



## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2020	Open Interest JAN 2019	% CHG	Open Interest DEC 2019	% CHG
<b>Interest Rate Futures</b>					
1-MONTH EURODOLLAR	32	216	-85.2%	32	0.0%
EURODOLLARS	11,629,669	12,439,610	-6.5%	10,940,505	6.3%
SOFR	396,295	71,405	455.0%	505,768	-21.6%
SONIA	19,393	10,185	90.4%	18,390	5.5%
<b>Interest Rate Options</b>					
EURODOLLARS	39,134,349	32,039,507	22.1%	36,266,803	7.9%
EURO MIDCURVE	9,037,527	15,440,575	-41.5%	8,237,474	9.7%
SOFR	20	0	-	0	-

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<b>Equity Index Futures</b>					
BITCOIN FUTURES	4,609	3,995	15.4%	3,186	44.7%
E-MINI COM SERVICES SELECT	9,082	4,877	86.2%	5,881	54.4%
E-mini FTSE 100 (USD)	0	5	-100.0%	0	-
E-mini FTSE China 50	0	160	-100.0%	0	-
E-MINI MIDCAP	77,709	67,067	15.9%	78,012	-0.4%
E-MINI NASDAQ 100	206,705	221,543	-6.7%	217,170	-4.8%
E-MINI RUSSELL 1000	7,483	7,859	-4.8%	7,950	-5.9%
E-MINI RUSSELL 1000 GROWTH	7,220	2,943	145.3%	3,924	84.0%
E-MINI RUSSELL 1000 VALUE	7,374	13,465	-45.2%	7,811	-5.6%
E-MINI RUSSELL 2000	498,795	491,645	1.5%	485,645	2.7%
E-MINI S&P500	2,698,618	2,637,323	2.3%	2,721,051	-0.8%
E-MINI S&P REAL ESTATE SELE	7,663	1,048	631.2%	4,838	58.4%
FT-SE 100	0	0	0.0%	0	-
FTSE Emerging	150	0	0.0%	30	400.0%
IBOVESPA INDEX	95	416	-77.2%	107	-11.2%
MICRO E-MINI NASDAQ 100	37,306	0	-	16,379	127.8%
MICRO E-MINI RUSSELL 2000	9,104	0	-	3,816	138.6%
MICRO E-MINI S&P500	47,344	0	-	25,191	87.9%
NASDAQ BIOTECH	281	2	13,950.0%	84	234.5%
Nearby BTIC+	0	0	-	0	-
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	17,671	25,224	-29.9%	22,472	-21.4%
NIKKEI 225 (YEN) STOCK	53,650	73,197	-26.7%	60,429	-11.2%
S&P 500	282,954	298,506	-5.2%	252,549	12.0%
S&P 500 ANNUAL DIVIDEND IND	91,183	75,539	20.7%	80,536	13.2%
S&P 500/GI	6	10	-40.0%	6	0.0%
S&P 500 QUARLY DIVIDEND IND	999	360	177.5%	998	0.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	5,229	4,778	9.4%	4,262	22.7%
S&P CONSUMER STAPLES SECT	13,684	17,201	-20.4%	7,775	76.0%
S&P ENERGY SECTOR	15,147	12,709	19.2%	13,620	11.2%
S&P FINANCIAL SECTOR	30,306	19,479	55.6%	28,682	5.7%
S&P HEALTH CARE SECTOR	18,985	14,386	32.0%	19,183	-1.0%
S&P INDUSTRIAL SECTOR	9,297	13,899	-33.1%	7,552	23.1%
S&P MATERIALS SECTOR	7,289	6,138	18.8%	3,472	109.9%
S&P TECHNOLOGY SECTOR	11,091	9,811	13.0%	8,660	28.1%
S&P UTILITIES SECTOR	12,517	20,501	-38.9%	11,380	10.0%
S&P VALUE INDEX FUTURES	8	12	-33.3%	8	0.0%
YEN DENOMINATED TOPIX	1,588	359	342.3%	349	355.0%

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<b>Equity Index Options</b>					
BITCOIN FUTURES	198	0	-	0	-
E-MINI NASDAQ 100	94,128	78,065	20.6%	48,085	95.8%
E-MINI RUSSELL 2000	11,074	6,290	76.1%	5,261	110.5%
E-MINI S&P500	1,972,084	2,072,274	-4.8%	1,415,138	39.4%
EOM E-MINI RUSSELL 2000 END	1,717	1,537	11.7%	2,301	-25.4%
EOM EMINI S&P	618,346	608,900	1.6%	561,400	10.1%
EOM S&P 500	11,819	23,708	-50.1%	20,375	-42.0%
EOW1 E-MINI RUSSELL 2000 WE	789	195	304.6%	304	159.5%
EOW1 E-MINI RUSSELL 2000 WE	1,039	162	541.4%	315	229.8%
EOW1 EMINI S&P 500	291,596	263,430	10.7%	310,649	-6.1%
EOW1 S&P 500	18,386	47,175	-61.0%	56,874	-67.7%
EOW2 E-MINI RUSSELL 2000 WE	566	243	132.9%	482	17.4%
EOW2 EMINI S&P 500	155,280	143,327	8.3%	100,675	54.2%
EOW2 S&P 500	5,345	23,773	-77.5%	11,256	-52.5%
EOW3 E-MINI RUSSELL 2000 WE	7,855	2,082	277.3%	13,365	-41.2%
EOW3 EMINI S&P 500	587,500	755,480	-22.2%	761,848	-22.9%
EOW3 S&P 500	42,333	58,574	-27.7%	57,424	-26.3%
EOW4 E-MINI RUSSELL 2000 WE	0	26	-100.0%	19	-100.0%
EOW4 EMINI S&P 500	0	65,414	-100.0%	44,898	-100.0%
S&P 500	105,465	82,635	27.6%	58,044	81.7%
	153	0	-	0	-

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<b>FX Futures</b>					
AD/CD CROSS RATES	8	4	100.0%	8	0.0%
AD/JY CROSS RATES	403	698	-42.3%	450	-10.4%
AD/NE CROSS RATES	202	18	1,022.2%	88	129.5%
AUSTRALIAN DOLLAR	164,339	127,860	28.5%	164,308	0.0%
BP/JY CROSS RATES	1,094	358	205.6%	1,050	4.2%
BP/SF CROSS RATES	27	77	-64.9%	33	-18.2%
BRAZIL REAL	51,018	14,369	255.1%	54,151	-5.8%
BRITISH POUND	210,070	197,781	6.2%	206,834	1.6%
CANADIAN DOLLAR	183,047	148,656	23.1%	175,666	4.2%
CD/JY CROSS RATES	80	2	3,900.0%	84	-4.8%
CHINESE RENMINBI (CNH)	1,935	2,039	-5.1%	1,544	25.3%
CZECK KORUNA (EC)	6	4	50.0%	6	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	1,242	1,634	-24.0%	1,284	-3.3%
EC/CD CROSS RATES	2,624	2,232	17.6%	2,588	1.4%
EC/NOK CROSS RATES	159	99	60.6%	130	22.3%
EC/SEK CROSS RATES	860	704	22.2%	652	31.9%
EFX/BP CROSS RATES	23,630	29,675	-20.4%	23,497	0.6%
EFX/JY CROSS RATES	24,532	27,199	-9.8%	22,847	7.4%
EFX/SF CROSS RATES	12,994	7,966	63.1%	9,816	32.4%
E-MINI EURO FX	16,564	15,180	9.1%	15,769	5.0%
E-MINI JAPANESE YEN	440	915	-51.9%	471	-6.6%
EURO FX	592,601	531,377	11.5%	557,808	6.2%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	20	0	-	18	11.1%
INDIAN RUPEE	2,002	1,504	33.1%	1,771	13.0%
JAPANESE YEN	188,470	199,438	-5.5%	175,139	7.6%
KOREAN WON	825	169	388.2%	779	5.9%
MEXICAN PESO	295,966	214,464	38.0%	277,946	6.5%
MICRO AUD/USD	5,913	2,902	103.8%	5,215	13.4%
MICRO CAD/USD	2,640	2,057	28.3%	2,198	20.1%
MICRO CHF/USD	542	213	154.5%	435	24.6%
MICRO EUR/USD	10,979	9,408	16.7%	7,681	42.9%
MICRO GBP/USD	3,211	1,700	88.9%	2,376	35.1%
MICRO INR/USD	211	330	-36.1%	217	-2.8%
MICRO JPY/USD	1,487	1,354	9.8%	902	64.9%
NEW ZEALND DOLLAR	43,402	33,454	29.7%	48,744	-11.0%
NKR/USD CROSS RATE	2,206	1,413	56.1%	2,275	-3.0%
POLISH ZLOTY (EC)	0	22	-100.0%	0	-
POLISH ZLOTY (US)	88	59	49.2%	66	33.3%
RMB USD	1	1	0.0%	1	0.0%
RUSSIAN RUBLE	51,638	34,601	49.2%	56,763	-9.0%
S.AFRICAN RAND	16,009	23,741	-32.6%	18,513	-13.5%
SF/JY CROSS RATES	30	5	500.0%	14	114.3%
SHEKEL	41	0	-	20	105.0%
SKR/USD CROSS RATES	1,366	1,228	11.2%	1,731	-21.1%
SWISS FRANC	51,037	66,289	-23.0%	55,515	-8.1%
TURKISH LIRA	1,390	1,135	22.5%	1,504	-7.6%
USDZAR	0	0	-	0	-

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<b>FX Options</b>					
AUD/USD MONTHLY OPTIONS	65,354	64,466	1.4%	54,712	19.5%
AUD/USD WKLY FRIDAY OPTION	0	3,430	-100.0%	0	-
AUD/USD WKLY FRIDAY OPTION	1,533	0	-	6,179	-75.2%
AUD/USD WKLY FRIDAY OPTION	1,283	2,160	-40.6%	2,371	-45.9%
AUD/USD WKLY FRIDAY OPTION	1,543	497	210.5%	607	154.2%
AUD/USD WKLY FRIDAY OPTION	0	0	-	61	-100.0%
AUD/USD WKLY WED OPTIONS -	1,172	768	52.6%	0	0.0%
AUD/USD WKLY WED OPTIONS -	207	91	127.5%	1,178	-82.4%
AUD/USD WKLY WED OPTIONS -	299	114	162.3%	4	7,375.0%
AUD/USD WKLY WED OPTIONS -	92	0	-	0	-
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
BRITISH POUND (EU)	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	10	0	-	0	-
CAD/USD MONTHLY OPTIONS	52,230	60,061	-13.0%	52,342	-0.2%
CAD/USD WKLY FRIDAY OPTION	0	5,137	-100.0%	0	-
CAD/USD WKLY FRIDAY OPTION	1,714	0	-	5,088	-66.3%
CAD/USD WKLY FRIDAY OPTION	1,469	1,683	-12.7%	1,681	-12.6%
CAD/USD WKLY FRIDAY OPTION	1,220	199	513.1%	930	31.2%
CAD/USD WKLY FRIDAY OPTION	0	0	-	684	-100.0%
CAD/USD WKLY WED OPTIONS -	1,555	1,580	-1.6%	0	0.0%
CAD/USD WKLY WED OPTIONS -	413	684	-39.6%	2,001	-79.4%
CAD/USD WKLY WED OPTIONS -	1,234	713	73.1%	362	240.9%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	12,093	2,177	455.5%	8,437	43.3%
CHF/USD WKLY FRIDAY OPTION	0	5	-100.0%	0	-
CHF/USD WKLY FRIDAY OPTION	1	0	-	4	-75.0%
CHF/USD WKLY FRIDAY OPTION	2	0	-	1	100.0%
CHF/USD WKLY FRIDAY OPTION	101	40	152.5%	23	339.1%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
EUR/GBP MONTHLY OPTIONS	0	30	-100.0%	0	-
EUR/JPY MONTHLY OPTIONS	0	0	-	0	-
EURO FX (EU)	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	214,907	210,496	2.1%	178,119	20.7%
EUR/USD WKLY FRIDAY OPTION	0	16,608	-100.0%	0	-
EUR/USD WKLY FRIDAY OPTION	4,723	0	-	7,812	-39.5%
EUR/USD WKLY FRIDAY OPTION	2,746	3,339	-17.8%	2,473	11.0%
EUR/USD WKLY FRIDAY OPTION	3,452	2,187	57.8%	2,131	62.0%
EUR/USD WKLY FRIDAY OPTION	0	0	-	123	-100.0%
EUR/USD WKLY WED OPTIONS -	4,970	2,900	71.4%	0	0.0%
EUR/USD WKLY WED OPTIONS -	1,262	3,105	-59.4%	2,569	-50.9%
EUR/USD WKLY WED OPTIONS -	764	594	28.6%	1,030	-25.8%
EUR/USD WKLY WED OPTIONS -	344	0	-	1,031	-66.6%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
GBP/USD MONTHLY OPTIONS	94,350	151,916	-37.9%	103,327	-8.7%
GBP/USD WKLY FRIDAY OPTION	0	8,718	-100.0%	0	-
GBP/USD WKLY FRIDAY OPTION	979	0	-	2,139	-54.2%
GBP/USD WKLY FRIDAY OPTION	1,043	2,130	-51.0%	1,699	-38.6%
GBP/USD WKLY FRIDAY OPTION	604	941	-35.8%	698	-13.5%
GBP/USD WKLY FRIDAY OPTION	0	0	-	25	-100.0%
GBP/USD WKLY WED OPTIONS -	3,032	2,664	13.8%	0	0.0%

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<b>FX Options</b>					
GBP/USD WKLY WED OPTIONS -	234	895	-73.9%	329	-28.9%
GBP/USD WKLY WED OPTIONS -	0	0	-	533	-100.0%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	103,401	91,897	12.5%	88,799	16.4%
JPY/USD WKLY FRIDAY OPTION	0	9,643	-100.0%	0	-
JPY/USD WKLY FRIDAY OPTION	3,157	0	-	6,010	-47.5%
JPY/USD WKLY FRIDAY OPTION	1,234	2,057	-40.0%	1,911	-35.4%
JPY/USD WKLY FRIDAY OPTION	1,291	1,836	-29.7%	1,265	2.1%
JPY/USD WKLY FRIDAY OPTION	0	0	-	89	-100.0%
JPY/USD WKLY WED OPTIONS -	4,687	1,285	264.7%	0	0.0%
JPY/USD WKLY WED OPTIONS -	808	359	125.1%	2,339	-65.5%
JPY/USD WKLY WED OPTIONS -	484	242	100.0%	211	129.4%
JPY/USD WKLY WED OPTIONS -	234	0	-	41	470.7%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
MXN/USD MONTHLY OPTIONS	1,112	2,595	-57.1%	1,067	4.2%
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	-
NZD/USD MONTHLY OPTIONS	1,780	1,195	49.0%	1,433	24.2%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	1	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	0	-	0	-
<b>Foreign Exchange Options</b>					
AUD/USD WKLY WED OPTIONS -	207	39	430.8%	146	41.8%

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<b>Ag Products Futures</b>					
BUTTER CS	11,811	7,598	55.4%	10,203	15.8%
CASH-SETTLED CHEESE	18,394	22,476	-18.2%	19,797	-7.1%
CATTLE	354,091	387,665	-8.7%	378,965	-6.6%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	8,846	6,888	28.4%	8,213	7.7%
DRY WHEY	2,080	3,307	-37.1%	2,272	-8.5%
FEEDER CATTLE	55,177	50,786	8.6%	49,684	11.1%
GOLDMAN SACHS	8,964	15,134	-40.8%	9,447	-5.1%
GSCI EXCESS RETURN FUT	33,466	58,606	-42.9%	32,650	2.5%
HDD EURO SEASONAL STRIP	250	0	-	250	0.0%
HDD SEASONAL STRIP	0	50	-100.0%	0	-
HDD WEATHER	6,425	1,250	414.0%	10,895	-41.0%
HDD WEATHER EUROPEAN	1,250	2,000	-37.5%	2,250	-44.4%
HOGS	291,742	217,848	33.9%	282,389	3.3%
HOUSING INDEX	61	39	56.4%	54	13.0%
LUMBER	3,447	3,390	1.7%	3,275	5.3%
MALAYSIAN PALM SWAP	28,130	18,184	54.7%	29,670	-5.2%
MILK	18,958	25,341	-25.2%	20,375	-7.0%
MLK MID OPTIONS	0	0	0.0%	0	-
NFD MILK	8,954	8,062	11.1%	8,631	3.7%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,851	-2.3%
USD CRUDE PALM OIL	6,380	4,360	46.3%	5,199	22.7%
<b>Ag Products Options</b>					
BUTTER CS	8,087	11,885	-32.0%	6,990	15.7%
CASH-SETTLED CHEESE	25,628	33,609	-23.7%	27,220	-5.8%
CATTLE	190,276	179,886	5.8%	156,623	21.5%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	1,000	0	-	0	-
CLASS IV MILK	11,574	9,165	26.3%	10,073	14.9%
DRY WHEY	1,327	2,125	-37.6%	1,733	-23.4%
FEEDER CATTLE	21,158	34,616	-38.9%	22,717	-6.9%
HDD EURO SEASONAL STRIP	0	500	-100.0%	0	-
HDD SEASONAL STRIP	0	9,000	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
HOGS	355,857	229,816	54.8%	327,025	8.8%
HOUSING INDEX	7	0	-	7	0.0%
LUMBER	921	2,293	-59.8%	548	68.1%
LV CATL CSO	60	353	-83.0%	60	0.0%
MILK	60,732	71,830	-15.5%	64,090	-5.2%
MLK MID OPTIONS	20	177	-88.7%	37	-45.9%
NFD MILK	14,550	21,029	-30.8%	11,787	23.4%



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<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	12,045,389	12,521,416	-3.8%	11,464,695	5.1%
Equity Index Futures	4,191,142	4,044,457	3.6%	4,103,008	2.1%
FX Futures	1,967,349	1,704,334	15.4%	1,898,907	3.6%
Foreign Exchange Futures	0	0	-	0	-
Ag Products Futures	862,188	836,746	3.0%	878,070	-1.8%
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	48,171,896	47,480,082	1.5%	44,504,277	8.2%
Equity Index Options	3,925,673	4,233,290	-7.3%	3,468,713	13.2%
FX Options	595,123	661,437	-10.0%	543,869	9.4%
Foreign Exchange Options	207	39	430.8%	146	41.8%
Ag Products Options	691,197	606,284	14.0%	628,910	9.9%
<b>TOTAL OPTIONS</b>	<b>53,384,096</b>	<b>52,981,132</b>	<b>0.8%</b>	<b>49,145,915</b>	<b>8.6%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	60,217,285	60,001,498	0.4%	55,968,972	7.6%
Equity Index	8,116,815	8,277,747	-1.9%	7,571,721	7.2%
FX	2,562,472	2,365,771	8.3%	2,442,776	4.9%
Foreign Exchange	207	39	430.8%	146	41.8%
Ag Products	1,553,385	1,443,030	7.6%	1,506,980	3.1%
<b>GRAND TOTAL</b>	<b>72,450,164</b>	<b>72,088,085</b>	<b>0.5%</b>	<b>67,490,595</b>	<b>7.3%</b>