

CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2019	Open Interest JAN 2018	% CHG	Open Interest DEC 2019	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	216	5,686	-96.2%	736	-70.7%
EURODOLLARS	12,439,610	15,085,393	-17.5%	12,690,588	-2.0%
SOFR	71,405	0	-	73,420	-2.7%
SONIA	10,185	0	-	9,405	8.3%
Interest Rate Options					
EURODOLLARS	32,039,507	24,664,073	29.9%	28,236,926	13.5%
EURO MIDCURVE	15,440,575	17,494,911	-11.7%	13,004,622	18.7%
Equity Index Futures					
BITCOIN FUTURES	3,995	1,405	184.3%	3,708	7.7%
E-mini FTSE 100 (USD)	5	0	0.0%	2	150.0%
E-mini FTSE China 50	160	435	-63.2%	343	-53.4%
E-MINI MIDCAP	67,067	89,484	-25.1%	69,805	-3.9%
E-MINI NASDAQ 100	221,543	260,053	-14.8%	208,461	6.3%
E-MINI RUSSELL 1000	7,859	8,441	-6.9%	7,644	2.8%
E-MINI RUSSELL 1000 GROWTH	2,943	3,925	-25.0%	2,678	9.9%
E-MINI RUSSELL 1000 VALUE	13,465	13,016	3.4%	18,895	-28.7%
E-MINI RUSSELL 2000	491,645	547,127	-10.1%	471,020	4.4%
E-MINI S&P500	2,637,323	3,419,566	-22.9%	2,694,397	-2.1%
E-MINI S&P REAL ESTATE SELE	5,925	6,305	-6.0%	5,938	-0.2%
FT-SE 100	0	205	-100.0%	29	-100.0%
FTSE Emerging	0	2	-100.0%	56	-100.0%
IBOVESPA INDEX	416	442	-5.9%	195	113.3%
NASDAQ BIOTECH	2	1,011	-99.8%	0	-
NIFTY 50	0	1,071	-100.0%	0	-
NIKKEI 225 (\$) STOCK	25,224	51,410	-50.9%	20,465	23.3%
NIKKEI 225 (YEN) STOCK	73,197	68,882	6.3%	61,919	18.2%
S&P 500	298,506	111,907	166.7%	250,604	19.1%
S&P 500/GI	10	13	-23.1%	10	0.0%
S&P 500/VALUE	75,911	98,707	-23.1%	64,970	16.8%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	4,778	8,329	-42.6%	2,891	65.3%
S&P CONSUMER STAPLES SECT	17,201	23,438	-26.6%	14,599	17.8%
S&P ENERGY SECTOR	12,709	13,277	-4.3%	11,865	7.1%
S&P FINANCIAL SECTOR	19,479	30,031	-35.1%	16,003	21.7%
S&P HEALTH CARE SECTOR	14,386	7,752	85.6%	17,465	-17.6%
S&P INDUSTRIAL SECTOR	13,899	4,951	180.7%	13,978	-0.6%
S&P MATERIALS SECTOR	6,138	7,610	-19.3%	5,442	12.8%
S&P TECHNOLOGY SECTOR	9,811	13,548	-27.6%	8,537	14.9%
S&P UTILITIES SECTOR	20,501	23,744	-13.7%	18,940	8.2%
YEN DENOMINATED TOPIX	359	0	-	274	31.0%



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E-MINI NASDAQ 100	78,065	117,667	-33.7%	34,598	125.6%
E-MINI RUSSELL 2000	6,290	6,492	-3.1%	3,371	86.6%
E-MINI S&P500	2,072,274	2,171,883	-4.6%	1,551,300	33.6%
EOM E-MINI RUSSELL 2000 END	1,537	3,003	-48.8%	248	519.8%
EOM EMINI S&P	608,900	735,776	-17.2%	605,115	0.6%
EOM S&P 500	23,708	137,855	-82.8%	24,956	-5.0%
EOW1 E-MINI RUSSELL 2000 WE	195	621	-68.6%	137	42.3%
EOW1 E-MINI RUSSELL 2000 WE	162	1,488	-89.1%	442	-63.3%
EOW1 EMINI S&P 500	263,430	471,630	-44.1%	251,017	4.9%
EOW1 S&P 500	47,175	87,279	-45.9%	18,107	160.5%
EOW2 E-MINI RUSSELL 2000 WE	243	1,316	-81.5%	639	-62.0%
EOW2 EMINI S&P 500	143,327	245,018	-41.5%	118,167	21.3%
EOW2 S&P 500	23,773	22,130	7.4%	7,106	234.5%
EOW3 E-MINI RUSSELL 2000 WE	2,082	7,573	-72.5%	6,938	-70.0%
EOW3 EMINI S&P 500	755,480	1,146,739	-34.1%	1,099,896	-31.3%
EOW3 S&P 500	58,574	220,758	-73.5%	97,098	-39.7%
EOW4 E-MINI RUSSELL 2000 WE	26	998	-97.4%	0	0.0%
EOW4 EMINI S&P 500	65,414	112,134	-41.7%	35,718	83.1%
S&P 500	82,635	134,665	-38.6%	46,320	78.4%



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FX Futures					
AD/CD CROSS RATES	4	1	300.0%	1	300.0%
AD/JY CROSS RATES	698	1,674	-58.3%	775	-9.9%
AD/NE CROSS RATES	18	25	-28.0%	19	-5.3%
AUSTRALIAN DOLLAR	127,860	146,168	-12.5%	122,454	4.4%
BDI	0	0	-	0	-
BP/JY CROSS RATES	358	910	-60.7%	486	-26.3%
BP/SF CROSS RATES	77	61	26.2%	32	140.6%
BRAZIL REAL	14,369	37,128	-61.3%	21,484	-33.1%
BRITISH POUND	197,781	228,325	-13.4%	211,407	-6.4%
CANADIAN DOLLAR	148,656	178,871	-16.9%	170,166	-12.6%
CD/JY CROSS RATES	2	0	-	0	-
CHINESE RENMINBI (CNH)	2,039	877	132.5%	1,107	84.2%
CZECK KORUNA (EC)	4	0	-	0	-
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	1,634	1,483	10.2%	2,002	-18.4%
EC/CD CROSS RATES	2,232	1,722	29.6%	2,362	-5.5%
EC/NOK CROSS RATES	99	51	94.1%	84	17.9%
EC/SEK CROSS RATES	704	815	-13.6%	678	3.8%
EFX/BP CROSS RATES	29,675	38,044	-22.0%	28,256	5.0%
EFX/JY CROSS RATES	27,199	29,191	-6.8%	28,352	-4.1%
EFX/SF CROSS RATES	7,966	15,842	-49.7%	10,135	-21.4%
E-MICRO AUD/USD	2,902	2,694	7.7%	3,100	-6.4%
E-MICRO CAD/USD	2,057	1,561	31.8%	1,911	7.6%
E-MICRO CHF/USD	213	219	-2.7%	169	26.0%
E-MICRO EUR/USD	9,408	12,882	-27.0%	5,960	57.9%
E-MICRO GBP/USD	1,700	5,018	-66.1%	1,175	44.7%
E-MICRO INR/USD	330	429	-23.1%	630	-47.6%
E-MICRO JPY/USD	1,354	1,784	-24.1%	989	36.9%
E-MINI EURO FX	15,180	14,257	6.5%	13,620	11.5%
E-MINI JAPANESE YEN	915	931	-1.7%	610	50.0%
EURO FX	531,377	600,012	-11.4%	506,284	5.0%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
INDIAN RUPEE	1,504	1,032	45.7%	689	118.3%
JAPANESE YEN	199,438	260,653	-23.5%	216,278	-7.8%
KOREAN WON	169	145	16.6%	164	3.0%
MEXICAN PESO	214,464	190,211	12.8%	151,244	41.8%
NEW ZEALND DOLLAR	33,454	54,933	-39.1%	29,640	12.9%
NKR/USD CROSS RATE	1,413	1,613	-12.4%	1,760	-19.7%
POLISH ZLOTY (EC)	22	18	22.2%	1	2,100.0%
POLISH ZLOTY (US)	59	56	5.4%	45	31.1%
RMB USD	1	8	-87.5%	0	-
RUSSIAN RUBLE	34,601	57,709	-40.0%	35,017	-1.2%
S.AFRICAN RAND	23,741	14,098	68.4%	14,969	58.6%
SF/JY CROSS RATES	5	0	-	0	-
SHEKEL	0	564	-100.0%	0	-
SKR/USD CROSS RATES	1,228	1,860	-34.0%	1,411	-13.0%
SWISS FRANC	66,289	71,241	-7.0%	67,730	-2.1%
TURKISH LIRA	1,135	5,858	-80.6%	1,075	5.6%
USDZAR	0	1	-100.0%	0	-

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FX Options					
AUD/USD PQO 2pm Fix	71,526	109,907	-34.9%	64,571	10.8%
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	0	255	-100.0%	0	-
CAD/USD PQO 2pm Fix	70,057	93,319	-24.9%	65,694	6.6%
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	22	-100.0%	0	-
CHF/USD PQO 2pm Fix	2,222	2,808	-20.9%	1,569	41.6%
EFX/BP CROSS RATES	30	0	-	0	-
EFX/JY CROSS RATES	0	1,435	-100.0%	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	0	43	-100.0%	0	-
EUR/USD PQO 2pm Fix	239,229	405,565	-41.0%	224,235	6.7%
GBP/USD PQO 2pm Fix	167,264	183,088	-8.6%	165,419	1.1%
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	15	-100.0%	0	-
JPY/USD PQO 2pm Fix	107,319	129,720	-17.3%	113,276	-5.3%
MEXICAN PESO	2,595	1,522	70.5%	2,714	-4.4%
NEW ZEALND DOLLAR	1,195	0	-	1,000	19.5%
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	1,706	-100.0%	0	-
Foreign Exchange Options					
AUD/USD PQO 2pm Fix	39	4	875.0%	1	3,800.0%



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Ag Products Futures					
BUTTER CS	7,598	7,337	3.6%	7,616	-0.2%
CASH-SETTLED CHEESE	22,476	30,802	-27.0%	26,471	-15.1%
CATTLE	387,665	363,263	6.7%	376,468	3.0%
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	6,888	1,654	316.4%	4,873	41.4%
DRY WHEY	3,307	4,216	-21.6%	3,903	-15.3%
FEEDER CATTLE	50,786	53,473	-5.0%	48,048	5.7%
GOLDMAN SACHS	15,134	14,409	5.0%	15,267	-0.9%
GSCI EXCESS RETURN FUT	58,606	58,571	0.1%	57,942	1.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	50	0	-	50	0.0%
HDD WEATHER	1,250	7,590	-83.5%	1,750	-28.6%
HDD WEATHER EUROPEAN	2,000	0	-	5,450	-63.3%
HOGS	217,848	240,749	-9.5%	218,056	-0.1%
HOUSING INDEX	39	35	11.4%	37	5.4%
LUMBER	3,390	7,169	-52.7%	3,966	-14.5%
MALAYSIAN PALM SWAP	18,184	19,624	-7.3%	19,936	-8.8%
MILK	25,341	26,883	-5.7%	28,878	-12.2%
MLK MID OPTIONS	0	30	-100.0%	0	-
NFD MILK	8,062	8,241	-2.2%	7,383	9.2%
S&P GSCI ENHANCED ER SWAP	3,762	15,028	-75.0%	3,762	0.0%
USD CRUDE PALM OIL	4,360	5,470	-20.3%	3,050	43.0%
Ag Products Options					
BUTTER CS	11,885	7,586	56.7%	11,955	-0.6%
CASH-SETTLED CHEESE	33,609	48,474	-30.7%	36,307	-7.4%
CATTLE	179,886	195,065	-7.8%	149,152	20.6%
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	9,165	3,565	157.1%	6,620	38.4%
DRY WHEY	2,125	3,209	-33.8%	2,422	-12.3%
FEEDER CATTLE	34,616	31,657	9.3%	28,639	20.9%
HDD EURO SEASONAL STRIP	500	2,500	-80.0%	500	0.0%
HDD SEASONAL STRIP	9,000	14,000	-35.7%	9,000	0.0%
HDD WEATHER	0	0	-	100	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	229,816	158,415	45.1%	190,626	20.6%
HOUSING INDEX	0	17	-100.0%	0	-
LUMBER	2,293	2,381	-3.7%	1,532	49.7%
LV CATL CSO	353	5	6,960.0%	29	1,117.2%
MILK	71,830	70,308	2.2%	84,259	-14.8%
MLK MID OPTIONS	177	305	-42.0%	198	-10.6%
NFD MILK	21,029	12,682	65.8%	15,795	33.1%

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TOTAL FUTURES GROUP					
Interest Rate Futures	12,521,416	15,091,079	-17.0%	12,774,149	-2.0%
Equity Index Futures	4,044,457	4,816,087	-16.0%	3,991,133	1.3%
FX Futures	1,704,334	1,980,975	-14.0%	1,654,271	3.0%
Foreign Exchange Futures	0	1,706	-100.0%	0	-
Ag Products Futures	836,746	864,544	-3.2%	832,906	0.5%
TOTAL FUTURES	19,106,953	22,754,391	-16.0%	19,252,459	-0.8%
TOTAL OPTIONS GROUP					
Interest Rate Options	47,480,082	42,158,984	12.6%	41,241,548	15.1%
Equity Index Options	4,233,290	5,625,025	-24.7%	3,901,173	8.5%
FX Options	661,437	927,699	-28.7%	638,478	3.6%
Foreign Exchange Options	39	4	875.0%	1	3,800.0%
Ag Products Options	606,284	550,169	10.2%	537,134	12.9%
TOTAL OPTIONS	52,981,132	49,261,881	7.5%	46,318,334	14.4%
TOTAL COMBINED					
Interest Rate	60,001,498	57,250,063	4.8%	54,015,697	11.1%
Equity Index	8,277,747	10,441,112	-20.7%	7,892,306	4.9%
FX	2,365,771	2,908,674	-18.7%	2,292,749	3.2%
Foreign Exchange	39	1,710	-97.7%	1	3,800.0%
Ag Products	1,443,030	1,414,713	2.0%	1,370,040	5.3%
GRAND TOTAL	72,088,085	72,016,272	0.1%	65,570,793	9.9%