



CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2020	Open Interest FEB 2019	% CHG	Open Interest JAN 2020	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	0	61	-100.0%	32	-100.0%
EURODOLLARS	11,838,632	12,525,461	-5.5%	11,629,669	1.8%
SOFR	540,331	124,633	333.5%	396,295	36.3%
SONIA	21,859	11,518	89.8%	19,393	12.7%
Interest Rate Options					
EURODOLLARS	45,489,960	35,865,922	26.8%	39,134,349	16.2%
EURO MIDCURVE	9,795,952	17,933,275	-45.4%	9,037,527	8.4%
SOFR	32	0	-	20	60.0%

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2020	Open Interest FEB 2019	% CHG	Open Interest JAN 2020	% CHG
Equity Index Futures					
BITCOIN FUTURES	4,798	3,205	49.7%	4,609	4.1%
E-MINI COM SERVICES SELECT	9,318	5,672	64.3%	9,082	2.6%
E-mini FTSE 100 (USD)	0	5	-100.0%	0	-
E-mini FTSE China 50	0	140	-100.0%	0	-
E-MINI MIDCAP	74,324	68,292	8.8%	77,709	-4.4%
E-MINI NASDAQ 100	223,496	228,750	-2.3%	206,705	8.1%
E-MINI RUSSELL 1000	7,844	8,065	-2.7%	7,483	4.8%
E-MINI RUSSELL 1000 GROWTH	6,600	2,829	133.3%	7,220	-8.6%
E-MINI RUSSELL 1000 VALUE	7,549	13,882	-45.6%	7,374	2.4%
E-MINI RUSSELL 2000	484,554	523,555	-7.4%	498,795	-2.9%
E-MINI S&P500	3,119,385	2,690,270	16.0%	2,698,618	15.6%
E-MINI S&P REAL ESTATE SELE	8,258	1,317	527.0%	7,663	7.8%
FT-SE 100	0	0	-	0	-
FTSE Emerging	134	17	688.2%	150	-10.7%
IBOVESPA INDEX	134	511	-73.8%	95	41.1%
MICRO E-MINI NASDAQ 100	56,262	0	-	37,306	50.8%
MICRO E-MINI RUSSELL 2000	15,268	0	-	9,104	67.7%
MICRO E-MINI S&P500	187,941	0	-	47,344	297.0%
NASDAQ BIOTECH	318	31	925.8%	281	13.2%
Nearby BTIC+	0	0	-	0	-
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	17,820	29,013	-38.6%	17,671	0.8%
NIKKEI 225 (YEN) STOCK	55,550	72,734	-23.6%	53,650	3.5%
S&P 500	334,770	324,725	3.1%	282,954	18.3%
S&P 500 ANNUAL DIVIDEND IND	136,361	81,442	67.4%	91,183	49.5%
S&P 500/GI	6	10	-40.0%	6	0.0%
S&P 500 QUARLY DIVIDEND IND	1,319	380	247.1%	999	32.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	6,027	4,707	28.0%	5,229	15.3%
S&P CONSUMER STAPLES SECT	13,535	16,930	-20.1%	13,684	-1.1%
S&P ENERGY SECTOR	16,696	13,626	22.5%	15,147	10.2%
S&P FINANCIAL SECTOR	28,634	16,370	74.9%	30,306	-5.5%
S&P HEALTH CARE SECTOR	13,277	14,924	-11.0%	18,985	-30.1%
S&P INDUSTRIAL SECTOR	9,124	16,021	-43.0%	9,297	-1.9%
S&P MATERIALS SECTOR	8,266	6,865	20.4%	7,289	13.4%
S&P TECHNOLOGY SECTOR	11,684	9,162	27.5%	11,091	5.3%
S&P UTILITIES SECTOR	17,738	18,277	-2.9%	12,517	41.7%
S&P VALUE INDEX FUTURES	8	12	-33.3%	8	0.0%
YEN DENOMINATED TOPIX	1,068	1,044	2.3%	1,588	-32.7%



CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2020	Open Interest FEB 2019	% CHG	Open Interest JAN 2020	% CHG
Equity Index Options					
BITCOIN FUTURES	334	0	-	198	68.7%
E-MINI NASDAQ 100	162,192	62,406	159.9%	94,128	72.3%
E-MINI RUSSELL 2000	19,891	18,777	5.9%	11,074	79.6%
E-MINI S&P500	2,880,018	2,457,534	17.2%	1,972,084	46.0%
EOM E-MINI RUSSELL 2000 END	1,629	2,380	-31.6%	1,717	-5.1%
EOM EMINI S&P	565,187	496,517	13.8%	618,346	-8.6%
EOM S&P 500	7,060	26,699	-73.6%	11,819	-40.3%
EOW1 E-MINI RUSSELL 2000 WE	3,211	895	258.8%	1,828	75.7%
EOW1 EMINI S&P 500	302,754	208,292	45.4%	291,596	3.8%
EOW1 S&P 500	9,157	45,900	-80.1%	18,386	-50.2%
EOW2 E-MINI RUSSELL 2000 WE	1,045	664	57.4%	566	84.6%
EOW2 EMINI S&P 500	165,800	177,301	-6.5%	155,280	6.8%
EOW2 S&P 500	2,886	20,888	-86.2%	5,345	-46.0%
EOW3 E-MINI RUSSELL 2000 WE	8,058	3,088	160.9%	7,855	2.6%
EOW3 EMINI S&P 500	519,204	374,490	38.6%	587,500	-11.6%
EOW3 S&P 500	19,805	28,180	-29.7%	42,333	-53.2%
EOW4 E-MINI RUSSELL 2000 WE	156	151	3.3%	0	-
EOW4 EMINI S&P 500	60,178	64,593	-6.8%	0	-
S&P 500	98,023	93,569	4.8%	105,465	-7.1%
	167	0	-	153	9.2%

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2020	Open Interest FEB 2019	% CHG	Open Interest JAN 2020	% CHG
FX Futures					
AD/CD CROSS RATES	8	3	166.7%	8	0.0%
AD/JY CROSS RATES	290	666	-56.5%	403	-28.0%
AD/NE CROSS RATES	211	16	1,218.8%	202	4.5%
AUSTRALIAN DOLLAR	211,818	133,018	59.2%	164,339	28.9%
BP/JY CROSS RATES	1,199	395	203.5%	1,094	9.6%
BP/SF CROSS RATES	42	77	-45.5%	27	55.6%
BRAZIL REAL	73,642	21,441	243.5%	51,018	44.3%
BRITISH POUND	221,360	201,822	9.7%	210,070	5.4%
CANADIAN DOLLAR	175,399	150,087	16.9%	183,047	-4.2%
CD/JY CROSS RATES	74	2	3,600.0%	80	-7.5%
CHINESE RENMINBI (CNH)	1,896	1,981	-4.3%	1,935	-2.0%
CZECK KORUNA (EC)	6	2	200.0%	6	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	1,874	2,024	-7.4%	1,242	50.9%
EC/CD CROSS RATES	2,075	2,167	-4.2%	2,624	-20.9%
EC/NOK CROSS RATES	191	92	107.6%	159	20.1%
EC/SEK CROSS RATES	706	700	0.9%	860	-17.9%
EFX/BP CROSS RATES	22,869	31,149	-26.6%	23,630	-3.2%
EFX/JY CROSS RATES	22,110	25,263	-12.5%	24,532	-9.9%
EFX/SF CROSS RATES	15,373	8,631	78.1%	12,994	18.3%
E-MINI EURO FX	18,993	16,946	12.1%	16,564	14.7%
E-MINI JAPANESE YEN	840	945	-11.1%	440	90.9%
EURO FX	620,226	527,164	17.7%	592,601	4.7%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	21	0	-	20	5.0%
INDIAN RUPEE	2,556	1,002	155.1%	2,002	27.7%
JAPANESE YEN	207,689	198,363	4.7%	188,470	10.2%
KOREAN WON	389	191	103.7%	825	-52.8%
MEXICAN PESO	250,622	236,088	6.2%	295,966	-15.3%
MICRO AUD/USD	7,551	4,676	61.5%	5,913	27.7%
MICRO CAD/USD	2,696	2,858	-5.7%	2,640	2.1%
MICRO CHF/USD	552	251	119.9%	542	1.8%
MICRO EUR/USD	13,969	10,667	31.0%	10,979	27.2%
MICRO GBP/USD	3,416	2,175	57.1%	3,211	6.4%
MICRO INR/USD	160	382	-58.1%	211	-24.2%
MICRO JPY/USD	1,734	1,410	23.0%	1,487	16.6%
NEW ZEALND DOLLAR	62,260	37,688	65.2%	43,402	43.4%
NKR/USD CROSS RATE	2,753	1,887	45.9%	2,206	24.8%
POLISH ZLOTY (EC)	0	38	-100.0%	0	-
POLISH ZLOTY (US)	256	119	115.1%	88	190.9%
RMB USD	2	1	100.0%	1	100.0%
RUSSIAN RUBLE	54,440	50,013	8.9%	51,638	5.4%
S.AFRICAN RAND	20,316	28,010	-27.5%	16,009	26.9%
SF/JY CROSS RATES	41	5	720.0%	30	36.7%
SHEKEL	23	0	-	41	-43.9%
SKR/USD CROSS RATES	1,652	1,524	8.4%	1,366	20.9%
SWISS FRANC	51,586	76,556	-32.6%	51,037	1.1%
TURKISH LIRA	1,293	1,425	-9.3%	1,390	-7.0%
USDZAR	0	0	-	0	-

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2020	Open Interest FEB 2019	% CHG	Open Interest JAN 2020	% CHG
FX Options					
AUD/USD MONDAY OPTION WEE	509	0	-	0	-
AUD/USD MONTHLY OPTIONS	78,305	60,280	29.9%	65,354	19.8%
AUD/USD WKLY FRIDAY OPTION	0	2,427	-100.0%	0	-
AUD/USD WKLY FRIDAY OPTION	5,540	0	-	1,533	261.4%
AUD/USD WKLY FRIDAY OPTION	2,187	1,670	31.0%	1,283	70.5%
AUD/USD WKLY FRIDAY OPTION	1,267	560	126.3%	1,543	-17.9%
AUD/USD WKLY FRIDAY OPTION	0	1,669	-100.0%	0	0.0%
AUD/USD WKLY WED OPTIONS -	1,792	1,176	52.4%	1,172	52.9%
AUD/USD WKLY WED OPTIONS -	345	168	105.4%	207	66.7%
AUD/USD WKLY WED OPTIONS -	1,067	16	6,568.8%	299	256.9%
AUD/USD WKLY WED OPTIONS -	115	25	360.0%	92	25.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRITISH POUND (EU)	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	31	0	-	10	210.0%
CAD/USD MONDAY OPTIONS WE	1	0	-	0	-
CAD/USD MONDAY OPTIONS WE	94	0	-	0	-
CAD/USD MONTHLY OPTIONS	60,263	56,900	5.9%	52,230	15.4%
CAD/USD WKLY FRIDAY OPTION	0	5,572	-100.0%	0	-
CAD/USD WKLY FRIDAY OPTION	2,587	0	-	1,714	50.9%
CAD/USD WKLY FRIDAY OPTION	1,508	1,267	19.0%	1,469	2.7%
CAD/USD WKLY FRIDAY OPTION	3,315	1,206	174.9%	1,220	171.7%
CAD/USD WKLY FRIDAY OPTION	0	213	-100.0%	0	0.0%
CAD/USD WKLY WED OPTIONS -	2,235	622	259.3%	1,555	43.7%
CAD/USD WKLY WED OPTIONS -	727	642	13.2%	413	76.0%
CAD/USD WKLY WED OPTIONS -	549	20	2,645.0%	1,234	-55.5%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	8,085	2,923	176.6%	12,093	-33.1%
CHF/USD WKLY FRIDAY OPTION	0	32	-100.0%	0	-
CHF/USD WKLY FRIDAY OPTION	182	0	-	1	18,100.0%
CHF/USD WKLY FRIDAY OPTION	160	3	5,233.3%	2	7,900.0%
CHF/USD WKLY FRIDAY OPTION	1	0	-	101	-99.0%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
EUR/GBP MONTHLY OPTIONS	0	25	-100.0%	0	-
EUR/JPY MONTHLY OPTIONS	0	0	-	0	-
EURO FX (EU)	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	1,081	0	-	0	-
EUR/USD MONDAY OPTION WEE	50	0	-	0	-
EUR/USD MONDAY OPTION WEE	337	0	-	0	-
EUR/USD MONDAY OPTION WEE	49	0	-	0	-
EUR/USD MONTHLY OPTIONS	290,226	229,258	26.6%	214,907	35.0%
EUR/USD WKLY FRIDAY OPTION	0	12,601	-100.0%	0	-
EUR/USD WKLY FRIDAY OPTION	8,864	0	-	4,723	87.7%
EUR/USD WKLY FRIDAY OPTION	4,467	7,433	-39.9%	2,746	62.7%
EUR/USD WKLY FRIDAY OPTION	6,256	3,007	108.0%	3,452	81.2%
EUR/USD WKLY FRIDAY OPTION	0	1,026	-100.0%	0	0.0%
EUR/USD WKLY WED OPTIONS -	8,613	5,259	63.8%	4,970	73.3%
EUR/USD WKLY WED OPTIONS -	5,360	1,743	207.5%	1,262	324.7%
EUR/USD WKLY WED OPTIONS -	2,828	1,362	107.6%	764	270.2%
EUR/USD WKLY WED OPTIONS -	1,308	0	0.0%	344	280.2%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2020	Open Interest FEB 2019	% CHG	Open Interest JAN 2020	% CHG
FX Options					
GBP/USD MONDAY OPTION WEE	619	0	-	0	-
GBP/USD MONTHLY OPTIONS	106,594	148,945	-28.4%	94,350	13.0%
GBP/USD WKLY FRIDAY OPTION	0	7,507	-100.0%	0	-
GBP/USD WKLY FRIDAY OPTION	2,781	0	-	979	184.1%
GBP/USD WKLY FRIDAY OPTION	1,165	2,542	-54.2%	1,043	11.7%
GBP/USD WKLY FRIDAY OPTION	779	1,581	-50.7%	604	29.0%
GBP/USD WKLY FRIDAY OPTION	0	1,187	-100.0%	0	0.0%
GBP/USD WKLY WED OPTIONS -	2,484	1,308	89.9%	3,032	-18.1%
GBP/USD WKLY WED OPTIONS -	72	778	-90.7%	234	-69.2%
GBP/USD WKLY WED OPTIONS -	44	289	-84.8%	0	-
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	1,766	0	-	0	-
JPY/USD MONDAY OPTION WEE	561	0	-	0	-
JPY/USD MONDAY OPTION WEE	96	0	-	0	-
JPY/USD MONTHLY OPTIONS	143,555	102,538	40.0%	103,401	38.8%
JPY/USD WKLY FRIDAY OPTION	0	9,110	-100.0%	0	-
JPY/USD WKLY FRIDAY OPTION	5,960	0	-	3,157	88.8%
JPY/USD WKLY FRIDAY OPTION	4,410	3,629	21.5%	1,234	257.4%
JPY/USD WKLY FRIDAY OPTION	886	1,774	-50.1%	1,291	-31.4%
JPY/USD WKLY FRIDAY OPTION	0	1,328	-100.0%	0	0.0%
JPY/USD WKLY WED OPTIONS -	12,585	1,267	893.3%	4,687	168.5%
JPY/USD WKLY WED OPTIONS -	2,584	357	623.8%	808	219.8%
JPY/USD WKLY WED OPTIONS -	560	565	-0.9%	484	15.7%
JPY/USD WKLY WED OPTIONS -	190	0	0.0%	234	-18.8%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	7,140	3,625	97.0%	1,112	542.1%
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	2,707	898	201.4%	1,780	52.1%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	50	-100.0%	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	1,198	78	1,435.9%	207	478.7%

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2020	Open Interest FEB 2019	% CHG	Open Interest JAN 2020	% CHG
Ag Products Futures					
BUTTER CS	11,813	7,492	57.7%	11,811	0.0%
CASH-SETTLED CHEESE	19,483	20,574	-5.3%	18,394	5.9%
CATTLE	349,134	413,788	-15.6%	354,091	-1.4%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	600	100	500.0%	0	-
CDD WEATHER	1,000	0	-	0	-
CLASS IV MILK	7,249	6,661	8.8%	8,846	-18.1%
DRY WHEY	2,567	3,308	-22.4%	2,080	23.4%
FEEDER CATTLE	52,111	52,340	-0.4%	55,177	-5.6%
GOLDMAN SACHS	8,972	13,899	-35.4%	8,964	0.1%
GSCI EXCESS RETURN FUT	36,866	58,472	-37.0%	33,466	10.2%
HDD EURO SEASONAL STRIP	250	0	-	250	0.0%
HDD SEASONAL STRIP	0	50	-100.0%	0	-
HDD WEATHER	3,675	2,050	79.3%	6,425	-42.8%
HDD WEATHER EUROPEAN	1,250	2,000	-37.5%	1,250	0.0%
HOGS	288,793	257,728	12.1%	291,742	-1.0%
HOUSING INDEX	49	36	36.1%	61	-19.7%
LUMBER	3,738	2,929	27.6%	3,447	8.4%
MALAYSIAN PALM SWAP	25,820	18,516	39.4%	28,130	-8.2%
MILK	19,240	22,669	-15.1%	18,958	1.5%
MLK MID OPTIONS	0	0	0.0%	0	-
NFD MILK	9,776	8,164	19.7%	8,954	9.2%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,762	0.0%
USD CRUDE PALM OIL	6,690	4,180	60.0%	6,380	4.9%
Ag Products Options					
BUTTER CS	10,085	11,815	-14.6%	8,087	24.7%
CASH-SETTLED CHEESE	28,565	32,623	-12.4%	25,628	11.5%
CATTLE	179,595	175,275	2.5%	190,276	-5.6%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	2,000	0	-	1,000	100.0%
CLASS IV MILK	13,466	10,489	28.4%	11,574	16.3%
DRY WHEY	1,584	2,393	-33.8%	1,327	19.4%
FEEDER CATTLE	29,058	29,683	-2.1%	21,158	37.3%
HDD EURO SEASONAL STRIP	0	500	-100.0%	0	-
HDD SEASONAL STRIP	0	9,000	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
HOGS	301,954	232,972	29.6%	355,857	-15.1%
HOUSING INDEX	0	0	-	7	-100.0%
LUMBER	955	1,138	-16.1%	921	3.7%
LV CATL CSO	0	379	-100.0%	60	-100.0%
MILK	66,926	68,101	-1.7%	60,732	10.2%
MLK MID OPTIONS	30	169	-82.2%	20	50.0%
NFD MILK	21,805	22,220	-1.9%	14,550	49.9%

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2020	Open Interest FEB 2019	% CHG	Open Interest JAN 2020	% CHG
TOTAL FUTURES GROUP					
Interest Rate Futures	12,400,822	12,661,673	-2.1%	12,045,389	3.0%
Equity Index Futures	4,878,066	4,172,783	16.9%	4,191,142	16.4%
FX Futures	2,077,179	1,779,920	16.7%	1,967,349	5.6%
Foreign Exchange Futures	0	0	-	0	-
Ag Products Futures	852,838	898,718	-5.1%	862,188	-1.1%
TOTAL OPTIONS GROUP					
Interest Rate Options	55,285,944	53,799,197	2.8%	48,171,896	14.8%
Equity Index Options	4,826,755	4,082,324	18.2%	3,925,673	23.0%
FX Options	797,842	688,383	15.9%	595,123	34.1%
Foreign Exchange Options	1,198	78	1,435.9%	207	478.7%
Ag Products Options	656,023	596,757	9.9%	691,197	-5.1%
TOTAL OPTIONS	61,567,762	59,166,739	4.1%	53,384,096	15.3%
TOTAL COMBINED					
Interest Rate	67,686,766	66,460,870	1.8%	60,217,285	12.4%
Equity Index	9,704,821	8,255,107	17.6%	8,116,815	19.6%
FX	2,875,021	2,468,303	16.5%	2,562,472	12.2%
Foreign Exchange	1,198	78	1,435.9%	207	478.7%
Ag Products	1,508,861	1,495,475	0.9%	1,553,385	-2.9%
GRAND TOTAL	81,776,667	78,679,833	3.9%	72,450,164	12.9%