

## CME Exchange Open Interest Report - Monthly

	Open Interest MAR 2019	Open Interest MAR 2018	% CHG	Open Interest FEB 2019	% CHG
<b>Interest Rate Futures</b>					
1-MONTH EURODOLLAR	50	7,081	-99.3%	61	-18.0%
EURODOLLARS	12,590,552	16,882,213	-25.4%	12,525,461	0.5%
SOFR	134,998	0	-	124,633	8.3%
SONIA	13,123	0	-	11,518	13.9%
<b>Interest Rate Options</b>					
EURODOLLARS	37,071,246	27,302,180	35.8%	35,865,922	3.4%
EURO MIDCURVE	15,256,235	18,926,408	-19.4%	17,933,275	-14.9%
<b>Equity Index Futures</b>					
BITCOIN FUTURES	3,656	1,710	113.8%	3,205	14.1%
E-mini FTSE 100 (USD)	0	0	0.0%	5	-100.0%
E-mini FTSE China 50	0	226	-100.0%	140	-100.0%
E-MINI MIDCAP	61,895	79,509	-22.2%	68,292	-9.4%
E-MINI NASDAQ 100	195,756	250,985	-22.0%	228,750	-14.4%
E-MINI RUSSELL 1000	8,899	8,000	11.2%	8,065	10.3%
E-MINI RUSSELL 1000 GROWTH	2,279	1,624	40.3%	2,829	-19.4%
E-MINI RUSSELL 1000 VALUE	6,244	7,628	-18.1%	13,882	-55.0%
E-MINI RUSSELL 2000	448,221	476,241	-5.9%	523,555	-14.4%
E-MINI S&P500	2,507,348	2,988,089	-16.1%	2,690,270	-6.8%
E-MINI S&P REAL ESTATE SELE	4,476	2,988	49.8%	6,989	-36.0%
FT-SE 100	0	19	-100.0%	0	-
FTSE Emerging	89	20	345.0%	17	423.5%
IBOVESPA INDEX	458	676	-32.2%	511	-10.4%
NASDAQ BIOTECH	26	964	-97.3%	31	-16.1%
NIFTY 50	0	1,510	-100.0%	0	-
NIKKEI 225 (\$) STOCK	24,840	43,711	-43.2%	29,013	-14.4%
NIKKEI 225 (YEN) STOCK	56,423	64,692	-12.8%	72,734	-22.4%
S&P 500	215,178	127,436	68.9%	324,725	-33.7%
S&P 500/GI	10	13	-23.1%	10	0.0%
S&P 500/VALUE	92,331	107,521	-14.1%	81,834	12.8%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	3,740	6,079	-38.5%	4,707	-20.5%
S&P CONSUMER STAPLES SECT	13,499	25,322	-46.7%	16,930	-20.3%
S&P ENERGY SECTOR	14,246	11,803	20.7%	13,626	4.6%
S&P FINANCIAL SECTOR	31,974	32,163	-0.6%	16,370	95.3%
S&P HEALTH CARE SECTOR	9,652	6,821	41.5%	14,924	-35.3%
S&P INDUSTRIAL SECTOR	6,684	5,120	30.5%	16,021	-58.3%
S&P MATERIALS SECTOR	6,301	4,178	50.8%	6,865	-8.2%
S&P TECHNOLOGY SECTOR	7,249	11,085	-34.6%	9,162	-20.9%
S&P UTILITIES SECTOR	9,921	23,571	-57.9%	18,277	-45.7%
YEN DENOMINATED TOPIX	458	90	408.9%	1,044	-56.1%



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<b>Equity Index Options</b>					
E-MINI NASDAQ 100	55,492	70,778	-21.6%	62,406	-11.1%
E-MINI RUSSELL 2000	14,117	7,267	94.3%	18,777	-24.8%
E-MINI S&P500	1,654,246	1,639,472	0.9%	2,457,534	-32.7%
EOM E-MINI RUSSELL 2000 END	2,605	481	441.6%	2,380	9.5%
EOM EMINI S&P	521,931	498,323	4.7%	496,517	5.1%
EOM S&P 500	37,763	23,602	60.0%	26,699	41.4%
EOW1 E-MINI RUSSELL 2000 WE	817	1,733	-52.9%	315	159.4%
EOW1 E-MINI RUSSELL 2000 WE	1,203	2,464	-51.2%	580	107.4%
EOW1 EMINI S&P 500	199,640	247,024	-19.2%	208,292	-4.2%
EOW1 S&P 500	22,186	10,013	121.6%	45,900	-51.7%
EOW2 E-MINI RUSSELL 2000 WE	1,030	1,590	-35.2%	664	55.1%
EOW2 EMINI S&P 500	110,263	132,476	-16.8%	177,301	-37.8%
EOW2 S&P 500	2,296	8,609	-73.3%	20,888	-89.0%
EOW3 E-MINI RUSSELL 2000 WE	9,374	26,819	-65.0%	3,088	203.6%
EOW3 EMINI S&P 500	861,514	1,231,223	-30.0%	374,490	130.0%
EOW3 S&P 500	56,313	113,937	-50.6%	28,180	99.8%
EOW4 E-MINI RUSSELL 2000 WE	183	1,369	-86.6%	151	21.2%
EOW4 EMINI S&P 500	62,599	55,264	13.3%	64,593	-3.1%
S&P 500	50,931	96,009	-47.0%	93,569	-45.6%

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<b>FX Futures</b>					
AD/CD CROSS RATES	2	0	-	3	-33.3%
AD/JY CROSS RATES	908	971	-6.5%	666	36.3%
AD/NE CROSS RATES	58	79	-26.6%	16	262.5%
AUSTRALIAN DOLLAR	145,300	107,983	34.6%	133,018	9.2%
BDI	0	0	-	0	-
BP/JY CROSS RATES	375	479	-21.7%	395	-5.1%
BP/SF CROSS RATES	64	75	-14.7%	77	-16.9%
BRAZIL REAL	40,817	37,248	9.6%	21,441	90.4%
BRITISH POUND	148,906	175,349	-15.1%	201,822	-26.2%
CANADIAN DOLLAR	151,135	125,373	20.5%	150,087	0.7%
CD/JY CROSS RATES	2	100	-98.0%	2	0.0%
CHINESE RENMINBI (CNH)	1,326	1,170	13.3%	1,981	-33.1%
CZECK KORUNA (EC)	2	0	-	2	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	3,003	1,239	142.4%	2,024	48.4%
EC/CD CROSS RATES	1,771	1,564	13.2%	2,167	-18.3%
EC/NOK CROSS RATES	430	89	383.1%	92	367.4%
EC/SEK CROSS RATES	517	793	-34.8%	700	-26.1%
EFX/BP CROSS RATES	27,632	36,636	-24.6%	31,149	-11.3%
EFX/JY CROSS RATES	24,325	17,881	36.0%	25,263	-3.7%
EFX/SF CROSS RATES	10,409	10,153	2.5%	8,631	20.6%
E-MICRO AUD/USD	3,362	1,646	104.3%	4,676	-28.1%
E-MICRO CAD/USD	1,598	1,388	15.1%	2,858	-44.1%
E-MICRO CHF/USD	270	151	78.8%	251	7.6%
E-MICRO EUR/USD	6,374	8,606	-25.9%	10,667	-40.2%
E-MICRO GBP/USD	1,822	4,106	-55.6%	2,175	-16.2%
E-MICRO INR/USD	267	163	63.8%	382	-30.1%
E-MICRO JPY/USD	895	1,454	-38.4%	1,410	-36.5%
E-MINI EURO FX	14,290	12,706	12.5%	16,946	-15.7%
E-MINI JAPANESE YEN	506	552	-8.3%	945	-46.5%
EURO FX	490,397	491,007	-0.1%	527,164	-7.0%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
INDIAN RUPEE	1,410	1,278	10.3%	1,002	40.7%
JAPANESE YEN	154,849	148,556	4.2%	198,363	-21.9%
KOREAN WON	150	59	154.2%	191	-21.5%
MEXICAN PESO	228,851	206,023	11.1%	236,088	-3.1%
NEW ZEALND DOLLAR	39,576	46,812	-15.5%	37,688	5.0%
NKR/USD CROSS RATE	2,086	1,400	49.0%	1,887	10.5%
POLISH ZLOTY (EC)	156	3	5,100.0%	38	310.5%
POLISH ZLOTY (US)	77	59	30.5%	119	-35.3%
RMB USD	1	3	-66.7%	1	0.0%
RUSSIAN RUBLE	58,778	28,651	105.2%	50,013	17.5%
S.AFRICAN RAND	13,122	11,428	14.8%	28,010	-53.2%
SF/JY CROSS RATES	0	0	-	5	-100.0%
SHEKEL	0	805	-100.0%	0	-
SKR/USD CROSS RATES	1,361	1,500	-9.3%	1,524	-10.7%
SWISS FRANC	73,131	46,924	55.8%	76,556	-4.5%
TURKISH LIRA	1,548	8,317	-81.4%	1,425	8.6%
USDZAR	0	0	-	0	-

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<b>FX Options</b>					
AUD/USD PQO 2pm Fix	60,394	111,255	-45.7%	67,991	-11.2%
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	0	236	-100.0%	0	-
CAD/USD PQO 2pm Fix	68,353	82,047	-16.7%	66,442	2.9%
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	50	-100.0%	0	-
CHF/USD PQO 2pm Fix	3,309	1,367	142.1%	2,958	11.9%
EFX/BP CROSS RATES	44	0	-	25	76.0%
EFX/JY CROSS RATES	0	0	-	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	0	15	-100.0%	0	-
EUR/USD PQO 2pm Fix	246,214	310,996	-20.8%	261,689	-5.9%
GBP/USD PQO 2pm Fix	147,515	139,699	5.6%	164,137	-10.1%
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD PQO 2pm Fix	94,580	135,699	-30.3%	120,568	-21.6%
MEXICAN PESO	2,189	2,301	-4.9%	3,625	-39.6%
NEW ZEALND DOLLAR	66	0	-	948	-93.0%
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	1,298	-100.0%	0	-
<b>Foreign Exchange Options</b>					
AUD/USD PQO 2pm Fix	349	8	4,262.5%	78	347.4%

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<b>Ag Products Futures</b>					
BUTTER CS	8,676	7,707	12.6%	7,492	15.8%
CASH-SETTLED CHEESE	23,086	27,293	-15.4%	20,574	12.2%
CATTLE	439,675	356,828	23.2%	413,788	6.3%
CDD SEASONAL STRIP	100	0	-	100	0.0%
CDD WEATHER	2,000	0	-	0	-
CLASS IV MILK	7,681	1,692	354.0%	6,661	15.3%
DRY WHEY	3,379	3,662	-7.7%	3,308	2.1%
FEEDER CATTLE	53,219	55,941	-4.9%	52,340	1.7%
GOLDMAN SACHS	13,212	15,269	-13.5%	13,899	-4.9%
GSCI EXCESS RETURN FUT	53,396	58,318	-8.4%	58,472	-8.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	50	0	-	50	0.0%
HDD WEATHER	1,000	2,750	-63.6%	2,050	-51.2%
HDD WEATHER EUROPEAN	1,000	0	-	2,000	-50.0%
HOGS	283,222	234,184	20.9%	257,728	9.9%
HOUSING INDEX	54	32	68.7%	36	50.0%
LUMBER	2,684	6,520	-58.8%	2,929	-8.4%
MALAYSIAN PALM SWAP	18,660	18,398	1.4%	18,516	0.8%
MILK	24,058	24,306	-1.0%	22,669	6.1%
MLK MID OPTIONS	0	0	-	0	0.0%
NFD MILK	9,235	8,609	7.3%	8,164	13.1%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,762	0.0%
USD CRUDE PALM OIL	4,072	5,190	-21.5%	4,180	-2.6%
<b>Ag Products Options</b>					
BUTTER CS	13,050	10,344	26.2%	11,815	10.5%
CASH-SETTLED CHEESE	35,379	47,327	-25.2%	32,623	8.4%
CATTLE	213,885	207,455	3.1%	175,275	22.0%
CDD SEASONAL STRIP	2,000	0	-	0	-
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	12,380	4,458	177.7%	10,489	18.0%
DRY WHEY	3,087	3,035	1.7%	2,393	29.0%
FEEDER CATTLE	25,971	46,882	-44.6%	29,683	-12.5%
HDD EURO SEASONAL STRIP	0	2,500	-100.0%	500	-100.0%
HDD SEASONAL STRIP	9,000	9,500	-5.3%	9,000	0.0%
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	361,315	180,315	100.4%	232,972	55.1%
HOUSING INDEX	0	2	-100.0%	0	-
LUMBER	2,012	2,159	-6.8%	1,138	76.8%
LV CATL CSO	369	5	7,280.0%	379	-2.6%
MILK	74,437	75,103	-0.9%	68,101	9.3%
MLK MID OPTIONS	183	335	-45.4%	169	8.3%
NFD MILK	25,262	15,594	62.0%	22,220	13.7%



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<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	12,738,723	16,889,294	-24.6%	12,661,673	0.6%
Equity Index Futures	3,731,853	4,289,794	-13.0%	4,172,783	-10.6%
FX Futures	1,651,859	1,540,779	7.2%	1,779,920	-7.2%
Foreign Exchange Futures	0	1,298	-100.0%	0	-
Ag Products Futures	952,221	830,461	14.7%	898,718	6.0%
<b>TOTAL FUTURES</b>	<b>19,074,656</b>	<b>23,551,626</b>	<b>-19.0%</b>	<b>19,513,094</b>	<b>-2.2%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	52,327,481	46,228,588	13.2%	53,799,197	-2.7%
Equity Index Options	3,664,503	4,168,453	-12.1%	4,082,324	-10.2%
FX Options	622,664	783,665	-20.5%	688,383	-9.5%
Foreign Exchange Options	349	8	4,262.5%	78	347.4%
Ag Products Options	778,330	605,014	28.6%	596,757	30.4%
<b>TOTAL OPTIONS</b>	<b>57,393,327</b>	<b>51,785,728</b>	<b>10.8%</b>	<b>59,166,739</b>	<b>-3.0%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	65,066,204	63,117,882	3.1%	66,460,870	-2.1%
Equity Index	7,396,356	8,458,247	-12.6%	8,255,107	-10.4%
FX	2,274,523	2,324,444	-2.1%	2,468,303	-7.9%
Foreign Exchange	349	1,306	-73.3%	78	347.4%
Ag Products	1,730,551	1,435,475	20.6%	1,495,475	15.7%
<b>GRAND TOTAL</b>	<b>76,467,983</b>	<b>75,337,354</b>	<b>1.5%</b>	<b>78,679,833</b>	<b>-2.8%</b>