



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%

***** 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.



CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
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%

*** 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.



CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
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%

*** 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.



CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
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	-

*** 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.



CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
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%

***** 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.



CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
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	-

***** 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.



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%

***** 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.



CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
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%
NORTHEN NATURAL GAS DEMA	0	428	-100.0%	0	-
NORTHEN 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%

***** 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.



CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
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	-

***** 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.



CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
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	-

***** 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.



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	-

*** 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.



CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
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%

***** 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.



CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
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	-

*** 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.

CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
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%

***** 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.



CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
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	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.

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.

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%

*** 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.



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 ICSCO	200	595	-66.4%	200	0.0%
WHEAT NEARBY+2 CAL SPRD	375	412	-9.0%	0	-

***** 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.



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%

*** 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.