NASDAQ BIOTECH | 84 | 0 | - | 283 | -70.3% |
| Nearby BTIC+ | 0 | 0 | - | 0 | - |
| NIFTY 50 | 0 | 0 | - | 0 | - |
| NIKKEI 225 (\$) STOCK | 22,472 | 20,465 | 9.8% | 36,251 | -38.0% |
| NIKKEI 225 (YEN) STOCK | 60,429 | 61,919 | -2.4% | 73,814 | -18.1% |
| S&P 500 | 252,549 | 251,104 | 0.6% | 306,521 | -17.6% |
| S&P 500 ANNUAL DIVIDEND IND | 80,536 | 64,598 | 24.7% | 125,736 | -35.9% |
| S&P 500/GI | 6 | 10 | -40.0% | 10 | -40.0% |
| S&P 500 QUARLY DIVIDEND IND | 998 | 360 | 177.2% | 1,198 | -16.7% |
| S&P 600 SMALLCAP EMINI | 0 | 0 | - | 961 | -100.0% |
| S&P CONSUMER DSCRTNRY SE | 4,262 | 2,891 | 47.4% | 4,288 | -0.6% |
| S&P CONSUMER STAPLES SECT | 7,775 | 14,599 | -46.7% | 8,863 | -12.3% |
| S&P ENERGY SECTOR | 13,620 | 11,865 | 14.8% | 10,768 | 26.5% |
| S&P FINANCIAL SECTOR | 28,682 | 16,003 | 79.2% | 27,156 | 5.6% |
| S&P HEALTH CARE SECTOR | 19,183 | 17,465 | 9.8% | 22,279 | -13.9% |
| S&P INDUSTRIAL SECTOR | 7,552 | 13,978 | -46.0% | 11,793 | -36.0% |
| S&P MATERIALS SECTOR | 3,472 | 5,442 | -36.2% | 12,396 | -72.0% |
| S&P TECHNOLOGY SECTOR | 8,660 | 8,537 | 1.4% | 10,790 | -19.7% |
| S&P UTILITIES SECTOR | 11,380 | 18,940 | -39.9% | 13,522 | -15.8% |
| S&P VALUE INDEX FUTURES | 8 | 12 | -33.3% | 12 | -33.3% |
| YEN DENOMINATED TOPIX | 349 | 274 | 27.4% | 695 | -49.8% |

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| Equity Index Options | | | | | |
| E-mini (\$5) Dow | 1,110 | 7,061 | -84.3% | 2,884 | -61.5% |
| E-MINI NASDAQ 100 | 48,085 | 34,598 | 39.0% | 66,775 | -28.0% |
| E-MINI RUSSELL 2000 | 5,261 | 3,371 | 56.1% | 26,697 | -80.3% |
| E-MINI S&P500 | 1,415,138 | 1,551,300 | -8.8% | 2,596,694 | -45.5% |
| EOM E-MINI RUSSELL 2000 END | 2,301 | 248 | 827.8% | 3,342 | -31.1% |
| EOM EMINI S&P | 561,400 | 605,115 | -7.2% | 557,501 | 0.7% |
| EOM S&P 500 | 20,375 | 24,956 | -18.4% | 22,861 | -10.9% |
| EOW1 E-MINI RUSSELL 2000 WE | 304 | 137 | 121.9% | 536 | -43.3% |
| EOW1 E-MINI RUSSELL 2000 WE | 315 | 442 | -28.7% | 782 | -59.7% |
| EOW1 EMINI S&P 500 | 310,649 | 251,017 | 23.8% | 196,246 | 58.3% |
| EOW1 S&P 500 | 56,874 | 18,107 | 214.1% | 44,187 | 28.7% |
| EOW2 E-MINI RUSSELL 2000 WE | 482 | 639 | -24.6% | 735 | -34.4% |
| EOW2 EMINI S&P 500 | 100,675 | 118,167 | -14.8% | 125,749 | -19.9% |
| EOW2 S&P 500 | 11,256 | 7,106 | 58.4% | 14,057 | -19.9% |
| EOW3 E-MINI RUSSELL 2000 WE | 13,365 | 6,938 | 92.6% | 6,713 | 99.1% |
| EOW3 EMINI S&P 500 | 761,848 | 1,099,896 | -30.7% | 372,482 | 104.5% |
| EOW3 S&P 500 | 57,424 | 97,098 | -40.9% | 31,655 | 81.4% |
| EOW4 E-MINI RUSSELL 2000 WE | 19 | 0 | 0.0% | 69 | -72.5% |
| EOW4 EMINI S&P 500 | 44,898 | 35,718 | 25.7% | 38,824 | 15.6% |
| S&P 500 | 58,044 | 46,320 | 25.3% | 124,614 | -53.4% |
| Metals Futures | | | | | |
| ALUMINUM | 62,635 | 64,647 | -3.1% | 61,550 | 1.8% |
| COMEX COPPER | 266,891 | 224,956 | 18.6% | 209,490 | 27.4% |
| COMEX E-Mini GOLD | 2,670 | 1,007 | 165.1% | 2,356 | 13.3% |
| COMEX E-Mini SILVER | 373 | 206 | 81.1% | 213 | 75.1% |
| COMEX GOLD | 786,422 | 451,832 | 74.1% | 674,822 | 16.5% |
| COMEX MINY COPPER | 122 | 33 | 269.7% | 101 | 20.8% |
| COMEX SILVER | 229,725 | 176,289 | 30.3% | 204,547 | 12.3% |
| COPPER | 11,356 | 13,230 | -14.2% | 11,064 | 2.6% |
| FERROUS PRODUCTS | 1,942 | 4,120 | -52.9% | 2,292 | -15.3% |
| GOLD | 348 | 0 | - | 340 | 2.4% |
| Gold Kilo | 0 | 0 | - | 0 | - |
| IRON ORE 62 CHINA PLATTS FU | 0 | 80 | -100.0% | 0 | - |
| IRON ORE 62 CHINA TSI FUTURE | 4,565 | 8,697 | -47.5% | 4,753 | -4.0% |
| LNDN ZINC | 0 | 28 | -100.0% | 0 | - |
| MICRO GOLD | 25,779 | 10,532 | 144.8% | 21,830 | 18.1% |
| NYMEX HOT ROLLED STEEL | 14,858 | 13,978 | 6.3% | 17,206 | -13.6% |
| NYMEX PLATINUM | 99,045 | 82,839 | 19.6% | 90,461 | 9.5% |
| PALLADIUM | 23,658 | 26,781 | -11.7% | 25,311 | -6.5% |
| SILVER | 2,300 | 1,191 | 93.1% | 2,429 | -5.3% |
| URANIUM | 2,410 | 4,108 | -41.3% | 2,406 | 0.2% |

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| Metals Options | | | | | |
| COMEX COPPER | 26,511 | 17,984 | 47.4% | 31,301 | -15.3% |
| COMEX GOLD | 1,259,675 | 1,171,325 | 7.5% | 1,244,841 | 1.2% |
| COMEX SILVER | 130,541 | 221,151 | -41.0% | 117,351 | 11.2% |
| COPPER | 22 | 6 | 266.7% | 195 | -88.7% |
| GOLD | 27,322 | 14,380 | 90.0% | 21,453 | 27.4% |
| HOT ROLLED COIL STEEL CALL | 150 | 300 | -50.0% | 350 | -57.1% |
| HOT ROLLED COIL STEEL PUT O | 150 | 0 | - | 150 | 0.0% |
| IRON ORE 62 CHINA TSI CALL O | 420 | 328 | 28.0% | 870 | -51.7% |
| IRON ORE 62 CHINA TSI PUT OP | 235 | 70 | 235.7% | 410 | -42.7% |
| NYMEX PLATINUM | 5,905 | 4,413 | 33.8% | 5,555 | 6.3% |
| PALLADIUM | 1,691 | 1,124 | 50.4% | 1,417 | 19.3% |
| SILVER | 2,744 | 580 | 373.1% | 1,823 | 50.5% |
| Energy Futures | | | | | |
| 3.5% FUEL OIL CID MED SWA | 9 | 88 | -89.8% | 18 | -50.0% |
| 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 | 180 | -100.0% | 0 | - |
| ARGUS LLS VS. WTI (ARG) T | 13,970 | 41,645 | -66.5% | 15,890 | -12.1% |
| ARGUS PROPAN FAR EST INDE | 4,898 | 4,846 | 1.1% | 5,188 | -5.6% |
| ARGUS PROPAN(SAUDI ARAMC | 2,095 | 2,074 | 1.0% | 1,829 | 14.5% |
| AUSTRIALIAN COKE COAL | 4 | 72 | -94.4% | 8 | -50.0% |
| BRENT BALMO SWAP | 0 | 0 | - | 0 | - |
| BRENT CALENDAR SWAP | 21,475 | 21,050 | 2.0% | 29,713 | -27.7% |
| BRENT CFD SWAP | 0 | 0 | - | 0 | - |
| BRENT FINANCIAL FUTURES | 110 | 158 | -30.4% | 230 | -52.2% |
| BRENT OIL LAST DAY | 222,092 | 211,938 | 4.8% | 223,009 | -0.4% |
| 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 | 2,226 | -100.0% | 0 | - |
| CHICAGO ETHANOL SWAP | 33,386 | 49,872 | -33.1% | 40,065 | -16.7% |
| CHICAGO ULSD (PLATTS) SWA | 0 | 0 | - | 0 | - |
| CHICAGO ULSD PL VS HO SPR | 1,922 | 2,228 | -13.7% | 1,560 | 23.2% |
| CHICAGO UNL GAS PL VS RBO | 100 | 125 | -20.0% | 100 | 0.0% |
| CIG BASIS | 0 | 6,669 | -100.0% | 558 | -100.0% |
| CIG ROCKIES NG INDEX SWA | 0 | 0 | - | 0 | - |
| CINERGY HUB OFF-PEAK MONT | 0 | 10 | -100.0% | 0 | - |
| CINERGY HUB PEAK MONTH | 0 | 24 | -100.0% | 0 | - |
| CIN HUB 5MW D AH O PK | 0 | 0 | - | 0 | - |
| CIN HUB 5MW D AH PK | 211 | 2,576 | -91.8% | 233 | -9.4% |
| CIN HUB 5MW REAL TIME O P | 32,704 | 149,704 | -78.2% | 42,904 | -23.8% |
| CIN HUB 5MW REAL TIME PK | 1,799 | 18,374 | -90.2% | 3,164 | -43.1% |
| COAL SWAP | 0 | 70 | -100.0% | 0 | - |

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| Energy Futures | | | | | |
| COLUMB GULF MAINLINE NG B | 511 | 773 | -33.9% | 658 | -22.3% |
| COLUMBIA GULF ONSHORE | 0 | 0 | - | 0 | - |
| CONWAY NATURAL GASOLINE (| 1,478 | 1,324 | 11.6% | 1,152 | 28.3% |
| CONWAY NORMAL BUTANE (OPI | 1,321 | 988 | 33.7% | 1,544 | -14.4% |
| CONWAY PROPANE 5 DECIMALS | 19,501 | 22,406 | -13.0% | 22,713 | -14.1% |
| CRUDE OIL | 17,376 | 24,456 | -28.9% | 20,571 | -15.5% |
| CRUDE OIL OUTRIGHTS | 159,284 | 133,749 | 19.1% | 169,337 | -5.9% |
| CRUDE OIL PHY | 2,148,268 | 2,115,703 | 1.5% | 2,191,959 | -2.0% |
| CRUDE OIL SPRDS | 125,116 | 144,521 | -13.4% | 127,818 | -2.1% |
| CRUDE OIL TRADE AT MARKER | 0 | 0 | 0.0% | 0 | 0.0% |
| DAILY PJM | 121,925 | 192,593 | -36.7% | 131,658 | -7.4% |
| DATED BRENT (PLATTS) DAILY S | 0 | 0 | - | 0 | - |
| DATED TO FRONTLINE BRENT | 745 | 3,415 | -78.2% | 795 | -6.3% |
| DIESEL 10P BRG FOB RDM VS | 0 | 0 | - | 0 | - |
| DIESEL 10PPM BARGES FOB B | 0 | 0 | - | 0 | - |
| DOMINION TRAN INC - APP I | 0 | 248 | -100.0% | 0 | - |
| DOMINION TRANSMISSION INC | 2,959 | 12,962 | -77.2% | 3,672 | -19.4% |
| DUBAI CRUDE OIL BALMO | 0 | 0 | - | 0 | - |
| DUBAI CRUDE OIL CALENDAR | 1,039 | 37,694 | -97.2% | 1,039 | 0.0% |
| DUTCH TTF NATURAL GAS CAL | 8,806 | 190 | 4,534.7% | 7,316 | 20.4% |
| DY EURO 3.5% FUEL OI RDA | 0 | 0 | - | 0 | - |
| EASTERN RAIL DELIVERY CSX | 0 | 0 | - | 0 | - |
| EAST/WEST FUEL OIL SPREAD | 13 | 42 | -69.0% | 14 | -7.1% |
| EIA FLAT TAX ONHWAY DIESE | 1,268 | 1,719 | -26.2% | 1,343 | -5.6% |
| ELEC ERCOT DLY OFF PK | 0 | 0 | - | 0 | - |
| ELEC ERCOT DLY PEAK | 0 | 0 | - | 0 | - |
| ELEC ERCOT OFF PEAK | 0 | 0 | - | 0 | - |
| ELEC FINSETTLED | 556 | 1,064 | -47.7% | 596 | -6.7% |
| ELEC MISO PEAK | 0 | 300 | -100.0% | 0 | - |
| ELEC NYISO OFF-PEAK | 0 | 6,360 | -100.0% | 0 | - |
| ELECTRICITY ERCOT PEAK | 0 | 0 | - | 0 | - |
| ELECTRICITY OFF PEAK | 18,320 | 74,932 | -75.6% | 27,142 | -32.5% |
| 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 | 708 | 2,822 | -74.9% | 656 | 7.9% |
| ETHANOL SWAP | 750 | 400 | 87.5% | 430 | 74.4% |
| ETHANOL T2 FOB ROTT INCL DU | 7,149 | 5,984 | 19.5% | 6,906 | 3.5% |
| EURO 1% FUEL OIL NEW BALM | 0 | 0 | - | 0 | - |
| EURO 3.5% FUEL OIL RDAM B | 0 | 98 | -100.0% | 95 | -100.0% |
| EURO 3.5% FUEL OIL SPREAD | 26 | 43 | -39.5% | 20 | 30.0% |
| EURO-DENOMINATED PETRO P | 0 | 0 | - | 0 | - |
| EURO GASOIL 10PPM VS ICE | 20 | 82 | -75.6% | 0 | - |
| EUROPE 1% FUEL OIL NWE CA | 141 | 241 | -41.5% | 227 | -37.9% |
| EUROPE 1% FUEL OIL RDAM C | 1 | 3 | -66.7% | 2 | -50.0% |
| EUROPE 3.5% FUEL OIL MED | 52 | 95 | -45.3% | 33 | 57.6% |
| EUROPE 3.5% FUEL OIL RDAM | 3,431 | 9,061 | -62.1% | 3,879 | -11.5% |

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| Energy Futures | | | | | |
| EUROPEAN GASOIL (ICE) | 122 | 113 | 8.0% | 144 | -15.3% |
| EUROPEAN NAPHTHA BALMO | 15 | 40 | -62.5% | 15 | 0.0% |
| EUROPEAN NAPHTHA CRACK SP | 6,052 | 16,059 | -62.3% | 6,528 | -7.3% |
| EUROPE DATED BRENT SWAP | 0 | 4,500 | -100.0% | 25 | -100.0% |
| EUROPE JET KERO NWE CALSW | 3 | 27 | -88.9% | 6 | -50.0% |
| EUROPE NAPHTHA CALSWAP | 1,401 | 3,406 | -58.9% | 1,465 | -4.4% |
| EURO PROPANE CIF ARA SWA | 2,365 | 1,990 | 18.8% | 2,658 | -11.0% |
| FLORIDA GAS ZONE3 BASIS S | 0 | 0 | - | 0 | - |
| FREIGHT MARKETS | 2,337 | 4,001 | -41.6% | 3,256 | -28.2% |
| FUEL OIL CRACK VS ICE | 6,738 | 8,660 | -22.2% | 8,175 | -17.6% |
| FUEL OIL NWE CRACK VS ICE | 156 | 171 | -8.8% | 156 | 0.0% |
| FUEL OIL (PLATS) CAR CM | 1 | 14 | -92.9% | 2 | -50.0% |
| FUEL OIL (PLATS) CAR CN | 0 | 25 | -100.0% | 0 | - |
| FUELOIL SWAP:CARGOES VS.B | 451 | 889 | -49.3% | 510 | -11.6% |
| GAS EURO-BOB OXY NWE BARG | 2,627 | 5,912 | -55.6% | 3,088 | -14.9% |
| GAS EURO-BOB OXY NWE BARG | 16,671 | 30,947 | -46.1% | 18,491 | -9.8% |
| 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 | 2 | 12 | -83.3% | 4 | -50.0% |
| GASOIL 0.1 ROTTERDAM BARG | 26 | 46 | -43.5% | 26 | 0.0% |
| GASOIL 10P CRG CIF NW VS | 0 | 0 | - | 0 | - |
| GASOIL 10PPM VS ICE SWAP | 1 | 59 | -98.3% | 3 | -66.7% |
| GASOIL BULLET SWAP | 0 | 0 | - | 0 | - |
| GASOIL CALENDAR SWAP | 77 | 8 | 862.5% | 97 | -20.6% |
| GASOIL CRACK SPREAD CALEN | 11,927 | 15,272 | -21.9% | 12,568 | -5.1% |
| GASOIL MINI CALENDAR SWAP | 2,134 | 1,314 | 62.4% | 2,073 | 2.9% |
| GERMAN POWER BASELOAD CA | 2,227 | 170 | 1,210.0% | 1,559 | 42.8% |
| GROUP THREE ULSD (PLATTS) | 0 | 51 | -100.0% | 0 | - |
| GROUP THREE UNLEAD GAS (P | 200 | 125 | 60.0% | 250 | -20.0% |
| GRP THREE ULSD(PLT)VS HEA | 5,252 | 6,430 | -18.3% | 5,212 | 0.8% |
| GRP THREE UNL GS (PLT) VS | 4,496 | 5,114 | -12.1% | 3,466 | 29.7% |
| GULF COAST 3% FUEL OIL BA | 363 | 436 | -16.7% | 304 | 19.4% |
| GULF COAST JET FUEL CLNDR | 184 | 898 | -79.5% | 44 | 318.2% |
| GULF COAST JET VS NYM 2 H | 18,547 | 25,090 | -26.1% | 20,967 | -11.5% |
| GULF COAST NO.6 FUEL OIL | 19,190 | 40,266 | -52.3% | 16,043 | 19.6% |
| GULF COAST ULSD CALENDAR | 1,188 | 1,654 | -28.2% | 1,248 | -4.8% |
| GULF COAST ULSD CRACK SPR | 625 | 635 | -1.6% | 650 | -3.8% |
| HEATING OIL BALMO CLNDR S | 40 | 0 | - | 0 | - |
| HEATING OIL CRCK SPRD BAL | 0 | 0 | - | 0 | - |
| HEATING OIL PHY | 438,793 | 368,303 | 19.1% | 413,914 | 6.0% |
| HENRY HUB BASIS SWAP | 0 | 10,120 | -100.0% | 4,960 | -100.0% |
| HENRY HUB FINANCIAL LAST | 0 | 0 | - | 0 | - |
| HENRY HUB INDEX SWAP FUTU | 4,960 | 10,120 | -51.0% | 6,160 | -19.5% |
| HENRY HUB SWAP | 776,889 | 1,053,368 | -26.2% | 760,130 | 2.2% |
| HOUSTON SHIP CHANNEL BASI | 5,855 | 11,324 | -48.3% | 6,382 | -8.3% |
| HTG OIL | 110 | 167 | -34.1% | 120 | -8.3% |
| HUSTN SHIP CHNL PIPE SWP | 0 | 0 | - | 0 | - |
| ICE BRENT DUBAI SWAP | 44,348 | 36,755 | 20.7% | 45,953 | -3.5% |
| ICE GASOIL BALMO SWAP | 0 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest DEC 2019 | Open Interest DEC 2018 | % CHG | Open Interest NOV 2019 | % CHG |
|-------------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Energy Futures | | | | | |
| IN DELIVERY MONTH EUA | 0 | 0 | - | 0 | - |
| INDIANA MISO | 3,638 | 18,911 | -80.8% | 4,220 | -13.8% |
| INDONESIAN COAL | 0 | 0 | - | 0 | - |
| INDONESIAN COAL ICI4 | 531 | 110 | 382.7% | 563 | -5.7% |
| ISO NEW ENGLAND OFF-PEAK | 0 | 0 | - | 0 | - |
| ISO NEW ENGLAND PK LMP | 0 | 0 | - | 0 | - |
| JAPAN C&F NAPHTHA CRACK S | 27 | 186 | -85.5% | 54 | -50.0% |
| JAPAN C&F NAPHTHA SWAP | 649 | 2,180 | -70.2% | 779 | -16.7% |
| JAPAN NAPHTHA BALMO SWAP | 28 | 9 | 211.1% | 0 | - |
| JET AV FUEL (P) CAR FM ICE GA | 0 | 2 | -100.0% | 0 | - |
| JET CIF NWE VS ICE | 82 | 377 | -78.2% | 104 | -21.2% |
| 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 | 2,146 | 4,730 | -54.6% | 1,675 | 28.1% |
| JKM LNG Futures | 5,383 | 4,436 | 21.3% | 6,078 | -11.4% |
| LA CARB DIESEL (OPIS) | 0 | 0 | - | 0 | - |
| LA CARB DIESEL (OPIS) SWA | 1 | 399 | -99.7% | 27 | -96.3% |
| LA CARBOB GASOLINE(OPIS)S | 100 | 700 | -85.7% | 0 | - |
| LA JET FUEL VS NYM NO 2 H | 0 | 0 | - | 0 | - |
| LA JET (OPIS) SWAP | 1,641 | 1,429 | 14.8% | 1,350 | 21.6% |
| LLS (ARGUS) CALENDAR SWAP | 284 | 521 | -45.5% | 303 | -6.3% |
| LLS (ARGUS) VS WTI SWAP | 10,564 | 31,924 | -66.9% | 12,606 | -16.2% |
| LOS ANGELES CARB GASOLINE | 0 | 10 | -100.0% | 0 | - |
| LTD NAT GAS | 294,699 | 468,265 | -37.1% | 301,828 | -2.4% |
| MARS (ARGUS) VS WTI SWAP | 2,310 | 3,890 | -40.6% | 1,470 | 57.1% |
| MARS (ARGUS) VS WTI TRD M | 17,795 | 23,535 | -24.4% | 24,905 | -28.5% |
| MARS BLEND CRUDE OIL | 0 | 0 | - | 0 | - |
| MCCLOSKEY ARA ARGS COAL | 20,953 | 27,091 | -22.7% | 23,144 | -9.5% |
| MCCLOSKEY RCH BAY COAL | 1,916 | 3,148 | -39.1% | 2,119 | -9.6% |
| MGF FUT | 0 | 40 | -100.0% | 10 | -100.0% |
| MGN1 SWAP FUT | 220 | 402 | -45.3% | 230 | -4.3% |
| MICHIGAN BASIS | 1,220 | 2,128 | -42.7% | 1,344 | -9.2% |
| MICHIGAN MISO | 0 | 3,108 | -100.0% | 0 | - |
| MINI GAS EUROBOB OXY NWE A | 90 | 104 | -13.5% | 62 | 45.2% |
| MINI RBOB V. EBOBARG NWE BF | 0 | 358 | -100.0% | 0 | - |
| MINI RBOB V. EBOB(ARGUS) NW | 1,545 | 2,851 | -45.8% | 1,617 | -4.5% |
| MINY HTG OIL | 0 | 1 | -100.0% | 0 | - |
| MINY NATURAL GAS | 5,155 | 2,302 | 123.9% | 5,981 | -13.8% |
| MINY RBOB GAS | 0 | 0 | - | 0 | - |
| MINY WTI CRUDE OIL | 4,024 | 5,353 | -24.8% | 4,008 | 0.4% |
| MJC FUT | 60 | 350 | -82.9% | 60 | 0.0% |
| MNC FUT | 2,214 | 5,994 | -63.1% | 2,524 | -12.3% |
| MONT BELVIEU ETHANE 5 DECI | 41,638 | 42,694 | -2.5% | 41,342 | 0.7% |
| MONT BELVIEU ETHANE OPIS B | 347 | 210 | 65.2% | 110 | 215.5% |
| MONT BELVIEU LDH PROPANE 5 | 128,609 | 117,906 | 9.1% | 137,850 | -6.7% |
| MONT BELVIEU LDH PROPANE C | 924 | 2,197 | -57.9% | 1,604 | -42.4% |
| MONT BELVIEU NATURAL GASO | 19,577 | 19,319 | 1.3% | 20,809 | -5.9% |
| MONT BELVIEU NATURAL GASO | 625 | 565 | 10.6% | 685 | -8.8% |
| MONT BELVIEU NORMAL BUTAN | 52,366 | 41,891 | 25.0% | 55,674 | -5.9% |
| MONT BELVIEU NORMAL BUTAN | 1,212 | 851 | 42.4% | 871 | 39.2% |
| NAT GAS BASIS SWAP | 0 | 2,555 | -100.0% | 217 | -100.0% |

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CME Group Exchange Open Interest Report - Monthly

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|----------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Energy Futures | | | | | |
| NATURAL GAS | 85,205 | 100,806 | -15.5% | 81,933 | 4.0% |
| NATURAL GAS FIXED PRICE SW | 0 | 0 | - | 0 | - |
| NATURAL GAS INDEX | 0 | 0 | - | 0 | - |
| NATURAL GAS PEN SWP | 120,039 | 151,155 | -20.6% | 126,842 | -5.4% |
| NATURAL GAS PHY | 1,291,147 | 1,233,590 | 4.7% | 1,264,051 | 2.1% |
| NEPOOL CNCTCT 5MW D AH O | 0 | 0 | - | 0 | - |
| NEPOOL CONECTIC 5MW D AH | 0 | 0 | - | 0 | - |
| NEPOOL INTR HUB 5MW D AH | 317,468 | 450,268 | -29.5% | 331,958 | -4.4% |
| NEPOOL NE MASS 5MW D AH O | 1,224 | 14,040 | -91.3% | 2,427 | -49.6% |
| NEPOOL NE MASS 5MW D AH P | 63 | 765 | -91.8% | 123 | -48.8% |
| 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 | 1,199 | 1,782 | -32.7% | 1,248 | -3.9% |
| NEW YORK ETHANOL SWAP | 2,215 | 923 | 140.0% | 2,285 | -3.1% |
| NEW YORK HUB ZONE G PEAK | 2,189 | 1,716 | 27.6% | 1,184 | 84.9% |
| NEW YORK HUB ZONE J PEAK | 561 | 990 | -43.3% | 1,120 | -49.9% |
| NGPL MID-CONTINENT | 2,340 | 15,350 | -84.8% | 3,664 | -36.1% |
| NGPL TEX/OK | 1,940 | 28,501 | -93.2% | 3,855 | -49.7% |
| N ILLINOIS HUB DAILY | 68 | 178 | -61.8% | 68 | 0.0% |
| N ILLINOIS HUB MTHLY | 0 | 0 | - | 0 | - |
| NO 2 UP-DOWN SPREAD CALEN | 0 | 150 | -100.0% | 100 | -100.0% |
| NORTHERN NATURAL GAS DEMA | 0 | 428 | -100.0% | 0 | - |
| NORTHERN NATURAL GAS VENTL | 0 | 1,344 | -100.0% | 0 | - |
| NORTHERN ILLINOIS OFF-PEA | 0 | 0 | - | 0 | - |
| NORTHWEST ROCKIES BASIS S | 914 | 16,579 | -94.5% | 2,123 | -56.9% |
| N ROCKIES PIPE SWAP | 0 | 59 | -100.0% | 0 | - |
| NY1% VS GC SPREAD SWAP | 1,305 | 3,240 | -59.7% | 1,765 | -26.1% |
| NY 2.2% FUEL OIL (PLATTS | 0 | 0 | - | 0 | - |
| NY 3.0% FUEL OIL (PLATTS | 0 | 110 | -100.0% | 0 | - |
| NY HARBOR 1% FUEL OIL BAL | 0 | 0 | - | 0 | - |
| NY HARBOR HEAT OIL SWP | 7,631 | 11,031 | -30.8% | 7,974 | -4.3% |
| NY HARBOR LOW SULPUR GAS | 840 | 700 | 20.0% | 840 | 0.0% |
| NY HARBOR RESIDUAL FUEL 1 | 2,358 | 2,129 | 10.8% | 2,434 | -3.1% |
| NY HARBOR RESIDUAL FUEL C | 0 | 50 | -100.0% | 0 | - |
| NYH NO 2 CRACK SPREAD CAL | 3,545 | 3,552 | -0.2% | 2,680 | 32.3% |
| NYISO A | 0 | 0 | - | 0 | - |
| NYISO A OFF-PEAK | 0 | 0 | - | 0 | - |
| NYISO CAPACITY | 308 | 1,384 | -77.7% | 359 | -14.2% |
| 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 | 8,560 | 32,571 | -73.7% | 9,344 | -8.4% |
| NYISO ZONE A 5MW D AH PK | 0 | 3,615 | -100.0% | 0 | 0.0% |
| 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 | 319,085 | 528,699 | -39.6% | 372,789 | -14.4% |
| NYISO ZONE G 5MW D AH PK | 18,415 | 20,243 | -9.0% | 20,197 | -8.8% |
| NYISO ZONE J 5MW D AH O P | 12,840 | 142,656 | -91.0% | 14,016 | -8.4% |

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|----------------------------|---------------------------|---------------------------|----------|---------------------------|--------|
| Energy Futures | | | | | |
| NYISO ZONE J 5MW D AH PK | 1,880 | 11,281 | -83.3% | 2,056 | -8.6% |
| NYMEX ALUMINUM FUTURES | 132 | 913 | -85.5% | 384 | -65.6% |
| NYMEX ULSD VS NYMEX HO | 550 | 0 | - | 550 | 0.0% |
| NY ULSD (ARGUS) VS HEATING | 1,363 | 90 | 1,414.4% | 1,024 | 33.1% |
| ONEOK OKLAHOMA NG BASIS | 0 | 0 | - | 0 | - |
| ONTARIO POWER SWAPS | 0 | 0 | - | 0 | - |
| PANHANDLE BASIS SWAP FUTU | 1,311 | 4,753 | -72.4% | 1,435 | -8.6% |
| PANHANDLE PIPE SWAP | 0 | 0 | - | 0 | - |
| PERMIAN BASIS SWAP | 3,294 | 4,812 | -31.5% | 3,356 | -1.8% |
| PETROCHEMICALS | 11,422 | 10,200 | 12.0% | 11,737 | -2.7% |
| PETRO CRCKS & SPRDS ASIA | 456 | 947 | -51.8% | 572 | -20.3% |
| PETRO CRCKS & SPRDS NA | 64,188 | 70,222 | -8.6% | 67,469 | -4.9% |
| PETRO CRK&SPRD EURO | 8,140 | 15,680 | -48.1% | 9,139 | -10.9% |
| PETROLEUM PRODUCTS | 9,834 | 9,107 | 8.0% | 9,933 | -1.0% |
| PETROLEUM PRODUCTS ASIA | 545 | 2,176 | -75.0% | 700 | -22.1% |
| PETRO OUTRIGHT EURO | 13,248 | 9,947 | 33.2% | 11,960 | 10.8% |
| PETRO OUTRIGHT NA | 4,643 | 5,395 | -13.9% | 4,772 | -2.7% |
| PJM AD HUB 5MW REAL TIME | 130,149 | 249,991 | -47.9% | 147,684 | -11.9% |
| 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 | 848 | -100.0% | 0 | - |
| PJM BGE DA PEAK | 0 | 40 | -100.0% | 0 | - |
| PJM COMED 5MW D AH O PK | 0 | 2,120 | -100.0% | 0 | - |
| PJM COMED 5MW D AH PK | 0 | 100 | -100.0% | 0 | - |
| PJM DAILY | 960 | 782 | 22.8% | 960 | 0.0% |
| PJM DAYTON DA OFF-PEAK | 42,800 | 68,160 | -37.2% | 46,720 | -8.4% |
| PJM DAYTON DA PEAK | 2,350 | 4,900 | -52.0% | 2,570 | -8.6% |
| PJM JCPL DA OFF-PEAK | 0 | 0 | - | 0 | - |
| PJM JCPL DA PEAK | 0 | 0 | - | 0 | - |
| PJM MONTHLY | 40 | 550 | -92.7% | 80 | -50.0% |
| PJM NI HUB 5MW REAL TIME | 73,845 | 99,690 | -25.9% | 82,311 | -10.3% |
| PJM NILL DA OFF-PEAK | 0 | 145,792 | -100.0% | 0 | 0.0% |
| PJM NILL DA PEAK | 0 | 9,087 | -100.0% | 0 | 0.0% |
| PJM OFF-PEAK LMP SWAP FUT | 0 | 40 | -100.0% | 0 | - |
| PJM PECO ZONE5MW PEAK CAL | 420 | 2,960 | -85.8% | 820 | -48.8% |
| PJM PPL DA OFF-PEAK | 0 | 0 | - | 0 | - |
| PJM PPL DA PEAK | 0 | 0 | - | 0 | - |
| PJM PSEG DA OFF-PEAK | 10,200 | 90,455 | -88.7% | 20,225 | -49.6% |
| PJM PSEG DA PEAK | 525 | 4,235 | -87.6% | 1,025 | -48.8% |
| PJM WESTH DA OFF-PEAK | 39,740 | 185,580 | -78.6% | 48,364 | -17.8% |
| PJM WESTHDA PEAK | 2,150 | 10,090 | -78.7% | 2,634 | -18.4% |
| PJM WESTH RT OFF-PEAK | 451,419 | 983,772 | -54.1% | 479,163 | -5.8% |
| PJM WESTH RT PEAK | 60,164 | 133,833 | -55.0% | 50,038 | 20.2% |
| PLASTICS | 3,617 | 2,184 | 65.6% | 3,804 | -4.9% |
| PREMIUM UNLD 10P FOB MED | 46 | 713 | -93.5% | 71 | -35.2% |
| PREMIUM UNLEAD 10PPM FOB | 0 | 0 | - | 0 | - |
| PREM UNL GAS 10PPM RDAM F | 0 | 0 | - | 0 | - |
| PREM UNL GAS 10PPM RDAM F | 0 | 82 | -100.0% | 0 | - |

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|-----------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Energy Futures | | | | | |
| PROPANE NON-LDH MB (OPIS) B | 855 | 1,757 | -51.3% | 538 | 58.9% |
| PROPANE NON-LDH MT. BEL (OF | 62,395 | 57,921 | 7.7% | 59,948 | 4.1% |
| RBOB CALENDAR SWAP | 12,310 | 13,995 | -12.0% | 13,954 | -11.8% |
| RBOB CRACK SPREAD | 5,678 | 4,074 | 39.4% | 6,071 | -6.5% |
| RBOB CRACK SPREAD BALMO S | 0 | 0 | - | 0 | - |
| RBOB GAS | 77 | 88 | -12.5% | 84 | -8.3% |
| RBOB GASOLINE BALMO CLNDR | 693 | 509 | 36.1% | 1,587 | -56.3% |
| RBOB PHY | 382,208 | 390,737 | -2.2% | 376,874 | 1.4% |
| RBOB SPREAD (PLATTS) SWAP | 0 | 0 | - | 0 | - |
| RBOB VS HEATING OIL SWAP | 75 | 55 | 36.4% | 75 | 0.0% |
| SAN JUAN BASIS SWAP | 428 | 7,712 | -94.5% | 614 | -30.3% |
| SAN JUAN PIPE SWAP | 0 | 216 | -100.0% | 0 | - |
| SINGAPORE 180CST BALMO | 0 | 16 | -100.0% | 0 | - |
| SINGAPORE 380CST BALMO | 5 | 160 | -96.9% | 78 | -93.6% |
| SINGAPORE 380CST FUEL OIL | 2,264 | 8,973 | -74.8% | 2,882 | -21.4% |
| SINGAPORE FUEL 180CST CAL | 153 | 575 | -73.4% | 169 | -9.5% |
| SINGAPORE FUEL OIL SPREAD | 155 | 474 | -67.3% | 110 | 40.9% |
| SINGAPORE GASOIL | 3,742 | 12,420 | -69.9% | 6,054 | -38.2% |
| SINGAPORE GASOIL CALENDAR | 1,197 | 418 | 186.4% | 517 | 131.5% |
| SINGAPORE GASOIL SWAP | 1,943 | 6,695 | -71.0% | 1,464 | 32.7% |
| SINGAPORE GASOIL VS ICE | 6,438 | 31,773 | -79.7% | 6,838 | -5.8% |
| SINGAPORE JET KERO BALMO | 0 | 0 | - | 0 | - |
| SINGAPORE JET KERO GASOIL | 450 | 8,790 | -94.9% | 900 | -50.0% |
| SINGAPORE JET KEROSENE SW | 1,996 | 2,925 | -31.8% | 1,630 | 22.5% |
| SINGAPORE JET KERO VS. GAS | 0 | 0 | - | 0 | - |
| SINGAPORE MOGAS 92 UNLEAD | 0 | 296 | -100.0% | 0 | - |
| SINGAPORE MOGAS 92 UNLEAD | 8,468 | 13,065 | -35.2% | 8,758 | -3.3% |
| SINGAPORE NAPHTHA SWAP | 0 | 0 | - | 0 | - |
| SING FUEL | 0 | 0 | - | 25 | -100.0% |
| SOCAL PIPE SWAP | 0 | 0 | - | 0 | - |
| SONAT BASIS SWAP FUTURE | 0 | 0 | - | 0 | - |
| SOUTH STAR TEX OKLHM KNS | 0 | 0 | - | 0 | - |
| Sumas Basis Swap | 455 | 2,698 | -83.1% | 641 | -29.0% |
| SUMAS NAT GAS PLATTS FIXED | 0 | 0 | - | 0 | - |
| TC2 ROTTERDAM TO USAC 37K | 225 | 265 | -15.1% | 469 | -52.0% |
| TC5 RAS TANURA TO YOKOHAM | 1,385 | 1,205 | 14.9% | 1,275 | 8.6% |
| TCO BASIS SWAP | 1,220 | 4,932 | -75.3% | 1,344 | -9.2% |
| TCO NG INDEX SWAP | 0 | 0 | - | 0 | - |
| TD3 MEG TO JAPAN 250K MT | 9,122 | 8,591 | 6.2% | 12,109 | -24.7% |
| 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 | 0 | - | 0 | - |
| TEXAS EASTERN ZONE M-3 BA | 914 | 2,364 | -61.3% | 976 | -6.4% |
| TEXAS GAS ZONE1 NG BASIS | 0 | 0 | - | 0 | - |
| Transco Zone 3 Basis | 0 | 0 | - | 0 | - |
| TRANSCO ZONE 3 NG INDEX S | 0 | 0 | - | 0 | - |
| TRANSCO ZONE4 BASIS SWAP | 1,539 | 3,172 | -51.5% | 1,671 | -7.9% |
| TRANSCO ZONE 4 NAT GAS IN | 0 | 0 | - | 0 | - |
| TRANSCO ZONE 6 BASIS SWAP | 0 | 180 | -100.0% | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest DEC 2019 | Open Interest DEC 2018 | % CHG | Open Interest NOV 2019 | % CHG |
|----------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Energy Futures | | | | | |
| TRANSCO ZONE 6 INDEX | 0 | 0 | - | 0 | - |
| UCM FUT | 0 | 20 | -100.0% | 0 | - |
| UK NBP NAT GAS CAL MTH FUT | 566 | 265 | 113.6% | 360 | 57.2% |
| 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 | 9,100 | 3,600 | 152.8% | 4,785 | 90.2% |
| UP DOWN GC ULSD VS NMX HO | 45,534 | 41,595 | 9.5% | 58,374 | -22.0% |
| WAHA BASIS | 685 | 2,857 | -76.0% | 751 | -8.8% |
| WAHA INDEX SWAP FUTURE | 0 | 0 | - | 0 | - |
| WESTERN RAIL DELIVERY PRB | 0 | 0 | - | 0 | - |
| WTI-BRENT BULLET SWAP | 470 | 5,454 | -91.4% | 762 | -38.3% |
| WTI-BRENT CALENDAR SWAP | 173,688 | 136,220 | 27.5% | 175,151 | -0.8% |
| WTI CALENDAR | 187,390 | 163,218 | 14.8% | 182,194 | 2.9% |
| WTS (ARGUS) VS WTI SWAP | 68,238 | 55,229 | 23.6% | 65,152 | 4.7% |
| WTS (ARGUS) VS WTI TRD MT | 3,437 | 4,568 | -24.8% | 3,776 | -9.0% |

Energy Options

| | | | | | |
|-----------------------------|-----------|-----------|---------|-----------|---------|
| 12 MO GASOIL CAL SWAP SPR | 0 | 0 | - | 0 | - |
| BRENT 1 MONTH CAL | 0 | 0 | - | 0 | - |
| BRENT CALENDAR SWAP | 9,146 | 7,337 | 24.7% | 9,189 | -0.5% |
| BRENT CRUDE OIL 12 M CSO | 0 | 0 | - | 0 | - |
| BRENT CRUDE OIL 1 M CSO | 500 | 36,000 | -98.6% | 2,000 | -75.0% |
| BRENT CRUDE OIL 6 M CSO | 0 | 0 | - | 0 | - |
| BRENT OIL LAST DAY | 98,330 | 259,892 | -62.2% | 84,631 | 16.2% |
| COAL API2 INDEX | 0 | 245 | -100.0% | 510 | -100.0% |
| COAL API4 INDEX | 0 | 0 | - | 0 | - |
| COAL SWAP | 0 | 0 | - | 0 | - |
| CRUDE OIL | 0 | 0 | - | 150 | -100.0% |
| CRUDE OIL 1MO | 310,050 | 486,700 | -36.3% | 368,625 | -15.9% |
| CRUDE OIL APO | 391,793 | 307,411 | 27.4% | 377,796 | 3.7% |
| CRUDE OIL CALNDR STRIP | 0 | 0 | 0.0% | 200 | -100.0% |
| CRUDE OIL OUTRIGHTS | 0 | 6,260 | -100.0% | 0 | - |
| CRUDE OIL PHY | 1,789,278 | 2,902,966 | -38.4% | 1,743,510 | 2.6% |
| ELEC MISO PEAK | 0 | 0 | - | 0 | - |
| ETHANOL | 0 | 0 | - | 0 | - |
| ETHANOL SWAP | 9,760 | 9,688 | 0.7% | 12,960 | -24.7% |
| EUROPEAN JET KEROSENE NW | 0 | 0 | - | 0 | - |
| FREIGHT MARKETS | 0 | 0 | - | 1,200 | -100.0% |
| GASOLINE | 0 | 0 | - | 0 | - |
| HEATING OIL CRACK OPTIONS | 0 | 0 | - | 0 | - |
| HEATING OIL CRK SPD AVG PRI | 0 | 0 | - | 0 | - |
| HEATING OIL PHY | 22,252 | 59,538 | -62.6% | 26,604 | -16.4% |
| HENRY HUB FINANCIAL LAST | 11,381 | 5,514 | 106.4% | 11,259 | 1.1% |
| HO 1 MONTH CLNDR OPTIONS | 350 | 2,100 | -83.3% | 400 | -12.5% |
| LLS CRUDE OIL | 0 | 0 | 0.0% | 0 | - |
| MCCLOSKEY ARA ARGS COAL | 375 | 45 | 733.3% | 350 | 7.1% |
| MCCLOSKEY RCH BAY COAL | 0 | 240 | -100.0% | 35 | -100.0% |
| NATURAL GAS | 0 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

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|----------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Energy Options | | | | | |
| NATURAL GAS 1 M CSO FIN | 271,909 | 84,759 | 220.8% | 214,377 | 26.8% |
| NATURAL GAS 2 M CSO FIN | 0 | 0 | - | 10,125 | -100.0% |
| NATURAL GAS 3 M CSO FIN | 23,250 | 0 | - | 0 | - |
| NATURAL GAS 5 M CSO FIN | 3,900 | 0 | - | 3,600 | 8.3% |
| NATURAL GAS 6 M CSO FIN | 60,000 | 20,750 | 189.2% | 47,700 | 25.8% |
| NATURAL GAS OPTION ON CALE | 9,224 | 3,884 | 137.5% | 21,524 | -57.1% |
| NATURAL GAS PHY | 1,908,829 | 2,108,022 | -9.4% | 1,916,756 | -0.4% |
| NATURAL GAS WINTER STRIP | 0 | 0 | - | 0 | - |
| N ROCKIES PIPE SWAP | 3,356 | 2,974 | 12.8% | 4,658 | -28.0% |
| NY HARBOR HEAT OIL SWP | 7,401 | 16,470 | -55.1% | 9,157 | -19.2% |
| NYISO ZONE G 5MW PEAK OPTI | 0 | 0 | - | 0 | - |
| NYMEX EUROPEAN GASOIL APO | 0 | 0 | - | 0 | - |
| PANHANDLE PIPE SWAP | 0 | 0 | - | 0 | - |
| PETROCHEMICALS | 1,692 | 5,723 | -70.4% | 2,571 | -34.2% |
| PETRO OUTRIGHT EURO | 24 | 0 | - | 24 | 0.0% |
| PETRO OUTRIGHT NA | 646 | 798 | -19.0% | 632 | 2.2% |
| PJM WES HUB PEAK CAL MTH | 1,040 | 660 | 57.6% | 1,540 | -32.5% |
| PJM WES HUB PEAK LMP 50MW | 512 | 1,787 | -71.3% | 512 | 0.0% |
| RBOB 1MO CAL SPD OPTIONS | 0 | 0 | - | 0 | - |
| RBOB CALENDAR SWAP | 255 | 205 | 24.4% | 260 | -1.9% |
| RBOB CRACK | 0 | 2 | -100.0% | 0 | - |
| RBOB PHY | 6,057 | 11,826 | -48.8% | 5,893 | 2.8% |
| ROTTERDAM 3.5%FUEL OIL CL | 0 | 0 | - | 0 | - |
| SAN JUAN PIPE SWAP | 2,640 | 1,919 | 37.6% | 3,880 | -32.0% |
| SHORT TERM | 0 | 0 | - | 0 | - |
| SHORT TERM NATURAL GAS | 0 | 0 | 0.0% | 500 | -100.0% |
| SINGAPORE GASOIL CALENDAR | 0 | 0 | - | 0 | - |
| SINGAPORE JET FUEL CALEND | 0 | 0 | - | 0 | - |
| SOCAL PIPE SWAP | 0 | 0 | - | 0 | - |
| WTI-BRENT BULLET SWAP | 115,875 | 104,434 | 11.0% | 110,550 | 4.8% |
| WTI CRUDE OIL 1 M CSO FI | 96,500 | 122,750 | -21.4% | 147,325 | -34.5% |

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CME Group Exchange Open Interest Report - Monthly

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|------------------------|---------------------------|---------------------------|---------|---------------------------|----------|
| FX Futures | | | | | |
| AD/CD CROSS RATES | 8 | 1 | 700.0% | 82 | -90.2% |
| AD/JY CROSS RATES | 450 | 775 | -41.9% | 765 | -41.2% |
| AD/NE CROSS RATES | 88 | 19 | 363.2% | 286 | -69.2% |
| AUSTRALIAN DOLLAR | 164,308 | 122,454 | 34.2% | 195,887 | -16.1% |
| BDI | 0 | 0 | - | 0 | - |
| BP/JY CROSS RATES | 1,050 | 486 | 116.0% | 1,281 | -18.0% |
| BP/SF CROSS RATES | 33 | 32 | 3.1% | 113 | -70.8% |
| BRAZIL REAL | 54,151 | 21,484 | 152.1% | 73,714 | -26.5% |
| BRITISH POUND | 206,834 | 211,407 | -2.2% | 226,931 | -8.9% |
| CANADIAN DOLLAR | 175,666 | 170,166 | 3.2% | 185,592 | -5.3% |
| CD/JY CROSS RATES | 84 | 0 | - | 4 | 2,000.0% |
| CHINESE RENMINBI (CNH) | 1,544 | 1,107 | 39.5% | 1,627 | -5.1% |
| CZECK KORUNA (EC) | 6 | 0 | - | 6 | 0.0% |
| CZECK KORUNA (US) | 0 | 0 | - | 0 | - |
| EC/AD CROSS RATES | 1,284 | 2,002 | -35.9% | 1,940 | -33.8% |
| EC/CD CROSS RATES | 2,588 | 2,362 | 9.6% | 1,826 | 41.7% |
| EC/NOK CROSS RATES | 130 | 84 | 54.8% | 422 | -69.2% |
| EC/SEK CROSS RATES | 652 | 678 | -3.8% | 672 | -3.0% |
| EFX/BP CROSS RATES | 23,497 | 28,256 | -16.8% | 27,294 | -13.9% |
| EFX/JY CROSS RATES | 22,847 | 28,352 | -19.4% | 23,145 | -1.3% |
| EFX/SF CROSS RATES | 9,816 | 10,135 | -3.1% | 7,702 | 27.4% |
| E-MINI EURO FX | 15,769 | 13,620 | 15.8% | 18,640 | -15.4% |
| E-MINI JAPANESE YEN | 471 | 610 | -22.8% | 2,379 | -80.2% |
| EURO FX | 557,808 | 506,284 | 10.2% | 583,293 | -4.4% |
| HUNGARIAN FORINT (EC) | 0 | 0 | - | 0 | - |
| HUNGARIAN FORINT (US) | 18 | 0 | - | 19 | -5.3% |
| INDIAN RUPEE | 1,771 | 689 | 157.0% | 928 | 90.8% |
| JAPANESE YEN | 175,139 | 216,278 | -19.0% | 218,885 | -20.0% |
| KOREAN WON | 779 | 164 | 375.0% | 810 | -3.8% |
| MEXICAN PESO | 277,946 | 151,244 | 83.8% | 288,111 | -3.5% |
| MICRO AUD/USD | 5,215 | 3,100 | 68.2% | 5,231 | -0.3% |
| MICRO CAD/USD | 2,198 | 1,911 | 15.0% | 2,413 | -8.9% |
| MICRO CHF/USD | 435 | 169 | 157.4% | 386 | 12.7% |
| MICRO EUR/USD | 7,681 | 5,960 | 28.9% | 13,859 | -44.6% |
| MICRO GBP/USD | 2,376 | 1,175 | 102.2% | 4,631 | -48.7% |
| MICRO INR/USD | 217 | 630 | -65.6% | 215 | 0.9% |
| MICRO JPY/USD | 902 | 989 | -8.8% | 2,258 | -60.1% |
| NEW ZEALND DOLLAR | 48,744 | 29,640 | 64.5% | 73,524 | -33.7% |
| NKR/USD CROSS RATE | 2,275 | 1,760 | 29.3% | 2,510 | -9.4% |
| POLISH ZLOTY (EC) | 0 | 1 | -100.0% | 6 | -100.0% |
| POLISH ZLOTY (US) | 66 | 45 | 46.7% | 127 | -48.0% |
| RMB USD | 1 | 0 | - | 2 | -50.0% |
| RUSSIAN RUBLE | 56,763 | 35,017 | 62.1% | 54,615 | 3.9% |
| S.AFRICAN RAND | 18,513 | 14,969 | 23.7% | 14,847 | 24.7% |
| SF/JY CROSS RATES | 14 | 0 | - | 7 | 100.0% |
| SHEKEL | 20 | 0 | - | 0 | - |
| SKR/USD CROSS RATES | 1,731 | 1,411 | 22.7% | 1,517 | 14.1% |
| SWISS FRANC | 55,515 | 67,730 | -18.0% | 83,410 | -33.4% |
| TURKISH LIRA | 1,504 | 1,075 | 39.9% | 1,492 | 0.8% |
| USDZAR | 0 | 0 | - | 0 | - |

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|----------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| FX Options | | | | | |
| AUD/USD MONTHLY OPTIONS | 54,712 | 59,538 | -8.1% | 63,116 | -13.3% |
| AUD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| AUD/USD WKLY FRIDAY OPTION | 6,179 | 1,557 | 296.9% | 2,962 | 108.6% |
| AUD/USD WKLY FRIDAY OPTION | 2,371 | 1,104 | 114.8% | 1,239 | 91.4% |
| AUD/USD WKLY FRIDAY OPTION | 607 | 432 | 40.5% | 579 | 4.8% |
| AUD/USD WKLY FRIDAY OPTION | 61 | 0 | - | 0 | 0.0% |
| AUD/USD WKLY WED OPTIONS - | 0 | 1,634 | -100.0% | 1,253 | -100.0% |
| AUD/USD WKLY WED OPTIONS - | 1,178 | 265 | 344.5% | 308 | 282.5% |
| AUD/USD WKLY WED OPTIONS - | 4 | 19 | -78.9% | 0 | - |
| AUD/USD WKLY WED OPTIONS - | 0 | 22 | -100.0% | 0 | 0.0% |
| AUD/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| AUSTRALIAN DLR (EU) | 0 | 0 | - | 0 | - |
| AUSTRALIAN DOLLAR | 0 | 0 | - | 0 | - |
| BRITISH POUND | 0 | 0 | - | 0 | - |
| BRITISH POUND (EU) | 0 | 0 | - | 0 | - |
| BRL/USD MONTHLY OPTIONS | 0 | 0 | - | 1,403 | -100.0% |
| CAD/USD MONTHLY OPTIONS | 52,342 | 57,602 | -9.1% | 58,285 | -10.2% |
| CAD/USD WKLY FRIDAY OPTION | 0 | 100 | -100.0% | 0 | - |
| CAD/USD WKLY FRIDAY OPTION | 5,088 | 5,259 | -3.3% | 4,350 | 17.0% |
| CAD/USD WKLY FRIDAY OPTION | 1,681 | 693 | 142.6% | 1,522 | 10.4% |
| CAD/USD WKLY FRIDAY OPTION | 930 | 478 | 94.6% | 947 | -1.8% |
| CAD/USD WKLY FRIDAY OPTION | 684 | 0 | - | 0 | 0.0% |
| CAD/USD WKLY WED OPTIONS - | 0 | 1,144 | -100.0% | 2,184 | -100.0% |
| CAD/USD WKLY WED OPTIONS - | 2,001 | 137 | 1,360.6% | 1,031 | 94.1% |
| CAD/USD WKLY WED OPTIONS - | 362 | 280 | 29.3% | 84 | 331.0% |
| CAD/USD WKLY WED OPTIONS - | 0 | 1 | -100.0% | 0 | 0.0% |
| CAD/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| CANADIAN DOLLAR | 0 | 0 | - | 0 | - |
| CANADIAN DOLLAR (EU) | 0 | 0 | - | 0 | - |
| CHF/USD MONTHLY OPTIONS | 8,437 | 1,566 | 438.8% | 9,357 | -9.8% |
| CHF/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| CHF/USD WKLY FRIDAY OPTION | 4 | 3 | 33.3% | 405 | -99.0% |
| CHF/USD WKLY FRIDAY OPTION | 1 | 0 | - | 56 | -98.2% |
| CHF/USD WKLY FRIDAY OPTION | 23 | 0 | - | 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 | 0 | - | 0 | - |
| EUR/USD MONTHLY OPTIONS | 178,119 | 194,197 | -8.3% | 212,195 | -16.1% |
| EUR/USD WKLY FRIDAY OPTION | 0 | 13 | -100.0% | 0 | - |
| EUR/USD WKLY FRIDAY OPTION | 7,812 | 10,375 | -24.7% | 5,086 | 53.6% |
| EUR/USD WKLY FRIDAY OPTION | 2,473 | 4,758 | -48.0% | 2,611 | -5.3% |
| EUR/USD WKLY FRIDAY OPTION | 2,131 | 2,177 | -2.1% | 760 | 180.4% |
| EUR/USD WKLY FRIDAY OPTION | 123 | 0 | - | 0 | 0.0% |
| EUR/USD WKLY WED OPTIONS - | 0 | 6,820 | -100.0% | 3,553 | -100.0% |
| EUR/USD WKLY WED OPTIONS - | 2,569 | 2,683 | -4.2% | 2,687 | -4.4% |
| EUR/USD WKLY WED OPTIONS - | 1,030 | 1,487 | -30.7% | 636 | 61.9% |
| EUR/USD WKLY WED OPTIONS - | 1,031 | 1,725 | -40.2% | 558 | 84.8% |
| EUR/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| GBP/USD MONTHLY OPTIONS | 103,327 | 155,918 | -33.7% | 106,978 | -3.4% |

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|---------------------------------|---------------------------|---------------------------|-----------|---------------------------|-----------|
| FX Options | | | | | |
| GBP/USD WKLY FRIDAY OPTION | 0 | 70 | -100.0% | 0 | - |
| GBP/USD WKLY FRIDAY OPTION | 2,139 | 4,457 | -52.0% | 2,412 | -11.3% |
| GBP/USD WKLY FRIDAY OPTION | 1,699 | 1,513 | 12.3% | 652 | 160.6% |
| GBP/USD WKLY FRIDAY OPTION | 698 | 1,182 | -40.9% | 468 | 49.1% |
| GBP/USD WKLY FRIDAY OPTION | 25 | 0 | - | 0 | 0.0% |
| GBP/USD WKLY WED OPTIONS - | 0 | 954 | -100.0% | 580 | -100.0% |
| GBP/USD WKLY WED OPTIONS - | 329 | 1,034 | -68.2% | 3,365 | -90.2% |
| GBP/USD WKLY WED OPTIONS - | 533 | 291 | 83.2% | 3 | 17,666.7% |
| GBP/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | 0.0% |
| GBP/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| JAPANESE YEN | 0 | 0 | - | 0 | - |
| JAPANESE YEN (EU) | 0 | 0 | - | 0 | - |
| JPY/USD MONTHLY OPTIONS | 88,799 | 97,949 | -9.3% | 111,393 | -20.3% |
| JPY/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| JPY/USD WKLY FRIDAY OPTION | 6,010 | 4,616 | 30.2% | 6,923 | -13.2% |
| JPY/USD WKLY FRIDAY OPTION | 1,911 | 2,760 | -30.8% | 1,821 | 4.9% |
| JPY/USD WKLY FRIDAY OPTION | 1,265 | 1,584 | -20.1% | 486 | 160.3% |
| JPY/USD WKLY FRIDAY OPTION | 89 | 0 | - | 0 | 0.0% |
| JPY/USD WKLY WED OPTIONS - | 0 | 3,639 | -100.0% | 1,858 | -100.0% |
| JPY/USD WKLY WED OPTIONS - | 2,339 | 2,682 | -12.8% | 541 | 332.3% |
| JPY/USD WKLY WED OPTIONS - | 211 | 36 | 486.1% | 583 | -63.8% |
| JPY/USD WKLY WED OPTIONS - | 41 | 10 | 310.0% | 27 | 51.9% |
| JPY/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| MXN/USD MONTHLY OPTIONS | 1,067 | 2,714 | -60.7% | 2,009 | -46.9% |
| 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 | - |
| MXN/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | 0.0% |
| NZD/USD MONTHLY OPTIONS | 1,433 | 1,000 | 43.3% | 998 | 43.6% |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| NZD/USD WKLY FRIDAY OPTION | 1 | 0 | - | 50 | -98.0% |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | 0.0% |
| SWISS FRANC | 0 | 0 | - | 0 | - |
| SWISS FRANC (EU) | 0 | 0 | - | 0 | - |
| Foreign Exchange Futures | | | | | |
| CHILEAN PESO | 0 | 0 | - | 0 | - |
| Foreign Exchange Options | | | | | |
| AUD/USD WKLY WED OPTIONS - | 146 | 1 | 14,500.0% | 0 | - |
| Ags Futures | | | | | |
| FERTILIZER PRODUCS | 3,260 | 1,435 | 127.2% | 4,245 | -23.2% |

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

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest DEC 2019 | Open Interest DEC 2018 | % CHG | Open Interest NOV 2019 | % CHG |
|-----------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Ag Products Futures | | | | | |
| BUTTER CS | 10,203 | 7,616 | 34.0% | 9,763 | 4.5% |
| CASH-SETTLED CHEESE | 19,797 | 26,471 | -25.2% | 20,463 | -3.3% |
| CATTLE | 378,965 | 376,468 | 0.7% | 381,341 | -0.6% |
| CAT WEATHER EUROPEAN | 0 | 0 | - | 0 | - |
| CDD SEASONAL STRIP | 0 | 0 | - | 0 | - |
| CDD WEATHER | 0 | 0 | - | 0 | - |
| CHI WHEAT | 411,204 | 444,412 | -7.5% | 359,244 | 14.5% |
| CLASS IV MILK | 8,213 | 4,873 | 68.5% | 7,785 | 5.5% |
| COCOA TAS | 0 | 0 | - | 0 | - |
| COFFEE | 0 | 0 | - | 0 | - |
| CORN | 1,473,252 | 1,593,526 | -7.5% | 1,457,205 | 1.1% |
| COTTON | 1 | 1 | 0.0% | 0 | - |
| DJ_UBS ROLL SELECT INDEX FU | 1,334 | 1,867 | -28.5% | 1,360 | -1.9% |
| DOW-UBS COMMOD INDEX | 15,326 | 32,552 | -52.9% | 17,543 | -12.6% |
| DRY WHEY | 2,272 | 3,903 | -41.8% | 2,463 | -7.8% |
| FEEDER CATTLE | 49,684 | 48,048 | 3.4% | 46,190 | 7.6% |
| FERTILIZER PRODUCTS | 1,000 | 2,895 | -65.5% | 1,705 | -41.3% |
| GOLDMAN SACHS | 9,447 | 15,267 | -38.1% | 10,524 | -10.2% |
| GSCI EXCESS RETURN FUT | 32,650 | 57,942 | -43.7% | 38,133 | -14.4% |
| HDD EURO SEASONAL STRIP | 250 | 0 | - | 250 | 0.0% |
| HDD SEASONAL STRIP | 0 | 50 | -100.0% | 0 | - |
| HDD WEATHER | 10,895 | 1,750 | 522.6% | 9,380 | 16.2% |
| HDD WEATHER EUROPEAN | 2,250 | 5,450 | -58.7% | 5,000 | -55.0% |
| HOGS | 282,389 | 218,056 | 29.5% | 295,989 | -4.6% |
| HOUSING INDEX | 54 | 37 | 45.9% | 53 | 1.9% |
| Intercommodity Spread | 0 | 0 | - | 0 | - |
| KC WHEAT | 265,274 | 294,637 | -10.0% | 261,389 | 1.5% |
| LUMBER | 3,275 | 3,966 | -17.4% | 3,434 | -4.6% |
| MALAYSIAN PALM SWAP | 29,670 | 19,936 | 48.8% | 30,660 | -3.2% |
| MILK | 20,375 | 28,878 | -29.4% | 24,024 | -15.2% |
| MINI CORN | 8,850 | 8,446 | 4.8% | 6,482 | 36.5% |
| MINI SOYBEAN | 8,299 | 9,939 | -16.5% | 10,036 | -17.3% |
| MINI WHEAT | 1,508 | 2,142 | -29.6% | 1,156 | 30.4% |
| MLK MID OPTIONS | 0 | 0 | - | 0 | - |
| NFD MILK | 8,631 | 7,383 | 16.9% | 8,535 | 1.1% |
| OATS | 4,720 | 5,083 | -7.1% | 6,563 | -28.1% |
| ROUGH RICE | 10,767 | 7,241 | 48.7% | 9,265 | 16.2% |
| SOYBEAN | 713,572 | 665,230 | 7.3% | 827,360 | -13.8% |
| SOYBEAN MEAL | 429,168 | 427,777 | 0.3% | 424,936 | 1.0% |
| SOYBEAN OIL | 500,970 | 474,539 | 5.6% | 527,931 | -5.1% |
| S&P GSCI ENHANCED ER SWAP | 3,851 | 3,762 | 2.4% | 3,762 | 2.4% |
| SUGAR 11 | 0 | 0 | - | 0 | - |
| USD CRUDE PALM OIL | 5,199 | 3,050 | 70.5% | 3,346 | 55.4% |
| WHEAT | 18,739 | 25,336 | -26.0% | 17,176 | 9.1% |
| Ag Products Options | | | | | |
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| BUTTER CS | 6,990 | 11,955 | -41.5% | 6,635 | 5.4% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest DEC 2019 | Open Interest DEC 2018 | % CHG | Open Interest NOV 2019 | % CHG |
|----------------------------|---------------------------|---------------------------|----------|---------------------------|----------|
| Ag Products Options | | | | | |
| CASH-SETTLED CHEESE | 27,220 | 36,307 | -25.0% | 28,228 | -3.6% |
| CATTLE | 156,623 | 149,152 | 5.0% | 198,930 | -21.3% |
| CAT WEATHER EUROPEAN | 0 | 0 | - | 0 | - |
| CDD SEASONAL STRIP | 0 | 0 | - | 0 | - |
| CDD WEATHER | 0 | 0 | - | 0 | - |
| CHI WHEAT | 321,108 | 321,972 | -0.3% | 238,792 | 34.5% |
| CLASS IV MILK | 10,073 | 6,620 | 52.2% | 10,513 | -4.2% |
| CORN | 883,813 | 939,097 | -5.9% | 817,074 | 8.2% |
| CORN NEARBY+2 CAL SPRD | 1,900 | 8,740 | -78.3% | 200 | 850.0% |
| DEC-DEC CORN CAL SPRD | 0 | 0 | - | 0 | - |
| DEC-JULY CORN CAL SPRD | 0 | 0 | - | 0 | - |
| DEC-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - |
| DRY WHEY | 1,733 | 2,422 | -28.4% | 2,114 | -18.0% |
| FEEDER CATTLE | 22,717 | 28,639 | -20.7% | 17,121 | 32.7% |
| HDD EURO SEASONAL STRIP | 0 | 500 | -100.0% | 0 | - |
| HDD SEASONAL STRIP | 0 | 9,000 | -100.0% | 0 | - |
| HDD WEATHER | 0 | 100 | -100.0% | 0 | - |
| HDD WEATHER EUROPEAN | 0 | 0 | - | 0 | - |
| HOGS | 327,025 | 190,626 | 71.6% | 398,470 | -17.9% |
| HOUSING INDEX | 7 | 0 | - | 7 | 0.0% |
| Intercommodity Spread | 12,074 | 0 | - | 5,324 | 126.8% |
| JAN-MAY SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| JULY-DEC CORN CAL SPRD | 21,506 | 1,545 | 1,292.0% | 19,037 | 13.0% |
| 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 | 750 | 200 | 275.0% | 50 | 1,400.0% |
| JULY-NOV SOYBEAN CAL SPRD | 8,341 | 4,921 | 69.5% | 5,744 | 45.2% |
| KC WHEAT | 63,895 | 79,111 | -19.2% | 50,810 | 25.8% |
| LUMBER | 548 | 1,532 | -64.2% | 1,094 | -49.9% |
| LV CATL CSO | 60 | 29 | 106.9% | 40 | 50.0% |
| MAR-DEC CORN CAL SPRD | 384 | 0 | - | 9 | 4,166.7% |
| MAR-JULY CORN CAL SPRD | 4,000 | 0 | - | 4,000 | 0.0% |
| MAR-JULY WHEAT CAL SPRD | 0 | 1,730 | -100.0% | 0 | - |
| MILK | 64,090 | 84,259 | -23.9% | 69,055 | -7.2% |
| MLK MID OPTIONS | 37 | 198 | -81.3% | 42 | -11.9% |
| NFD MILK | 11,787 | 15,795 | -25.4% | 11,951 | -1.4% |
| NOV-JULY SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| NOV-MAR SOYBEAN CSO | 0 | 0 | - | 0 | - |
| NOV-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| OATS | 37 | 1,036 | -96.4% | 39 | -5.1% |
| ROUGH RICE | 537 | 2,034 | -73.6% | 3,144 | -82.9% |
| SEP-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - |
| SOYBEAN | 440,572 | 445,758 | -1.2% | 458,853 | -4.0% |
| SOYBEAN CRUSH | 245 | 20 | 1,125.0% | 217 | 12.9% |
| SOYBEAN MEAL | 88,365 | 100,052 | -11.7% | 83,010 | 6.5% |
| SOYBEAN OIL | 94,942 | 67,281 | 41.1% | 72,876 | 30.3% |
| SOYBN NEARBY+2 CAL SPRD | 25 | 0 | - | 25 | 0.0% |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - |
| WHEAT | 9,851 | 2,385 | 313.0% | 5,691 | 73.1% |
| WHEAT-CORN ICSD | 200 | 595 | -66.4% | 200 | 0.0% |
| WHEAT NEARBY+2 CAL SPRD | 375 | 412 | -9.0% | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest DEC 2019 | Open Interest DEC 2018 | % CHG | Open Interest NOV 2019 | % CHG |
|----------------------------|---------------------------|---------------------------|--------------|---------------------------|---------------|
| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 28,346,353 | 29,548,192 | -4.1% | 30,397,252 | -6.7% |
| Equity Index Futures | 4,253,244 | 4,097,858 | 3.8% | 4,669,710 | -8.9% |
| Metals Futures | 1,535,099 | 1,084,554 | 41.5% | 1,331,171 | 15.3% |
| Energy Futures | 9,110,911 | 11,725,996 | -22.3% | 9,354,852 | -2.6% |
| FX Futures | 1,898,907 | 1,654,271 | 14.8% | 2,123,404 | -10.6% |
| Foreign Exchange Futures | 0 | 0 | - | 0 | - |
| Ags Futures | 3,260 | 1,435 | 127.2% | 4,245 | -23.2% |
| Ag Products Futures | 4,742,054 | 4,828,529 | -1.8% | 4,830,446 | -1.8% |
| TOTAL FUTURES | 49,889,828 | 52,940,835 | -5.8% | 52,711,080 | -5.4% |
| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 50,241,615 | 47,663,833 | 5.4% | 64,164,642 | -21.7% |
| Equity Index Options | 3,469,823 | 3,908,234 | -11.2% | 4,233,403 | -18.0% |
| Metals Options | 1,455,366 | 1,431,661 | 1.7% | 1,425,716 | 2.1% |
| Energy Options | 5,156,325 | 6,570,899 | -21.5% | 5,141,003 | 0.3% |
| FX Options | 543,869 | 638,478 | -14.8% | 618,314 | -12.0% |
| Foreign Exchange Options | 146 | 1 | 14,500.0% | 0 | - |
| Ag Products Options | 2,581,830 | 2,515,223 | 2.6% | 2,509,295 | 2.9% |
| TOTAL OPTIONS | 63,448,974 | 62,728,329 | 1.1% | 78,092,373 | -18.8% |
| TOTAL COMBINED | | | | | |
| Interest Rate | 78,587,968 | 77,212,025 | 1.8% | 94,561,894 | -16.9% |
| Equity Index | 7,723,067 | 8,006,092 | -3.5% | 8,903,113 | -13.3% |
| Metals | 2,990,465 | 2,516,215 | 18.8% | 2,756,887 | 8.5% |
| Energy | 14,267,236 | 18,296,895 | -22.0% | 14,495,855 | -1.6% |
| FX | 2,442,776 | 2,292,749 | 6.5% | 2,741,718 | -10.9% |
| Foreign Exchange | 146 | 1 | 14,500.0% | 0 | - |
| Ags | 3,260 | 1,435 | 127.2% | 4,245 | -23.2% |
| Ag Products | 7,323,884 | 7,343,752 | -0.3% | 7,339,741 | -0.2% |
| GRAND TOTAL | 113,338,802 | 115,669,164 | -2.0% | 130,803,453 | -13.4% |

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