

## CME Exchange Open Interest Report - Monthly

|                              | Open Interest<br>APR 2019 | Open Interest<br>APR 2018 | % CHG   | Open Interest<br>MAR 2019 | % CHG  |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| <b>Interest Rate Futures</b> |                           |                           |         |                           |        |
| 1-MONTH EURODOLLAR           | 40                        | 3,401                     | -98.8%  | 50                        | -20.0% |
| EURODOLLARS                  | 13,017,858                | 16,624,457                | -21.7%  | 12,590,552                | 3.4%   |
| SOFR                         | 125,581                   | 0                         | -       | 134,998                   | -7.0%  |
| SONIA                        | 15,125                    | 0                         | -       | 13,123                    | 15.3%  |
| <b>Interest Rate Options</b> |                           |                           |         |                           |        |
| EURODOLLARS                  | 38,944,546                | 26,686,907                | 45.9%   | 37,071,246                | 5.1%   |
| EURO MIDCURVE                | 16,533,454                | 18,439,683                | -10.3%  | 15,256,235                | 8.4%   |
| <b>Equity Index Futures</b>  |                           |                           |         |                           |        |
| BITCOIN FUTURES              | 4,211                     | 2,220                     | 89.7%   | 3,656                     | 15.2%  |
| E-mini FTSE 100 (USD)        | 0                         | 0                         | 0.0%    | 0                         | -      |
| E-mini FTSE China 50         | 3                         | 119                       | -97.5%  | 0                         | 0.0%   |
| E-MINI MIDCAP                | 65,690                    | 76,635                    | -14.3%  | 61,895                    | 6.1%   |
| E-MINI NASDAQ 100            | 222,838                   | 238,355                   | -6.5%   | 195,756                   | 13.8%  |
| E-MINI RUSSELL 1000          | 9,116                     | 9,280                     | -1.8%   | 8,899                     | 2.4%   |
| E-MINI RUSSELL 1000 GROWTH   | 2,487                     | 3,876                     | -35.8%  | 2,279                     | 9.1%   |
| E-MINI RUSSELL 1000 VALUE    | 6,636                     | 8,490                     | -21.8%  | 6,244                     | 6.3%   |
| E-MINI RUSSELL 2000          | 427,587                   | 510,287                   | -16.2%  | 448,221                   | -4.6%  |
| E-MINI S&P500                | 2,644,496                 | 2,995,032                 | -11.7%  | 2,507,348                 | 5.5%   |
| E-MINI S&P REAL ESTATE SELE  | 6,264                     | 6,558                     | -4.5%   | 4,476                     | 39.9%  |
| FT-SE 100                    | 0                         | 127                       | -100.0% | 0                         | -      |
| FTSE Emerging                | 30                        | 5                         | 500.0%  | 89                        | -66.3% |
| IBOVESPA INDEX               | 150                       | 486                       | -69.1%  | 458                       | -67.2% |
| NASDAQ BIOTECH               | 93                        | 964                       | -90.4%  | 26                        | 257.7% |
| NIFTY 50                     | 0                         | 1,004                     | -100.0% | 0                         | -      |
| NIKKEI 225 (\$) STOCK        | 25,512                    | 44,314                    | -42.4%  | 24,840                    | 2.7%   |
| NIKKEI 225 (YEN) STOCK       | 63,851                    | 66,295                    | -3.7%   | 56,423                    | 13.2%  |
| S&P 500                      | 252,922                   | 181,457                   | 39.4%   | 215,178                   | 17.5%  |
| S&P 500/GI                   | 10                        | 13                        | -23.1%  | 10                        | 0.0%   |
| S&P 500/VALUE                | 102,265                   | 107,842                   | -5.2%   | 92,331                    | 10.8%  |
| S&P 600 SMALLCAP EMINI       | 0                         | 0                         | -       | 0                         | -      |
| S&P CONSUMER DSCRTNRY SE     | 4,175                     | 6,584                     | -36.6%  | 3,740                     | 11.6%  |
| S&P CONSUMER STAPLES SECT    | 13,181                    | 26,842                    | -50.9%  | 13,499                    | -2.4%  |
| S&P ENERGY SECTOR            | 14,197                    | 19,810                    | -28.3%  | 14,246                    | -0.3%  |
| S&P FINANCIAL SECTOR         | 30,897                    | 31,939                    | -3.3%   | 31,974                    | -3.4%  |
| S&P HEALTH CARE SECTOR       | 9,264                     | 7,282                     | 27.2%   | 9,652                     | -4.0%  |
| S&P INDUSTRIAL SECTOR        | 7,331                     | 5,847                     | 25.4%   | 6,684                     | 9.7%   |
| S&P MATERIALS SECTOR         | 7,198                     | 3,322                     | 116.7%  | 6,301                     | 14.2%  |
| S&P TECHNOLOGY SECTOR        | 7,570                     | 12,542                    | -39.6%  | 7,249                     | 4.4%   |
| S&P UTILITIES SECTOR         | 16,803                    | 29,027                    | -42.1%  | 9,921                     | 69.4%  |
| YEN DENOMINATED TOPIX        | 771                       | 90                        | 756.7%  | 458                       | 68.3%  |

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| <b>Equity Index Options</b> |                           |                           |        |                           |        |
| E-MINI NASDAQ 100           | 64,002                    | 70,865                    | -9.7%  | 55,492                    | 15.3%  |
| E-MINI RUSSELL 2000         | 17,683                    | 9,932                     | 78.0%  | 14,117                    | 25.3%  |
| E-MINI S&P500               | 2,357,074                 | 2,119,276                 | 11.2%  | 1,654,246                 | 42.5%  |
| EOM E-MINI RUSSELL 2000 END | 2,732                     | 1,752                     | 55.9%  | 2,605                     | 4.9%   |
| EOM EMINI S&P               | 532,736                   | 482,360                   | 10.4%  | 521,931                   | 2.1%   |
| EOM S&P 500                 | 57,286                    | 19,662                    | 191.4% | 37,763                    | 51.7%  |
| EOW1 E-MINI RUSSELL 2000 WE | 258                       | 1,049                     | -75.4% | 817                       | -68.4% |
| EOW1 E-MINI RUSSELL 2000 WE | 871                       | 1,142                     | -23.7% | 1,203                     | -27.6% |
| EOW1 EMINI S&P 500          | 208,880                   | 214,151                   | -2.5%  | 199,640                   | 4.6%   |
| EOW1 S&P 500                | 31,730                    | 24,425                    | 29.9%  | 22,186                    | 43.0%  |
| EOW2 E-MINI RUSSELL 2000 WE | 460                       | 798                       | -42.4% | 1,030                     | -55.3% |
| EOW2 EMINI S&P 500          | 90,241                    | 140,342                   | -35.7% | 110,263                   | -18.2% |
| EOW2 S&P 500                | 11,763                    | 7,060                     | 66.6%  | 2,296                     | 412.3% |
| EOW3 E-MINI RUSSELL 2000 WE | 6,154                     | 14,093                    | -56.3% | 9,374                     | -34.4% |
| EOW3 EMINI S&P 500          | 609,727                   | 875,229                   | -30.3% | 861,514                   | -29.2% |
| EOW3 S&P 500                | 58,814                    | 109,190                   | -46.1% | 56,313                    | 4.4%   |
| EOW4 E-MINI RUSSELL 2000 WE | 38                        | 37                        | 2.7%   | 183                       | -79.2% |
| EOW4 EMINI S&P 500          | 40,534                    | 50,339                    | -19.5% | 62,599                    | -35.2% |
| S&P 500                     | 80,110                    | 104,180                   | -23.1% | 50,931                    | 57.3%  |

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| <b>FX Futures</b>      |                           |                           |         |                           |         |
| AD/CD CROSS RATES      | 12                        | 0                         | 0.0%    | 2                         | 500.0%  |
| AD/JY CROSS RATES      | 1,397                     | 489                       | 185.7%  | 908                       | 53.9%   |
| AD/NE CROSS RATES      | 30                        | 114                       | -73.7%  | 58                        | -48.3%  |
| AUSTRALIAN DOLLAR      | 159,950                   | 142,500                   | 12.2%   | 145,300                   | 10.1%   |
| BDI                    | 0                         | 0                         | -       | 0                         | -       |
| BP/JY CROSS RATES      | 472                       | 464                       | 1.7%    | 375                       | 25.9%   |
| BP/SF CROSS RATES      | 191                       | 140                       | 36.4%   | 64                        | 198.4%  |
| BRAZIL REAL            | 47,479                    | 45,358                    | 4.7%    | 40,817                    | 16.3%   |
| BRITISH POUND          | 161,784                   | 194,845                   | -17.0%  | 148,906                   | 8.6%    |
| CANADIAN DOLLAR        | 154,672                   | 122,361                   | 26.4%   | 151,135                   | 2.3%    |
| CD/JY CROSS RATES      | 11                        | 143                       | -92.3%  | 2                         | 450.0%  |
| CHINESE RENMINBI (CNH) | 1,464                     | 1,264                     | 15.8%   | 1,326                     | 10.4%   |
| CZECK KORUNA (EC)      | 2                         | 0                         | -       | 2                         | 0.0%    |
| CZECK KORUNA (US)      | 0                         | 0                         | -       | 0                         | -       |
| EC/AD CROSS RATES      | 3,181                     | 1,228                     | 159.0%  | 3,003                     | 5.9%    |
| EC/CD CROSS RATES      | 1,731                     | 1,662                     | 4.2%    | 1,771                     | -2.3%   |
| EC/NOK CROSS RATES     | 547                       | 174                       | 214.4%  | 430                       | 27.2%   |
| EC/SEK CROSS RATES     | 597                       | 826                       | -27.7%  | 517                       | 15.5%   |
| EFX/BP CROSS RATES     | 27,493                    | 36,978                    | -25.7%  | 27,632                    | -0.5%   |
| EFX/JY CROSS RATES     | 24,068                    | 19,518                    | 23.3%   | 24,325                    | -1.1%   |
| EFX/SF CROSS RATES     | 11,787                    | 11,237                    | 4.9%    | 10,409                    | 13.2%   |
| E-MICRO AUD/USD        | 5,197                     | 3,518                     | 47.7%   | 3,362                     | 54.6%   |
| E-MICRO CAD/USD        | 1,824                     | 1,759                     | 3.7%    | 1,598                     | 14.1%   |
| E-MICRO CHF/USD        | 366                       | 203                       | 80.3%   | 270                       | 35.6%   |
| E-MICRO EUR/USD        | 9,303                     | 13,694                    | -32.1%  | 6,374                     | 46.0%   |
| E-MICRO GBP/USD        | 1,862                     | 3,100                     | -39.9%  | 1,822                     | 2.2%    |
| E-MICRO INR/USD        | 220                       | 635                       | -65.4%  | 267                       | -17.6%  |
| E-MICRO JPY/USD        | 1,319                     | 1,944                     | -32.2%  | 895                       | 47.4%   |
| E-MINI EURO FX         | 15,683                    | 13,685                    | 14.6%   | 14,290                    | 9.7%    |
| E-MINI JAPANESE YEN    | 519                       | 906                       | -42.7%  | 506                       | 2.6%    |
| EURO FX                | 518,212                   | 507,731                   | 2.1%    | 490,397                   | 5.7%    |
| HUNGARIAN FORINT (EC)  | 0                         | 0                         | -       | 0                         | -       |
| HUNGARIAN FORINT (US)  | 2                         | 0                         | -       | 0                         | -       |
| INDIAN RUPEE           | 2,214                     | 1,733                     | 27.8%   | 1,410                     | 57.0%   |
| JAPANESE YEN           | 202,106                   | 157,037                   | 28.7%   | 154,849                   | 30.5%   |
| KOREAN WON             | 185                       | 71                        | 160.6%  | 150                       | 23.3%   |
| MEXICAN PESO           | 258,629                   | 216,882                   | 19.2%   | 228,851                   | 13.0%   |
| NEW ZEALND DOLLAR      | 49,266                    | 48,655                    | 1.3%    | 39,576                    | 24.5%   |
| NKR/USD CROSS RATE     | 2,226                     | 1,854                     | 20.1%   | 2,086                     | 6.7%    |
| POLISH ZLOTY (EC)      | 4                         | 1                         | 300.0%  | 156                       | -97.4%  |
| POLISH ZLOTY (US)      | 62                        | 36                        | 72.2%   | 77                        | -19.5%  |
| RMB USD                | 0                         | 3                         | -100.0% | 1                         | -100.0% |
| RUSSIAN RUBLE          | 62,630                    | 28,394                    | 120.6%  | 58,778                    | 6.6%    |
| S.AFRICAN RAND         | 14,115                    | 10,850                    | 30.1%   | 13,122                    | 7.6%    |
| SF/JY CROSS RATES      | 0                         | 0                         | -       | 0                         | -       |
| SHEKEL                 | 0                         | 814                       | -100.0% | 0                         | -       |
| SKR/USD CROSS RATES    | 1,533                     | 1,481                     | 3.5%    | 1,361                     | 12.6%   |
| SWISS FRANC            | 102,753                   | 83,077                    | 23.7%   | 73,131                    | 40.5%   |
| TURKISH LIRA           | 1,893                     | 7,912                     | -76.1%  | 1,548                     | 22.3%   |
| USDZAR                 | 0                         | 0                         | -       | 0                         | -       |

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| <b>FX Options</b>               |                           |                           |         |                           |         |
| AUD/USD PQO 2pm Fix             | 60,654                    | 113,659                   | -46.6%  | 60,394                    | 0.4%    |
| AUSTRALIAN DLR (EU)             | 0                         | 0                         | -       | 0                         | -       |
| AUSTRALIAN DOLLAR               | 0                         | 0                         | -       | 0                         | -       |
| BRITISH POUND                   | 0                         | 0                         | -       | 0                         | -       |
| BRITISH POUND (EU)              | 0                         | 232                       | -100.0% | 0                         | -       |
| CAD/USD PQO 2pm Fix             | 65,067                    | 84,529                    | -23.0%  | 68,353                    | -4.8%   |
| CANADIAN DOLLAR                 | 0                         | 0                         | -       | 0                         | -       |
| CANADIAN DOLLAR (EU)            | 0                         | 50                        | -100.0% | 0                         | -       |
| CHF/USD PQO 2pm Fix             | 4,397                     | 3,988                     | 10.3%   | 3,309                     | 32.9%   |
| EFX/BP CROSS RATES              | 0                         | 0                         | -       | 44                        | -100.0% |
| EFX/JY CROSS RATES              | 0                         | 0                         | -       | 0                         | -       |
| EURO FX                         | 0                         | 0                         | -       | 0                         | -       |
| EURO FX (EU)                    | 0                         | 10                        | -100.0% | 0                         | -       |
| EUR/USD PQO 2pm Fix             | 286,932                   | 297,012                   | -3.4%   | 246,214                   | 16.5%   |
| GBP/USD PQO 2pm Fix             | 133,594                   | 133,067                   | 0.4%    | 147,515                   | -9.4%   |
| JAPANESE YEN                    | 0                         | 0                         | -       | 0                         | -       |
| JAPANESE YEN (EU)               | 0                         | 0                         | -       | 0                         | -       |
| JPY/USD PQO 2pm Fix             | 142,583                   | 143,610                   | -0.7%   | 94,580                    | 50.8%   |
| MEXICAN PESO                    | 2,110                     | 6,337                     | -66.7%  | 2,189                     | -3.6%   |
| NEW ZEALND DOLLAR               | 237                       | 0                         | -       | 66                        | 259.1%  |
| SWISS FRANC                     | 0                         | 0                         | -       | 0                         | -       |
| SWISS FRANC (EU)                | 0                         | 0                         | -       | 0                         | -       |
| <b>Foreign Exchange Futures</b> |                           |                           |         |                           |         |
| CHILEAN PESO                    | 0                         | 1,268                     | -100.0% | 0                         | -       |
| <b>Foreign Exchange Options</b> |                           |                           |         |                           |         |
| AUD/USD PQO 2pm Fix             | 323                       | 88                        | 267.0%  | 349                       | -7.4%   |

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| <b>Ag Products Futures</b> |                           |                           |         |                           |         |
| BUTTER CS                  | 8,642                     | 7,030                     | 22.9%   | 8,676                     | -0.4%   |
| CASH-SETTLED CHEESE        | 21,364                    | 25,746                    | -17.0%  | 23,086                    | -7.5%   |
| CATTLE                     | 417,852                   | 349,350                   | 19.6%   | 439,675                   | -5.0%   |
| CAT WEATHER EUROPEAN       | 2,000                     | 0                         | -       | 0                         | -       |
| CDD SEASONAL STRIP         | 450                       | 0                         | -       | 100                       | 350.0%  |
| CDD WEATHER                | 2,100                     | 1,100                     | 90.9%   | 2,000                     | 5.0%    |
| CLASS IV MILK              | 8,923                     | 1,558                     | 472.7%  | 7,681                     | 16.2%   |
| DRY WHEY                   | 3,099                     | 3,562                     | -13.0%  | 3,379                     | -8.3%   |
| FEEDER CATTLE              | 50,025                    | 44,212                    | 13.1%   | 53,219                    | -6.0%   |
| GOLDMAN SACHS              | 13,595                    | 15,343                    | -11.4%  | 13,212                    | 2.9%    |
| GSCI EXCESS RETURN FUT     | 52,554                    | 58,318                    | -9.9%   | 53,396                    | -1.6%   |
| HDD EURO SEASONAL STRIP    | 0                         | 0                         | -       | 0                         | -       |
| HDD SEASONAL STRIP         | 0                         | 0                         | -       | 50                        | -100.0% |
| HDD WEATHER                | 0                         | 0                         | -       | 1,000                     | -100.0% |
| HDD WEATHER EUROPEAN       | 1,000                     | 0                         | -       | 1,000                     | 0.0%    |
| HOGS                       | 317,740                   | 260,117                   | 22.2%   | 283,222                   | 12.2%   |
| HOUSING INDEX              | 59                        | 39                        | 51.3%   | 54                        | 9.3%    |
| LUMBER                     | 3,921                     | 6,942                     | -43.5%  | 2,684                     | 46.1%   |
| MALAYSIAN PALM SWAP        | 20,304                    | 17,556                    | 15.7%   | 18,660                    | 8.8%    |
| MILK                       | 23,901                    | 23,439                    | 2.0%    | 24,058                    | -0.7%   |
| MLK MID OPTIONS            | 0                         | 0                         | -       | 0                         | -       |
| NFD MILK                   | 9,645                     | 7,631                     | 26.4%   | 9,235                     | 4.4%    |
| S&P GSCI ENHANCED ER SWAP  | 3,762                     | 3,762                     | 0.0%    | 3,762                     | 0.0%    |
| USD CRUDE PALM OIL         | 3,552                     | 5,000                     | -29.0%  | 4,072                     | -12.8%  |
| <b>Ag Products Options</b> |                           |                           |         |                           |         |
| BUTTER CS                  | 13,268                    | 12,820                    | 3.5%    | 13,050                    | 1.7%    |
| CASH-SETTLED CHEESE        | 34,169                    | 43,210                    | -20.9%  | 35,379                    | -3.4%   |
| CATTLE                     | 198,584                   | 208,100                   | -4.6%   | 213,885                   | -7.2%   |
| CAT WEATHER EUROPEAN       | 2,000                     | 0                         | -       | 0                         | -       |
| CDD SEASONAL STRIP         | 5,000                     | 0                         | -       | 2,000                     | 150.0%  |
| CDD WEATHER                | 0                         | 0                         | -       | 0                         | -       |
| CLASS IV MILK              | 14,006                    | 4,119                     | 240.0%  | 12,380                    | 13.1%   |
| DRY WHEY                   | 3,491                     | 2,651                     | 31.7%   | 3,087                     | 13.1%   |
| FEEDER CATTLE              | 28,182                    | 29,659                    | -5.0%   | 25,971                    | 8.5%    |
| HDD EURO SEASONAL STRIP    | 0                         | 0                         | -       | 0                         | -       |
| HDD SEASONAL STRIP         | 0                         | 0                         | -       | 9,000                     | -100.0% |
| HDD WEATHER                | 0                         | 0                         | -       | 0                         | -       |
| HDD WEATHER EUROPEAN       | 0                         | 0                         | -       | 0                         | -       |
| HOGS                       | 397,815                   | 161,596                   | 146.2%  | 361,315                   | 10.1%   |
| HOUSING INDEX              | 0                         | 2                         | -100.0% | 0                         | -       |
| LUMBER                     | 1,481                     | 967                       | 53.2%   | 2,012                     | -26.4%  |
| LV CATL CSO                | 45                        | 10                        | 350.0%  | 369                       | -87.8%  |
| MILK                       | 78,015                    | 74,392                    | 4.9%    | 74,437                    | 4.8%    |
| MLK MID OPTIONS            | 213                       | 370                       | -42.4%  | 183                       | 16.4%   |
| NFD MILK                   | 23,626                    | 17,030                    | 38.7%   | 25,262                    | -6.5%   |



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| <b>TOTAL FUTURES GROUP</b> |                           |                           |               |                           |             |
| Interest Rate Futures      | 13,158,604                | 16,627,858                | -20.9%        | 12,738,723                | 3.3%        |
| Equity Index Futures       | 3,945,548                 | 4,396,644                 | -10.3%        | 3,731,853                 | 5.7%        |
| FX Futures                 | 1,848,991                 | 1,685,276                 | 9.7%          | 1,651,859                 | 11.9%       |
| Foreign Exchange Futures   | 0                         | 1,268                     | -100.0%       | 0                         | -           |
| Ag Products Futures        | 964,488                   | 830,705                   | 16.1%         | 952,221                   | 1.3%        |
| <b>TOTAL FUTURES</b>       | <b>19,917,631</b>         | <b>23,541,751</b>         | <b>-15.4%</b> | <b>19,074,656</b>         | <b>4.4%</b> |
| <b>TOTAL OPTIONS GROUP</b> |                           |                           |               |                           |             |
| Interest Rate Options      | 55,478,000                | 45,126,590                | 22.9%         | 52,327,481                | 6.0%        |
| Equity Index Options       | 4,171,093                 | 4,245,882                 | -1.8%         | 3,664,503                 | 13.8%       |
| FX Options                 | 695,574                   | 782,494                   | -11.1%        | 622,664                   | 11.7%       |
| Foreign Exchange Options   | 323                       | 88                        | 267.0%        | 349                       | -7.4%       |
| Ag Products Options        | 799,895                   | 554,926                   | 44.1%         | 778,330                   | 2.8%        |
| <b>TOTAL OPTIONS</b>       | <b>61,144,885</b>         | <b>50,709,980</b>         | <b>20.6%</b>  | <b>57,393,327</b>         | <b>6.5%</b> |
| <b>TOTAL COMBINED</b>      |                           |                           |               |                           |             |
| Interest Rate              | 68,636,604                | 61,754,448                | 11.1%         | 65,066,204                | 5.5%        |
| Equity Index               | 8,116,641                 | 8,642,526                 | -6.1%         | 7,396,356                 | 9.7%        |
| FX                         | 2,544,565                 | 2,467,770                 | 3.1%          | 2,274,523                 | 11.9%       |
| Foreign Exchange           | 323                       | 1,356                     | -76.2%        | 349                       | -7.4%       |
| Ag Products                | 1,764,383                 | 1,385,631                 | 27.3%         | 1,730,551                 | 2.0%        |
| <b>GRAND TOTAL</b>         | <b>81,062,516</b>         | <b>74,251,731</b>         | <b>9.2%</b>   | <b>76,467,983</b>         | <b>6.0%</b> |