



CME Exchange Open Interest Report - Monthly

	Open Interest NOV 2019	Open Interest NOV 2018	% CHG	Open Interest OCT 2019	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	46	141	-67.4%	1	4,500.0%
EURODOLLARS	12,342,941	14,275,452	-13.5%	12,017,021	2.7%
SOFR	573,262	55,832	926.8%	507,556	12.9%
SONIA	20,225	7,448	171.5%	14,683	37.7%
Interest Rate Options					
EURODOLLARS	44,882,711	31,291,739	43.4%	42,857,991	4.7%
EURO MIDCURVE	13,503,394	18,090,323	-25.4%	13,441,231	0.5%

CME Exchange Open Interest Report - Monthly

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Equity Index Futures					
BITCOIN FUTURES	3,476	3,401	2.2%	3,299	5.4%
E-MINI COM SERVICES SELECT	11,177	2,478	351.0%	9,593	16.5%
E-mini FTSE 100 (USD)	0	20	-100.0%	0	-
E-mini FTSE China 50	0	338	-100.0%	0	-
E-MINI MIDCAP	74,722	64,158	16.5%	70,723	5.7%
E-MINI NASDAQ 100	223,005	239,000	-6.7%	228,244	-2.3%
E-MINI RUSSELL 1000	8,177	8,733	-6.4%	8,094	1.0%
E-MINI RUSSELL 1000 GROWTH	4,124	2,513	64.1%	4,746	-13.1%
E-MINI RUSSELL 1000 VALUE	9,654	7,509	28.6%	8,823	9.4%
E-MINI RUSSELL 2000	479,678	469,334	2.2%	456,705	5.0%
E-MINI S&P500	2,899,434	3,054,193	-5.1%	2,619,192	10.7%
E-MINI S&P REAL ESTATE SELE	7,175	1,993	260.0%	7,183	-0.1%
FT-SE 100	0	93	-100.0%	0	-
FTSE Emerging	9	86	-89.5%	239	-96.2%
IBOVESPA INDEX	102	203	-49.8%	136	-25.0%
MICRO E-MINI NASDAQ 100	61,521	0	-	45,543	35.1%
MICRO E-MINI RUSSELL 2000	20,997	0	-	14,826	41.6%
MICRO E-MINI S&P500	52,567	0	-	37,418	40.5%
NASDAQ BIOTECH	283	656	-56.9%	288	-1.7%
Nearby BTIC+	0	0	-	0	-
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	36,251	32,640	11.1%	29,657	22.2%
NIKKEI 225 (YEN) STOCK	73,814	66,635	10.8%	63,410	16.4%
S&P 500	297,771	306,516	-2.9%	285,173	4.4%
S&P 500 ANNUAL DIVIDEND IND	125,736	113,918	10.4%	118,038	6.5%
S&P 500/GI	10	10	0.0%	10	0.0%
S&P 500 QUARLY DIVIDEND IND	1,198	380	215.3%	1,139	5.2%
S&P 600 SMALLCAP EMINI	961	0	-	430	123.5%
S&P CONSUMER DSCRTNRY SE	4,288	5,318	-19.4%	3,761	14.0%
S&P CONSUMER STAPLES SECT	8,863	12,690	-30.2%	7,685	15.3%
S&P ENERGY SECTOR	10,768	15,822	-31.9%	9,776	10.1%
S&P FINANCIAL SECTOR	27,156	30,445	-10.8%	21,065	28.9%
S&P HEALTH CARE SECTOR	22,279	19,404	14.8%	21,877	1.8%
S&P INDUSTRIAL SECTOR	11,793	16,559	-28.8%	9,888	19.3%
S&P MATERIALS SECTOR	12,396	11,453	8.2%	11,901	4.2%
S&P TECHNOLOGY SECTOR	10,790	12,755	-15.4%	10,157	6.2%
S&P UTILITIES SECTOR	13,522	15,468	-12.6%	12,452	8.6%
S&P VALUE INDEX FUTURES	12	12	0.0%	12	0.0%
YEN DENOMINATED TOPIX	695	242	187.2%	950	-26.8%

CME Exchange Open Interest Report - Monthly

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Equity Index Options					
E-MINI NASDAQ 100	66,775	79,246	-15.7%	71,175	-6.2%
E-MINI RUSSELL 2000	26,697	16,486	61.9%	19,045	40.2%
E-MINI S&P500	2,596,694	2,797,851	-7.2%	2,206,775	17.7%
EOM E-MINI RUSSELL 2000 END	3,342	2,722	22.8%	2,353	42.0%
EOM EMINI S&P	557,501	650,116	-14.2%	585,541	-4.8%
EOM S&P 500	22,861	46,503	-50.8%	26,646	-14.2%
EOW1 E-MINI RUSSELL 2000 WE	536	760	-29.5%	420	27.6%
EOW1 E-MINI RUSSELL 2000 WE	782	1,237	-36.8%	359	117.8%
EOW1 EMINI S&P 500	196,246	344,476	-43.0%	219,915	-10.8%
EOW1 S&P 500	44,187	12,525	252.8%	35,990	22.8%
EOW2 E-MINI RUSSELL 2000 WE	735	751	-2.1%	371	98.1%
EOW2 EMINI S&P 500	125,749	145,789	-13.7%	139,950	-10.1%
EOW2 S&P 500	14,057	3,816	268.4%	26,526	-47.0%
EOW3 E-MINI RUSSELL 2000 WE	6,713	4,805	39.7%	10,817	-37.9%
EOW3 EMINI S&P 500	372,482	488,645	-23.8%	659,603	-43.5%
EOW3 S&P 500	31,655	53,292	-40.6%	45,800	-30.9%
EOW4 E-MINI RUSSELL 2000 WE	69	82	-15.9%	99	-30.3%
EOW4 EMINI S&P 500	38,824	41,735	-7.0%	97,684	-60.3%
S&P 500	124,614	186,661	-33.2%	72,080	72.9%

CME Exchange Open Interest Report - Monthly

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

CME Exchange Open Interest Report - Monthly

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

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CME Exchange Open Interest Report - Monthly

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FX Options					
GBP/USD WKLY FRIDAY OPTION	2,412	9,948	-75.8%	0	-
GBP/USD WKLY FRIDAY OPTION	652	1,290	-49.5%	857	-23.9%
GBP/USD WKLY FRIDAY OPTION	468	573	-18.3%	1,464	-68.0%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	437	-100.0%
GBP/USD WKLY WED OPTIONS -	580	4,041	-85.6%	1,615	-64.1%
GBP/USD WKLY WED OPTIONS -	3,365	4,220	-20.3%	341	886.8%
GBP/USD WKLY WED OPTIONS -	3	2,712	-99.9%	11	-72.7%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	111,393	112,467	-1.0%	119,415	-6.7%
JPY/USD WKLY FRIDAY OPTION	0	0	-	7,319	-100.0%
JPY/USD WKLY FRIDAY OPTION	6,923	3,605	92.0%	0	-
JPY/USD WKLY FRIDAY OPTION	1,821	1,582	15.1%	4,669	-61.0%
JPY/USD WKLY FRIDAY OPTION	486	1,682	-71.1%	2,257	-78.5%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	1,662	-100.0%
JPY/USD WKLY WED OPTIONS -	1,858	2,817	-34.0%	3,849	-51.7%
JPY/USD WKLY WED OPTIONS -	541	1,580	-65.8%	845	-36.0%
JPY/USD WKLY WED OPTIONS -	583	654	-10.9%	229	154.6%
JPY/USD WKLY WED OPTIONS -	27	138	-80.4%	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
MXN/USD MONTHLY OPTIONS	2,009	3,561	-43.6%	2,759	-27.2%
MXN/USD WKLY FRIDAY OPTION	0	0	-	1,200	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	998	1,006	-0.8%	1,180	-15.4%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	50	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	100	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	150	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	100	-100.0%
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	95	-100.0%	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	0	24	-100.0%	1	-100.0%

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Ag Products Futures					
BUTTER CS	9,763	7,200	35.6%	7,978	22.4%
CASH-SETTLED CHEESE	20,463	27,540	-25.7%	16,809	21.7%
CATTLE	381,341	339,935	12.2%	330,239	15.5%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	7,785	3,596	116.5%	7,116	9.4%
DRY WHEY	2,463	4,483	-45.1%	1,911	28.9%
FEEDER CATTLE	46,190	49,763	-7.2%	40,718	13.4%
GOLDMAN SACHS	10,524	15,433	-31.8%	12,297	-14.4%
GSCI EXCESS RETURN FUT	38,133	55,509	-31.3%	38,220	-0.2%
HDD EURO SEASONAL STRIP	250	0	-	0	-
HDD SEASONAL STRIP	0	50	-100.0%	0	-
HDD WEATHER	9,380	4,700	99.6%	2,260	315.0%
HDD WEATHER EUROPEAN	5,000	10,900	-54.1%	3,000	66.7%
HOGS	295,989	219,219	35.0%	286,535	3.3%
HOUSING INDEX	53	32	65.6%	60	-11.7%
LUMBER	3,434	3,941	-12.9%	3,113	10.3%
MALAYSIAN PALM SWAP	30,660	21,348	43.6%	30,640	0.1%
MILK	24,024	30,657	-21.6%	20,949	14.7%
MLK MID OPTIONS	0	0	-	0	0.0%
NFD MILK	8,535	6,911	23.5%	7,524	13.4%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,762	0.0%
USD CRUDE PALM OIL	3,346	3,310	1.1%	3,100	7.9%
Ag Products Options					
BUTTER CS	6,635	11,993	-44.7%	4,620	43.6%
CASH-SETTLED CHEESE	28,228	32,915	-14.2%	25,477	10.8%
CATTLE	198,930	186,007	6.9%	180,590	10.2%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	10,513	5,430	93.6%	10,446	0.6%
DRY WHEY	2,114	2,741	-22.9%	2,006	5.4%
FEEDER CATTLE	17,121	23,992	-28.6%	29,714	-42.4%
HDD EURO SEASONAL STRIP	0	500	-100.0%	0	-
HDD SEASONAL STRIP	0	9,000	-100.0%	0	-
HDD WEATHER	0	350	-100.0%	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	398,470	267,900	48.7%	386,640	3.1%
HOUSING INDEX	7	0	-	7	0.0%
LUMBER	1,094	2,394	-54.3%	821	33.3%
LV CATL CSO	40	203	-80.3%	20	100.0%
MILK	69,055	84,106	-17.9%	60,843	13.5%
MLK MID OPTIONS	42	235	-82.1%	38	10.5%
NFD MILK	11,951	15,589	-23.3%	10,021	19.3%

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TOTAL FUTURES GROUP					
Interest Rate Futures	12,936,474	14,338,873	-9.8%	12,539,261	3.2%
Equity Index Futures	4,514,404	4,514,975	0.0%	4,122,433	9.5%
FX Futures	2,123,404	1,804,703	17.7%	1,946,648	9.1%
Foreign Exchange Futures	0	95	-100.0%	0	-
Ag Products Futures	901,095	808,289	11.5%	816,231	10.4%
TOTAL FUTURES	20,475,377	21,466,935	-4.6%	19,424,573	5.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	58,386,105	49,382,062	18.2%	56,299,222	3.7%
Equity Index Options	4,230,519	4,877,498	-13.3%	4,221,149	0.2%
FX Options	618,314	767,909	-19.5%	700,317	-11.7%
Foreign Exchange Options	0	24	-100.0%	1	-100.0%
Ag Products Options	744,200	643,355	15.7%	711,243	4.6%
TOTAL OPTIONS	63,979,138	55,670,848	14.9%	61,931,932	3.3%
TOTAL COMBINED					
Interest Rate	71,322,579	63,720,935	11.9%	68,838,483	3.6%
Equity Index	8,744,923	9,392,473	-6.9%	8,343,582	4.8%
FX	2,741,718	2,572,612	6.6%	2,646,965	3.6%
Foreign Exchange	0	119	-100.0%	1	-100.0%
Ag Products	1,645,295	1,451,644	13.3%	1,527,474	7.7%
GRAND TOTAL	84,454,515	77,137,783	9.5%	81,356,505	3.8%