

CME Exchange Open Interest Report - Monthly

	Open Interest SEP 2019	Open Interest SEP 2018	% CHG	Open Interest AUG 2019	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	1	201	-99.5%	204	-99.5%
EURODOLLARS	12,001,469	14,045,418	-14.6%	13,128,755	-8.6%
SOFR	429,328	33,538	1,180.1%	282,033	52.2%
SONIA	13,194	0	-	14,667	-10.0%
Interest Rate Options					
EURODOLLARS	41,978,856	27,035,837	55.3%	47,852,666	-12.3%
EURO MIDCURVE	12,436,980	15,672,437	-20.6%	16,385,948	-24.1%
Equity Index Futures					
BITCOIN FUTURES	3,590	2,542	41.2%	4,008	-10.4%
E-MINI COM SERVICES SELECT	9,193	774	1,087.7%	10,155	-9.5%
E-mini FTSE 100 (USD)	0	5	-100.0%	0	-
E-mini FTSE China 50	0	50	-100.0%	0	-
E-MINI MIDCAP	63,320	85,560	-26.0%	68,707	-7.8%
E-MINI NASDAQ 100	206,086	247,315	-16.7%	198,936	3.6%
E-MINI RUSSELL 1000	8,353	8,774	-4.8%	8,200	1.9%
E-MINI RUSSELL 1000 GROWTH	4,341	1,815	139.2%	4,058	7.0%
E-MINI RUSSELL 1000 VALUE	7,930	4,999	58.6%	6,771	17.1%
E-MINI RUSSELL 2000	446,202	523,936	-14.8%	461,713	-3.4%
E-MINI S&P500	2,453,171	2,781,873	-11.8%	2,602,062	-5.7%
E-MINI S&P REAL ESTATE SELE	3,777	2,709	39.4%	3,116	21.2%
FT-SE 100	0	11	-100.0%	0	-
FTSE Emerging	61	15	306.7%	120	-49.2%
IBOVESPA INDEX	204	486	-58.0%	227	-10.1%
MICRO E-MINI NASDAQ 100	22,217	0	-	24,912	-10.8%
MICRO E-MINI RUSSELL 2000	5,635	0	-	6,828	-17.5%
MICRO E-MINI S&P500	23,282	0	-	53,905	-56.8%
NASDAQ BIOTECH	264	656	-59.8%	294	-10.2%
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	24,048	31,888	-24.6%	31,732	-24.2%
NIKKEI 225 (YEN) STOCK	48,776	69,138	-29.5%	60,213	-19.0%
S&P 500	270,632	229,986	17.7%	266,464	1.6%
S&P 500 ANNUAL DIVIDEND IND	116,842	114,377	2.2%	118,434	-1.3%
S&P 500/GI	10	10	0.0%	10	0.0%
S&P 500 QUARLY DIVIDEND IND	580	280	107.1%	1,000	-42.0%
S&P 600 SMALLCAP EMINI	492	0	-	1,200	-59.0%
S&P CONSUMER DSCRTNRY SE	3,046	4,238	-28.1%	3,417	-10.9%
S&P CONSUMER STAPLES SECT	6,477	10,193	-36.5%	15,523	-58.3%
S&P ENERGY SECTOR	6,990	11,069	-36.9%	8,170	-14.4%
S&P FINANCIAL SECTOR	15,167	27,806	-45.5%	17,084	-11.2%
S&P HEALTH CARE SECTOR	20,890	14,169	47.4%	21,289	-1.9%
S&P INDUSTRIAL SECTOR	7,953	6,807	16.8%	8,568	-7.2%
S&P MATERIALS SECTOR	2,937	9,872	-70.2%	7,441	-60.5%
S&P TECHNOLOGY SECTOR	7,789	11,960	-34.9%	8,130	-4.2%
S&P UTILITIES SECTOR	11,988	17,888	-33.0%	15,740	-23.8%
S&P VALUE INDEX FUTURES	12	12	0.0%	12	0.0%
YEN DENOMINATED TOPIX	553	82	574.4%	767	-27.9%

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Equity Index Options					
E-MINI NASDAQ 100	64,049	63,708	0.5%	87,499	-26.8%
E-MINI RUSSELL 2000	9,256	15,204	-39.1%	21,536	-57.0%
E-MINI S&P500	2,034,941	1,761,206	15.5%	3,089,777	-34.1%
EOM E-MINI RUSSELL 2000 END	2,144	1,248	71.8%	3,993	-46.3%
EOM EMINI S&P	558,452	766,354	-27.1%	671,592	-16.8%
EOM S&P 500	14,563	41,234	-64.7%	26,304	-44.6%
EOW1 E-MINI RUSSELL 2000 WE	397	319	24.5%	481	-17.5%
EOW1 E-MINI RUSSELL 2000 WE	579	361	60.4%	943	-38.6%
EOW1 EMINI S&P 500	198,201	269,786	-26.5%	233,176	-15.0%
EOW1 S&P 500	37,991	46,973	-19.1%	29,429	29.1%
EOW2 E-MINI RUSSELL 2000 WE	831	354	134.7%	548	51.6%
EOW2 EMINI S&P 500	118,317	102,766	15.1%	141,983	-16.7%
EOW2 S&P 500	16,561	3,475	376.6%	10,898	52.0%
EOW3 E-MINI RUSSELL 2000 WE	14,963	7,612	96.6%	6,520	129.5%
EOW3 EMINI S&P 500	842,311	1,049,968	-19.8%	415,673	102.6%
EOW3 S&P 500	51,011	101,316	-49.7%	22,123	130.6%
EOW4 E-MINI RUSSELL 2000 WE	363	199	82.4%	55	560.0%
EOW4 EMINI S&P 500	33,072	39,438	-16.1%	37,582	-12.0%
S&P 500	56,347	92,539	-39.1%	111,230	-49.3%

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FX Futures					
AD/CD CROSS RATES	4	0	-	4	0.0%
AD/JY CROSS RATES	453	1,408	-67.8%	495	-8.5%
AD/NE CROSS RATES	286	15	1,806.7%	130	120.0%
AUSTRALIAN DOLLAR	165,761	156,217	6.1%	167,866	-1.3%
BDI	0	0	-	0	-
BP/JY CROSS RATES	1,388	559	148.3%	1,601	-13.3%
BP/SF CROSS RATES	17	68	-75.0%	79	-78.5%
BRAZIL REAL	69,558	44,052	57.9%	74,683	-6.9%
BRITISH POUND	239,521	217,848	9.9%	266,890	-10.3%
CANADIAN DOLLAR	130,922	113,360	15.5%	163,507	-19.9%
CD/JY CROSS RATES	1	0	-	2	-50.0%
CHINESE RENMINBI (CNH)	1,675	1,896	-11.7%	1,917	-12.6%
CZECK KORUNA (EC)	6	2	200.0%	6	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	1,743	2,158	-19.2%	2,453	-28.9%
EC/CD CROSS RATES	1,812	1,944	-6.8%	1,791	1.2%
EC/NOK CROSS RATES	373	154	142.2%	532	-29.9%
EC/SEK CROSS RATES	655	687	-4.7%	624	5.0%
EFX/BP CROSS RATES	26,247	37,275	-29.6%	26,758	-1.9%
EFX/JY CROSS RATES	22,750	24,220	-6.1%	24,295	-6.4%
EFX/SF CROSS RATES	10,636	11,539	-7.8%	12,671	-16.1%
E-MICRO AUD/USD	3,761	2,089	80.0%	4,213	-10.7%
E-MICRO CAD/USD	1,576	1,528	3.1%	2,345	-32.8%
E-MICRO CHF/USD	247	536	-53.9%	656	-62.3%
E-MICRO EUR/USD	8,735	6,179	41.4%	12,220	-28.5%
E-MICRO GBP/USD	1,905	1,774	7.4%	3,973	-52.1%
E-MICRO INR/USD	478	219	118.3%	533	-10.3%
E-MICRO JPY/USD	1,239	1,498	-17.3%	3,386	-63.4%
E-MINI EURO FX	15,705	13,269	18.4%	17,767	-11.6%
E-MINI JAPANESE YEN	1,388	603	130.2%	1,740	-20.2%
EURO FX	506,307	479,833	5.5%	540,390	-6.3%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	1	0	-	0	-
INDIAN RUPEE	2,981	2,449	21.7%	1,579	88.8%
JAPANESE YEN	149,890	234,221	-36.0%	152,327	-1.6%
KOREAN WON	930	347	168.0%	1,051	-11.5%
MEXICAN PESO	211,742	213,663	-0.9%	189,959	11.5%
NEW ZEALND DOLLAR	74,635	56,826	31.3%	69,606	7.2%
NKR/USD CROSS RATE	1,788	1,685	6.1%	2,089	-14.4%
POLISH ZLOTY (EC)	4	5	-20.0%	5	-20.0%
POLISH ZLOTY (US)	129	25	416.0%	117	10.3%
RMB USD	2	5	-60.0%	1	100.0%
RUSSIAN RUBLE	70,702	23,289	203.6%	64,314	9.9%
S.AFRICAN RAND	15,425	7,674	101.0%	14,873	3.7%
SF/JY CROSS RATES	0	7	-100.0%	0	-
SHEKEL	0	13	-100.0%	0	-
SKR/USD CROSS RATES	1,319	1,555	-15.2%	1,525	-13.5%
SWISS FRANC	65,019	53,308	22.0%	58,193	11.7%
TURKISH LIRA	1,617	405	299.3%	1,724	-6.2%
USDZAR	0	0	-	0	-

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FX Options					
AUD/USD MONTHLY OPTIONS	59,879	63,869	-6.2%	56,950	5.1%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	2,239	2,832	-20.9%	4,370	-48.8%
AUD/USD WKLY FRIDAY OPTION	1,311	627	109.1%	568	130.8%
AUD/USD WKLY FRIDAY OPTION	1,743	400	335.8%	461	278.1%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
AUD/USD WKLY WED OPTIONS -	639	1,698	-62.4%	1,041	-38.6%
AUD/USD WKLY WED OPTIONS -	952	672	41.7%	22	4,227.3%
AUD/USD WKLY WED OPTIONS -	611	35	1,645.7%	39	1,466.7%
AUD/USD WKLY WED OPTIONS -	71	0	-	3	2,266.7%
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	36	-100.0%	0	-
BRL/USD MONTHLY OPTIONS	309	0	-	57	442.1%
CAD/USD MONTHLY OPTIONS	47,746	57,594	-17.1%	48,575	-1.7%
CAD/USD WKLY FRIDAY OPTION	41	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	2,391	8,051	-70.3%	4,125	-42.0%
CAD/USD WKLY FRIDAY OPTION	1,402	2,718	-48.4%	1,993	-29.7%
CAD/USD WKLY FRIDAY OPTION	1,005	2,870	-65.0%	1,070	-6.1%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
CAD/USD WKLY WED OPTIONS -	253	1,718	-85.3%	1,874	-86.5%
CAD/USD WKLY WED OPTIONS -	2,094	666	214.4%	156	1,242.3%
CAD/USD WKLY WED OPTIONS -	317	481	-34.1%	207	53.1%
CAD/USD WKLY WED OPTIONS -	55	302	-81.8%	21	161.9%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	4,378	3,130	39.9%	4,978	-12.1%
CHF/USD WKLY FRIDAY OPTION	50	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	207	103	101.0%	254	-18.5%
CHF/USD WKLY FRIDAY OPTION	1	1	0.0%	1	0.0%
CHF/USD WKLY FRIDAY OPTION	206	105	96.2%	53	288.7%
CHF/USD WKLY FRIDAY OPTION	0	0	-	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	246,973	248,803	-0.7%	264,912	-6.8%
EUR/USD WKLY FRIDAY OPTION	103	0	-	0	-
EUR/USD WKLY FRIDAY OPTION	10,654	10,269	3.7%	12,591	-15.4%
EUR/USD WKLY FRIDAY OPTION	6,853	5,898	16.2%	4,776	43.5%
EUR/USD WKLY FRIDAY OPTION	3,509	3,020	16.2%	2,481	41.4%
EUR/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
EUR/USD WKLY WED OPTIONS -	6,011	3,765	59.7%	8,187	-26.6%
EUR/USD WKLY WED OPTIONS -	1,561	3,309	-52.8%	5,599	-72.1%
EUR/USD WKLY WED OPTIONS -	2,095	1,263	65.9%	4,249	-50.7%
EUR/USD WKLY WED OPTIONS -	555	678	-18.1%	573	-3.1%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	127,151	169,995	-25.2%	105,927	20.0%
GBP/USD WKLY FRIDAY OPTION	32	0	-	0	-

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FX Options					
GBP/USD WKLY FRIDAY OPTION	5,607	8,755	-36.0%	6,112	-8.3%
GBP/USD WKLY FRIDAY OPTION	4,803	4,047	18.7%	1,289	272.6%
GBP/USD WKLY FRIDAY OPTION	1,425	2,371	-39.9%	997	42.9%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
GBP/USD WKLY WED OPTIONS -	830	2,097	-60.4%	833	-0.4%
GBP/USD WKLY WED OPTIONS -	1,080	1,085	-0.5%	867	24.6%
GBP/USD WKLY WED OPTIONS -	205	450	-54.4%	206	-0.5%
GBP/USD WKLY WED OPTIONS -	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	113,250	102,815	10.1%	117,875	-3.9%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	5,984	4,556	31.3%	4,966	20.5%
JPY/USD WKLY FRIDAY OPTION	2,182	1,967	10.9%	2,076	5.1%
JPY/USD WKLY FRIDAY OPTION	955	1,656	-42.3%	1,144	-16.5%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
JPY/USD WKLY WED OPTIONS -	3,765	2,794	34.8%	3,849	-2.2%
JPY/USD WKLY WED OPTIONS -	510	609	-16.3%	1,038	-50.9%
JPY/USD WKLY WED OPTIONS -	1,037	163	536.2%	1,058	-2.0%
JPY/USD WKLY WED OPTIONS -	99	0	-	530	-81.3%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	2,488	2,049	21.4%	3,402	-26.9%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	75	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	24	-100.0%	572	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	26	-100.0%	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	874	0	-	492	77.6%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	1,089	-100.0%	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	404	65	521.5%	0	0.0%

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Ag Products Futures					
BUTTER CS	8,209	6,674	23.0%	8,940	-8.2%
CASH-SETTLED CHEESE	20,241	23,896	-15.3%	20,555	-1.5%
CATTLE	320,164	331,189	-3.3%	340,684	-6.0%
CAT WEATHER EUROPEAN	0	0	-	600	-100.0%
CDD SEASONAL STRIP	350	0	-	450	-22.2%
CDD WEATHER	0	0	-	2,600	-100.0%
CLASS IV MILK	7,665	1,825	320.0%	7,710	-0.6%
DRY WHEY	2,469	4,002	-38.3%	2,583	-4.4%
FEEDER CATTLE	42,519	56,956	-25.3%	48,091	-11.6%
GOLDMAN SACHS	13,281	15,189	-12.6%	13,143	1.0%
GSCI EXCESS RETURN FUT	38,220	52,502	-27.2%	42,125	-9.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	50	-100.0%	0	-
HDD WEATHER	0	9,100	-100.0%	0	-
HDD WEATHER EUROPEAN	1,250	18,000	-93.1%	0	-
HOGS	265,664	224,556	18.3%	268,656	-1.1%
HOUSING INDEX	53	47	12.8%	45	17.8%
LUMBER	2,077	3,968	-47.7%	2,252	-7.8%
MALAYSIAN PALM SWAP	32,708	23,202	41.0%	27,756	17.8%
MILK	22,746	24,571	-7.4%	20,849	9.1%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	8,818	7,170	23.0%	9,126	-3.4%
S&P GSCI ENHANCED ER SWAP	3,851	3,851	0.0%	3,762	2.4%
USD CRUDE PALM OIL	3,190	4,440	-28.2%	3,580	-10.9%
Ag Products Options					
BUTTER CS	8,073	15,003	-46.2%	9,884	-18.3%
CASH-SETTLED CHEESE	29,245	34,090	-14.2%	29,490	-0.8%
CATTLE	213,032	187,467	13.6%	181,624	17.3%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	3,000	500	500.0%	5,000	-40.0%
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	13,147	5,224	151.7%	13,197	-0.4%
DRY WHEY	2,713	3,446	-21.3%	2,621	3.5%
FEEDER CATTLE	25,184	24,650	2.2%	29,254	-13.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	9,000	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	455,227	277,164	64.2%	394,308	15.4%
HOUSING INDEX	7	2	250.0%	7	0.0%
LUMBER	977	1,048	-6.8%	690	41.6%
LV CATL CSO	42	191	-78.0%	40	5.0%
MILK	71,369	86,089	-17.1%	71,268	0.1%
MLK MID OPTIONS	91	318	-71.4%	113	-19.5%
NFD MILK	12,937	13,480	-4.0%	13,699	-5.6%

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TOTAL FUTURES GROUP					
Interest Rate Futures	12,443,992	14,079,157	-11.6%	13,425,659	-7.3%
Equity Index Futures	3,802,808	4,221,295	-9.9%	4,039,206	-5.9%
FX Futures	1,811,333	1,716,407	5.5%	1,890,890	-4.2%
Foreign Exchange Futures	0	1,089	-100.0%	0	-
Ag Products Futures	793,475	811,188	-2.2%	823,507	-3.6%
TOTAL FUTURES	18,851,608	20,829,136	-9.5%	20,179,262	-6.6%
TOTAL OPTIONS GROUP					
Interest Rate Options	54,415,836	42,708,274	27.4%	64,238,614	-15.3%
Equity Index Options	4,054,349	4,364,060	-7.1%	4,911,342	-17.4%
FX Options	678,491	730,382	-7.1%	683,494	-0.7%
Foreign Exchange Options	404	65	521.5%	0	#DIV/0
Ag Products Options	835,044	657,672	27.0%	751,195	11.2%
TOTAL OPTIONS	59,984,124	48,460,453	23.8%	70,584,645	-15.0%
TOTAL COMBINED					
Interest Rate	66,859,828	56,787,431	17.7%	77,664,273	-13.9%
Equity Index	7,857,157	8,585,355	-8.5%	8,950,548	-12.2%
FX	2,489,824	2,446,789	1.8%	2,574,384	-3.3%
Foreign Exchange	404	1,154	-65.0%	0	#DIV/0
Ag Products	1,628,519	1,468,860	10.9%	1,574,702	3.4%
GRAND TOTAL	78,835,732	69,289,589	13.8%	90,763,907	-13.1%