



## CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
<b>Interest Rate Futures</b>					
1-MONTH EURODOLLAR	32	736	-95.7%	46	-30.4%
EURODOLLARS	10,940,505	12,690,588	-13.8%	12,342,941	-11.4%
SOFR	505,768	73,420	588.9%	573,262	-11.8%
SONIA	18,390	9,405	95.5%	20,225	-9.1%
<b>Interest Rate Options</b>					
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%

## CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
<b>Equity Index Futures</b>					
BITCOIN FUTURES	3,186	3,708	-14.1%	3,476	-8.3%
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%
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	250,604	0.8%	297,771	-15.2%
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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<b>Equity Index Options</b>					
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%

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<b>FX Futures</b>					
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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<b>FX Options</b>					
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%
GBP/USD WKLY FRIDAY OPTION	0	70	-100.0%	0	-

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<b>FX Options</b>					
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	-
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	0	-	0	-
<b>Foreign Exchange Options</b>					
AUD/USD WKLY WED OPTIONS -	146	1	14,500.0%	0	-

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<b>Ag Products Futures</b>					
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	-
CLASS IV MILK	8,213	4,873	68.5%	7,785	5.5%
DRY WHEY	2,272	3,903	-41.8%	2,463	-7.8%
FEEDER CATTLE	49,684	48,048	3.4%	46,190	7.6%
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%
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%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	8,631	7,383	16.9%	8,535	1.1%
S&P GSCI ENHANCED ER SWAP	3,851	3,762	2.4%	3,762	2.4%
USD CRUDE PALM OIL	5,199	3,050	70.5%	3,346	55.4%
<b>Ag Products Options</b>					
BUTTER CS	6,990	11,955	-41.5%	6,635	5.4%
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	-
CLASS IV MILK	10,073	6,620	52.2%	10,513	-4.2%
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%
LUMBER	548	1,532	-64.2%	1,094	-49.9%
LV CATL CSO	60	29	106.9%	40	50.0%
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%

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<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	11,464,695	12,774,149	-10.3%	12,936,474	-11.4%
Equity Index Futures	4,103,008	3,991,133	2.8%	4,514,404	-9.1%
FX Futures	1,898,907	1,654,271	14.8%	2,123,404	-10.6%
Foreign Exchange Futures	0	0	-	0	-
Ag Products Futures	878,070	832,906	5.4%	901,095	-2.6%
<b>TOTAL FUTURES</b>	<b>18,344,680</b>	<b>19,252,459</b>	<b>-4.7%</b>	<b>20,475,377</b>	<b>-10.4%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	44,504,277	41,241,548	7.9%	58,386,105	-23.8%
Equity Index Options	3,468,713	3,901,173	-11.1%	4,230,519	-18.0%
FX Options	543,869	638,478	-14.8%	618,314	-12.0%
Foreign Exchange Options	146	1	14,500.0%	0	-
Ag Products Options	628,910	537,134	17.1%	744,200	-15.5%
<b>TOTAL OPTIONS</b>	<b>49,145,915</b>	<b>46,318,334</b>	<b>6.1%</b>	<b>63,979,138</b>	<b>-23.2%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	55,968,972	54,015,697	3.6%	71,322,579	-21.5%
Equity Index	7,571,721	7,892,306	-4.1%	8,744,923	-13.4%
FX	2,442,776	2,292,749	6.5%	2,741,718	-10.9%
Foreign Exchange	146	1	14,500.0%	0	-
Ag Products	1,506,980	1,370,040	10.0%	1,645,295	-8.4%
<b>GRAND TOTAL</b>	<b>67,490,595</b>	<b>65,570,793</b>	<b>2.9%</b>	<b>84,454,515</b>	<b>-20.1%</b>