



CME Exchange Open Interest Report - Monthly

	Open Interest OCT 2019	Open Interest OCT 2018	% CHG	Open Interest SEP 2019	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	1	141	-99.3%	1	0.0%
EURODOLLARS	12,017,021	14,393,939	-16.5%	11,993,964	0.2%
SOFR	507,556	50,343	908.2%	429,066	18.3%
SONIA	14,683	4,523	224.6%	13,194	11.3%
Interest Rate Options					
EURODOLLARS	42,857,991	29,968,923	43.0%	41,978,606	2.1%
EURO MIDCURVE	13,441,231	16,932,479	-20.6%	12,436,880	8.1%

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Equity Index Futures					
BITCOIN FUTURES	3,299	2,917	13.1%	3,590	-8.1%
E-MINI COM SERVICES SELECT	9,593	1,641	484.6%	9,193	4.4%
E-mini FTSE 100 (USD)	0	10	-100.0%	0	-
E-mini FTSE China 50	0	228	-100.0%	0	-
E-MINI MIDCAP	70,723	72,563	-2.5%	63,299	11.7%
E-MINI NASDAQ 100	228,244	244,628	-6.7%	205,400	11.1%
E-MINI RUSSELL 1000	8,094	8,943	-9.5%	8,353	-3.1%
E-MINI RUSSELL 1000 GROWTH	4,746	1,597	197.2%	4,341	9.3%
E-MINI RUSSELL 1000 VALUE	8,823	5,063	74.3%	8,104	8.9%
E-MINI RUSSELL 2000	456,705	477,726	-4.4%	440,177	3.8%
E-MINI S&P500	2,619,192	2,969,116	-11.8%	2,476,777	5.8%
E-MINI S&P REAL ESTATE SELE	7,183	1,996	259.9%	3,777	90.2%
FT-SE 100	0	49	-100.0%	0	-
FTSE Emerging	239	211	13.3%	61	291.8%
IBOVESPA INDEX	136	191	-28.8%	204	-33.3%
MICRO E-MINI NASDAQ 100	45,543	0	-	22,193	105.2%
MICRO E-MINI RUSSELL 2000	14,826	0	-	5,632	163.2%
MICRO E-MINI S&P500	37,418	0	-	23,295	60.6%
NASDAQ BIOTECH	288	656	-56.1%	264	9.1%
Nearby BTIC+	0	0	-	0	-
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	29,657	29,228	1.5%	24,041	23.4%
NIKKEI 225 (YEN) STOCK	63,410	63,344	0.1%	48,767	30.0%
S&P 500	285,173	269,924	5.6%	270,495	5.4%
S&P 500 ANNUAL DIVIDEND IND	118,038	115,024	2.6%	116,842	1.0%
S&P 500/GI	10	10	0.0%	10	0.0%
S&P 500 QUARLY DIVIDEND IND	1,139	280	306.8%	580	96.4%
S&P 600 SMALLCAP EMINI	430	0	-	492	-12.6%
S&P CONSUMER DSCRTNRY SE	3,761	4,949	-24.0%	3,046	23.5%
S&P CONSUMER STAPLES SECT	7,685	13,264	-42.1%	6,477	18.7%
S&P ENERGY SECTOR	9,776	11,984	-18.4%	6,990	39.9%
S&P FINANCIAL SECTOR	21,065	28,820	-26.9%	15,167	38.9%
S&P HEALTH CARE SECTOR	21,877	16,095	35.9%	20,890	4.7%
S&P INDUSTRIAL SECTOR	9,888	11,176	-11.5%	7,953	24.3%
S&P MATERIALS SECTOR	11,901	12,797	-7.0%	2,937	305.2%
S&P TECHNOLOGY SECTOR	10,157	12,198	-16.7%	7,789	30.4%
S&P UTILITIES SECTOR	12,452	15,768	-21.0%	11,988	3.9%
S&P VALUE INDEX FUTURES	12	12	0.0%	12	0.0%
YEN DENOMINATED TOPIX	950	177	436.7%	553	71.8%

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Equity Index Options					
E-MINI NASDAQ 100	71,175	75,690	-6.0%	64,047	11.1%
E-MINI RUSSELL 2000	19,045	13,972	36.3%	9,256	105.8%
E-MINI S&P500	2,206,775	2,181,584	1.2%	2,034,664	8.5%
EOM E-MINI RUSSELL 2000 END	2,353	3,193	-26.3%	2,144	9.7%
EOM EMINI S&P	585,541	929,050	-37.0%	558,452	4.9%
EOM S&P 500	26,646	64,852	-58.9%	14,563	83.0%
EOW1 E-MINI RUSSELL 2000 WE	420	659	-36.3%	397	5.8%
EOW1 E-MINI RUSSELL 2000 WE	359	1,489	-75.9%	579	-38.0%
EOW1 EMINI S&P 500	219,915	326,378	-32.6%	197,889	11.1%
EOW1 S&P 500	35,990	48,011	-25.0%	37,991	-5.3%
EOW2 E-MINI RUSSELL 2000 WE	371	904	-59.0%	831	-55.4%
EOW2 EMINI S&P 500	139,950	195,329	-28.4%	118,317	18.3%
EOW2 S&P 500	26,526	7,049	276.3%	16,561	60.2%
EOW3 E-MINI RUSSELL 2000 WE	10,817	9,476	14.2%	14,963	-27.7%
EOW3 EMINI S&P 500	659,603	1,098,888	-40.0%	842,257	-21.7%
EOW3 S&P 500	45,800	84,872	-46.0%	51,011	-10.2%
EOW4 E-MINI RUSSELL 2000 WE	99	10	890.0%	363	-72.7%
EOW4 EMINI S&P 500	97,684	88,358	10.6%	33,072	195.4%
S&P 500	72,080	86,823	-17.0%	56,347	27.9%

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FX Futures					
AD/CD CROSS RATES	3	0	-	4	-25.0%
AD/JY CROSS RATES	689	842	-18.2%	453	52.1%
AD/NE CROSS RATES	293	21	1,295.2%	285	2.8%
AUSTRALIAN DOLLAR	155,954	159,529	-2.2%	165,745	-5.9%
BDI	0	0	-	0	-
BP/JY CROSS RATES	1,370	470	191.5%	1,388	-1.3%
BP/SF CROSS RATES	80	125	-36.0%	17	370.6%
BRAZIL REAL	65,610	40,451	62.2%	69,106	-5.1%
BRITISH POUND	207,549	229,134	-9.4%	239,429	-13.3%
CANADIAN DOLLAR	188,266	119,997	56.9%	130,964	43.8%
CD/JY CROSS RATES	2	100	-98.0%	1	100.0%
CHINESE RENMINBI (CNH)	1,783	2,059	-13.4%	1,675	6.4%
CZECK KORUNA (EC)	6	2	200.0%	6	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	1,824	2,958	-38.3%	1,743	4.6%
EC/CD CROSS RATES	1,906	1,793	6.3%	1,812	5.2%
EC/NOK CROSS RATES	372	205	81.5%	373	-0.3%
EC/SEK CROSS RATES	709	681	4.1%	655	8.2%
EFX/BP CROSS RATES	26,884	35,985	-25.3%	26,251	2.4%
EFX/JY CROSS RATES	21,345	27,388	-22.1%	22,750	-6.2%
EFX/SF CROSS RATES	8,047	12,287	-34.5%	10,636	-24.3%
E-MICRO AUD/USD	4,594	3,223	42.5%	3,761	22.1%
E-MICRO CAD/USD	1,929	1,543	25.0%	1,576	22.4%
E-MICRO CHF/USD	298	670	-55.5%	247	20.6%
E-MICRO EUR/USD	12,001	10,078	19.1%	8,709	37.8%
E-MICRO GBP/USD	4,814	2,470	94.9%	1,905	152.7%
E-MICRO INR/USD	383	138	177.5%	478	-19.9%
E-MICRO JPY/USD	1,774	1,096	61.9%	1,239	43.2%
E-MINI EURO FX	18,200	14,206	28.1%	15,634	16.4%
E-MINI JAPANESE YEN	1,880	807	133.0%	1,368	37.4%
EURO FX	556,961	506,414	10.0%	505,577	10.2%
HUNGARIAN FORINT (EC)	0	40	-100.0%	0	-
HUNGARIAN FORINT (US)	19	0	-	1	1,800.0%
INDIAN RUPEE	1,512	882	71.4%	2,981	-49.3%
JAPANESE YEN	160,628	205,368	-21.8%	149,784	7.2%
KOREAN WON	844	425	98.6%	930	-9.2%
MEXICAN PESO	286,497	189,220	51.4%	211,731	35.3%
NEW ZEALND DOLLAR	74,421	58,542	27.1%	74,616	-0.3%
NKR/USD CROSS RATE	1,933	1,806	7.0%	1,788	8.1%
POLISH ZLOTY (EC)	6	1	500.0%	4	50.0%
POLISH ZLOTY (US)	91	66	37.9%	129	-29.5%
RMB USD	1	5	-80.0%	2	-50.0%
RUSSIAN RUBLE	55,343	30,168	83.4%	70,702	-21.7%
S.AFRICAN RAND	12,551	11,870	5.7%	15,108	-16.9%
SF/JY CROSS RATES	4	7	-42.9%	0	-
SHEKEL	3	0	-	0	-
SKR/USD CROSS RATES	1,507	1,697	-11.2%	1,319	14.3%
SWISS FRANC	64,093	75,939	-15.6%	65,019	-1.4%
TURKISH LIRA	1,669	1,251	33.4%	1,617	3.2%
USDZAR	0	0	-	0	-

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FX Options					
AUD/USD MONTHLY OPTIONS	64,816	63,580	1.9%	59,876	8.3%
AUD/USD WKLY FRIDAY OPTION	3,335	4,633	-28.0%	0	-
AUD/USD WKLY FRIDAY OPTION	0	0	-	2,239	-100.0%
AUD/USD WKLY FRIDAY OPTION	1,964	2,566	-23.5%	1,311	49.8%
AUD/USD WKLY FRIDAY OPTION	2,145	1,481	44.8%	1,743	23.1%
AUD/USD WKLY FRIDAY OPTION	505	511	-1.2%	0	-
AUD/USD WKLY WED OPTIONS -	1,190	346	243.9%	639	86.2%
AUD/USD WKLY WED OPTIONS -	787	1,455	-45.9%	952	-17.3%
AUD/USD WKLY WED OPTIONS -	0	237	-100.0%	611	-100.0%
AUD/USD WKLY WED OPTIONS -	14	0	-	71	-80.3%
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	36	-100.0%	0	-
BRL/USD MONTHLY OPTIONS	407	0	-	309	31.7%
CAD/USD MONTHLY OPTIONS	54,402	62,119	-12.4%	47,742	13.9%
CAD/USD WKLY FRIDAY OPTION	5,889	10,311	-42.9%	41	14,263.4%
CAD/USD WKLY FRIDAY OPTION	0	0	-	2,391	-100.0%
CAD/USD WKLY FRIDAY OPTION	2,754	2,076	32.7%	1,402	96.4%
CAD/USD WKLY FRIDAY OPTION	2,011	1,589	26.6%	1,005	100.1%
CAD/USD WKLY FRIDAY OPTION	799	305	162.0%	0	-
CAD/USD WKLY WED OPTIONS -	2,659	1,626	63.5%	253	951.0%
CAD/USD WKLY WED OPTIONS -	559	485	15.3%	2,094	-73.3%
CAD/USD WKLY WED OPTIONS -	873	722	20.9%	317	175.4%
CAD/USD WKLY WED OPTIONS -	0	0	-	55	-100.0%
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	6,245	4,013	55.6%	4,378	42.6%
CHF/USD WKLY FRIDAY OPTION	57	151	-62.3%	50	14.0%
CHF/USD WKLY FRIDAY OPTION	0	0	-	207	-100.0%
CHF/USD WKLY FRIDAY OPTION	106	1	10,500.0%	1	10,500.0%
CHF/USD WKLY FRIDAY OPTION	263	2	13,050.0%	206	27.7%
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	223,465	245,048	-8.8%	246,971	-9.5%
EUR/USD WKLY FRIDAY OPTION	11,879	22,139	-46.3%	103	11,433.0%
EUR/USD WKLY FRIDAY OPTION	0	0	-	10,654	-100.0%
EUR/USD WKLY FRIDAY OPTION	5,901	4,989	18.3%	6,853	-13.9%
EUR/USD WKLY FRIDAY OPTION	1,483	3,535	-58.0%	3,509	-57.7%
EUR/USD WKLY FRIDAY OPTION	1,232	590	108.8%	0	-
EUR/USD WKLY WED OPTIONS -	2,053	2,771	-25.9%	6,011	-65.8%
EUR/USD WKLY WED OPTIONS -	2,563	5,928	-56.8%	1,561	64.2%
EUR/USD WKLY WED OPTIONS -	293	2,748	-89.3%	2,095	-86.0%
EUR/USD WKLY WED OPTIONS -	42	0	-	555	-92.4%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
GBP/USD MONTHLY OPTIONS	144,289	197,636	-27.0%	127,151	13.5%
GBP/USD WKLY FRIDAY OPTION	4,878	9,749	-50.0%	32	15,143.8%

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FX Options					
GBP/USD WKLY FRIDAY OPTION	0	0	-	5,607	-100.0%
GBP/USD WKLY FRIDAY OPTION	857	3,985	-78.5%	4,803	-82.2%
GBP/USD WKLY FRIDAY OPTION	1,464	1,753	-16.5%	1,425	2.7%
GBP/USD WKLY FRIDAY OPTION	437	658	-33.6%	0	-
GBP/USD WKLY WED OPTIONS -	1,615	1,182	36.6%	830	94.6%
GBP/USD WKLY WED OPTIONS -	341	495	-31.1%	1,080	-68.4%
GBP/USD WKLY WED OPTIONS -	11	834	-98.7%	205	-94.6%
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	119,415	115,676	3.2%	113,250	5.4%
JPY/USD WKLY FRIDAY OPTION	7,319	11,837	-38.2%	0	-
JPY/USD WKLY FRIDAY OPTION	0	0	-	5,984	-100.0%
JPY/USD WKLY FRIDAY OPTION	4,669	3,972	17.5%	2,182	114.0%
JPY/USD WKLY FRIDAY OPTION	2,257	3,050	-26.0%	955	136.3%
JPY/USD WKLY FRIDAY OPTION	1,662	1,302	27.6%	0	-
JPY/USD WKLY WED OPTIONS -	3,849	4,012	-4.1%	3,765	2.2%
JPY/USD WKLY WED OPTIONS -	845	870	-2.9%	510	65.7%
JPY/USD WKLY WED OPTIONS -	229	1,831	-87.5%	1,037	-77.9%
JPY/USD WKLY WED OPTIONS -	0	0	-	99	-100.0%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
MXN/USD MONTHLY OPTIONS	2,759	3,005	-8.2%	2,488	10.9%
MXN/USD WKLY FRIDAY OPTION	1,200	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	238	-100.0%	0	-
MXN/USD WKLY FRIDAY OPTION	0	362	-100.0%	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	1,180	9	13,011.1%	874	35.0%
NZD/USD WKLY FRIDAY OPTION	0	1	-100.0%	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	100	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	150	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	100	0	-	0	-
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	2,748	-100.0%	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	1	35	-97.1%	404	-99.8%

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Ag Products Futures					
BUTTER CS	7,978	7,264	9.8%	8,209	-2.8%
CASH-SETTLED CHEESE	16,809	28,520	-41.1%	20,241	-17.0%
CATTLE	330,239	348,501	-5.2%	320,353	3.1%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	350	-100.0%
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	7,116	2,165	228.7%	7,665	-7.2%
DRY WHEY	1,911	4,858	-60.7%	2,469	-22.6%
FEEDER CATTLE	40,718	49,035	-17.0%	42,439	-4.1%
GOLDMAN SACHS	12,297	15,033	-18.2%	13,281	-7.4%
GSCI EXCESS RETURN FUT	38,220	52,667	-27.4%	38,220	0.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	50	-100.0%	0	-
HDD WEATHER	2,260	9,250	-75.6%	0	-
HDD WEATHER EUROPEAN	3,000	18,000	-83.3%	1,250	140.0%
HOGS	286,535	225,040	27.3%	265,200	8.0%
HOUSING INDEX	60	49	22.4%	53	13.2%
LUMBER	3,113	4,528	-31.3%	2,090	48.9%
MALAYSIAN PALM SWAP	30,640	22,704	35.0%	32,708	-6.3%
MILK	20,949	31,968	-34.5%	22,735	-7.9%
MLK MID OPTIONS	0	14	-100.0%	0	-
NFD MILK	7,524	7,022	7.1%	8,818	-14.7%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,851	-2.3%
USD CRUDE PALM OIL	3,100	4,020	-22.9%	3,190	-2.8%
Ag Products Options					
BUTTER CS	4,620	10,007	-53.8%	8,073	-42.8%
CASH-SETTLED CHEESE	25,477	28,302	-10.0%	29,245	-12.9%
CATTLE	180,590	173,454	4.1%	213,021	-15.2%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	3,000	-100.0%
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	10,446	4,339	140.7%	13,147	-20.5%
DRY WHEY	2,006	2,685	-25.3%	2,713	-26.1%
FEEDER CATTLE	29,714	24,105	23.3%	25,184	18.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	9,000	-100.0%	0	-
HDD WEATHER	0	250	-100.0%	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	386,640	244,406	58.2%	455,219	-15.1%
HOUSING INDEX	7	2	250.0%	7	0.0%
LUMBER	821	1,871	-56.1%	977	-16.0%
LV CATL CSO	20	189	-89.4%	42	-52.4%
MILK	60,843	70,827	-14.1%	71,369	-14.7%
MLK MID OPTIONS	38	228	-83.3%	91	-58.2%
NFD MILK	10,021	11,387	-12.0%	12,937	-22.5%

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TOTAL FUTURES GROUP					
Interest Rate Futures	12,539,261	14,448,946	-13.2%	12,436,225	0.8%
Equity Index Futures	4,122,433	4,392,585	-6.2%	3,819,689	7.9%
FX Futures	1,946,648	1,751,959	11.1%	1,809,518	7.6%
Foreign Exchange Futures	0	2,748	-100.0%	0	-
Ag Products Futures	816,231	834,450	-2.2%	793,122	2.9%
TOTAL FUTURES	19,424,573	21,430,688	-9.4%	18,858,554	3.0%
TOTAL OPTIONS GROUP					
Interest Rate Options	56,299,222	46,901,402	20.0%	54,415,486	3.5%
Equity Index Options	4,221,149	5,216,587	-19.1%	4,053,704	4.1%
FX Options	700,317	808,460	-13.4%	678,482	3.2%
Foreign Exchange Options	1	35	-97.1%	404	-99.8%
Ag Products Options	711,243	581,052	22.4%	835,025	-14.8%
TOTAL OPTIONS	61,931,932	53,507,536	15.7%	59,983,101	3.2%
TOTAL COMBINED					
Interest Rate	68,838,483	61,350,348	12.2%	66,851,711	3.0%
Equity Index	8,343,582	9,609,172	-13.2%	7,873,393	6.0%
FX	2,646,965	2,560,419	3.4%	2,488,000	6.4%
Foreign Exchange	1	2,783	-100.0%	404	-99.8%
Ag Products	1,527,474	1,415,502	7.9%	1,628,147	-6.2%
GRAND TOTAL	81,356,505	74,938,224	8.6%	78,841,655	3.2%