



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%



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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%



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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%



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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	-

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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	-



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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%



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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%



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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					
TOTAL FUTURES					
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%