

CME Exchange Open Interest Report - Monthly

	Open Interest AUG 2019	Open Interest AUG 2018	% CHG	Open Interest JUL 2019	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	204	353	-42.2%	15	1,260.0%
EURODOLLARS	13,128,755	14,239,640	-7.8%	13,273,158	-1.1%
SOFR	282,033	30,181	834.5%	220,890	27.7%
SONIA	14,667	0	-	14,629	0.3%
Interest Rate Options					
EURODOLLARS	47,852,666	28,843,445	65.9%	44,906,040	6.6%
EURO MIDCURVE	16,385,948	16,583,060	-1.2%	16,658,366	-1.6%
Equity Index Futures					
BITCOIN FUTURES	4,008	2,653	51.1%	4,471	-10.4%
E-MINI COM SERVICES SELECT	10,155	0	-	7,413	37.0%
E-mini FTSE 100 (USD)	0	6	-100.0%	0	-
E-mini FTSE China 50	0	100	-100.0%	0	-
E-MINI MIDCAP	68,707	85,106	-19.3%	67,662	1.5%
E-MINI NASDAQ 100	198,936	267,680	-25.7%	232,284	-14.4%
E-MINI RUSSELL 1000	8,200	10,261	-20.1%	8,435	-2.8%
E-MINI RUSSELL 1000 GROWTH	4,058	6,064	-33.1%	4,069	-0.3%
E-MINI RUSSELL 1000 VALUE	6,771	5,655	19.7%	7,254	-6.7%
E-MINI RUSSELL 2000	461,713	560,451	-17.6%	444,070	4.0%
E-MINI S&P500	2,602,062	2,906,654	-10.5%	2,615,140	-0.5%
E-MINI S&P REAL ESTATE SELE	3,116	6,264	-50.3%	2,651	17.5%
FT-SE 100	0	89	-100.0%	0	-
FTSE Emerging	120	62	93.5%	2	5,900.0%
IBOVESPA INDEX	227	432	-47.5%	148	53.4%
MICRO E-MINI NASDAQ 100	24,912	0	-	21,789	14.3%
MICRO E-MINI RUSSELL 2000	6,828	0	-	8,670	-21.2%
MICRO E-MINI S&P500	53,905	0	-	23,910	125.4%
NASDAQ BIOTECH	294	656	-55.2%	318	-7.5%
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	31,732	33,782	-6.1%	26,687	18.9%
NIKKEI 225 (YEN) STOCK	60,213	54,888	9.7%	56,470	6.6%
S&P 500	266,464	232,431	14.6%	252,955	5.3%
S&P 500 ANNUAL DIVIDEND IND	118,434	113,665	4.2%	120,322	-1.6%
S&P 500/GI	10	13	-23.1%	10	0.0%
S&P 500 QUARLY DIVIDEND IND	1,000	380	163.2%	240	316.7%
S&P 600 SMALLCAP EMINI	1,200	0	-	941	27.5%
S&P CONSUMER DSCRTNRY SE	3,417	7,494	-54.4%	3,589	-4.8%
S&P CONSUMER STAPLES SECT	15,523	17,808	-12.8%	15,261	1.7%
S&P ENERGY SECTOR	8,170	21,066	-61.2%	7,487	9.1%
S&P FINANCIAL SECTOR	17,084	30,647	-44.3%	19,703	-13.3%
S&P HEALTH CARE SECTOR	21,289	11,450	85.9%	14,630	45.5%
S&P INDUSTRIAL SECTOR	8,568	11,261	-23.9%	5,472	56.6%
S&P MATERIALS SECTOR	7,441	7,839	-5.1%	2,405	209.4%
S&P TECHNOLOGY SECTOR	8,130	16,610	-51.1%	8,450	-3.8%
S&P UTILITIES SECTOR	15,740	31,012	-49.2%	15,999	-1.6%
S&P VALUE INDEX FUTURES	12	14	-14.3%	12	0.0%
YEN DENOMINATED TOPIX	767	189	305.8%	650	18.0%

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Equity Index Options					
E-MINI NASDAQ 100	87,499	82,477	6.1%	62,172	40.7%
E-MINI RUSSELL 2000	21,536	20,089	7.2%	11,211	92.1%
E-MINI S&P500	3,089,777	2,659,355	16.2%	2,242,929	37.8%
EOM E-MINI RUSSELL 2000 END	3,993	2,459	62.4%	3,684	8.4%
EOM EMINI S&P	671,592	845,475	-20.6%	554,661	21.1%
EOM S&P 500	26,304	43,042	-38.9%	25,008	5.2%
EOW1 E-MINI RUSSELL 2000 WE	481	400	20.3%	378	27.2%
EOW1 E-MINI RUSSELL 2000 WE	943	560	68.4%	794	18.8%
EOW1 EMINI S&P 500	233,176	311,811	-25.2%	282,503	-17.5%
EOW1 S&P 500	29,429	60,376	-51.3%	43,976	-33.1%
EOW2 E-MINI RUSSELL 2000 WE	548	607	-9.7%	1,586	-65.4%
EOW2 EMINI S&P 500	141,983	141,989	0.0%	107,066	32.6%
EOW2 S&P 500	10,898	3,778	188.5%	5,799	87.9%
EOW3 E-MINI RUSSELL 2000 WE	6,520	5,332	22.3%	5,836	11.7%
EOW3 EMINI S&P 500	415,673	622,617	-33.2%	560,705	-25.9%
EOW3 S&P 500	22,123	66,899	-66.9%	48,403	-54.3%
EOW4 E-MINI RUSSELL 2000 WE	55	0	-	51	7.8%
EOW4 EMINI S&P 500	37,582	0	-	46,323	-18.9%
S&P 500	111,230	132,925	-16.3%	37,533	196.4%

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FX Futures					
AD/CD CROSS RATES	4	2	100.0%	3	33.3%
AD/JY CROSS RATES	495	710	-30.3%	426	16.2%
AD/NE CROSS RATES	130	60	116.7%	165	-21.2%
AUSTRALIAN DOLLAR	167,866	148,036	13.4%	171,261	-2.0%
BDI	0	0	-	0	-
BP/JY CROSS RATES	1,601	664	141.1%	1,495	7.1%
BP/SF CROSS RATES	79	174	-54.6%	101	-21.8%
BRAZIL REAL	74,683	51,466	45.1%	31,284	138.7%
BRITISH POUND	266,890	256,879	3.9%	289,893	-7.9%
CANADIAN DOLLAR	163,507	144,141	13.4%	181,082	-9.7%
CD/JY CROSS RATES	2	23	-91.3%	1	100.0%
CHINESE RENMINBI (CNH)	1,917	2,420	-20.8%	2,176	-11.9%
CZECK KORUNA (EC)	6	2	200.0%	6	0.0%
CZECK KORUNA (US)	0	15	-100.0%	0	-
EC/AD CROSS RATES	2,453	1,619	51.5%	2,634	-6.9%
EC/CD CROSS RATES	1,791	1,695	5.7%	1,761	1.7%
EC/NOK CROSS RATES	532	331	60.7%	524	1.5%
EC/SEK CROSS RATES	624	901	-30.7%	615	1.5%
EFX/BP CROSS RATES	26,758	36,089	-25.9%	28,353	-5.6%
EFX/JY CROSS RATES	24,295	27,997	-13.2%	27,218	-10.7%
EFX/SF CROSS RATES	12,671	9,609	31.9%	15,990	-20.8%
E-MICRO AUD/USD	4,213	5,441	-22.6%	5,278	-20.2%
E-MICRO CAD/USD	2,345	2,831	-17.2%	2,595	-9.6%
E-MICRO CHF/USD	656	573	14.5%	405	62.0%
E-MICRO EUR/USD	12,220	9,236	32.3%	10,318	18.4%
E-MICRO GBP/USD	3,973	3,371	17.9%	3,690	7.7%
E-MICRO INR/USD	533	381	39.9%	576	-7.5%
E-MICRO JPY/USD	3,386	1,276	165.4%	1,982	70.8%
E-MINI EURO FX	17,767	13,312	33.5%	15,793	12.5%
E-MINI JAPANESE YEN	1,740	1,337	30.1%	930	87.1%
EURO FX	540,390	534,407	1.1%	567,235	-4.7%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
INDIAN RUPEE	1,579	1,275	23.8%	1,624	-2.8%
JAPANESE YEN	152,327	189,297	-19.5%	135,884	12.1%
KOREAN WON	1,051	365	187.9%	667	57.6%
MEXICAN PESO	189,959	219,156	-13.3%	226,681	-16.2%
NEW ZEALND DOLLAR	69,606	53,970	29.0%	54,302	28.2%
NKR/USD CROSS RATE	2,089	2,460	-15.1%	2,484	-15.9%
POLISH ZLOTY (EC)	5	21	-76.2%	6	-16.7%
POLISH ZLOTY (US)	117	34	244.1%	118	-0.8%
RMB USD	1	5	-80.0%	1	0.0%
RUSSIAN RUBLE	64,314	25,597	151.3%	79,265	-18.9%
S.AFRICAN RAND	14,873	8,795	69.1%	27,650	-46.2%
SF/JY CROSS RATES	0	0	-	0	-
SHEKEL	0	0	-	0	-
SKR/USD CROSS RATES	1,525	1,878	-18.8%	1,501	1.6%
SWISS FRANC	58,193	81,201	-28.3%	59,823	-2.7%
TURKISH LIRA	1,724	1,220	41.3%	1,718	0.3%
USDZAR	0	0	-	0	-

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FX Options					
AUD/USD PQO 2pm Fix	63,454	69,393	-8.6%	51,515	23.2%
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRAZIL REAL	57	0	-	5	1,040.0%
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	0	121	-100.0%	0	-
CAD/USD PQO 2pm Fix	58,021	72,127	-19.6%	52,181	11.2%
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD PQO 2pm Fix	5,286	7,130	-25.9%	4,684	12.9%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	0	29	-100.0%	0	-
EUR/USD PQO 2pm Fix	303,368	344,151	-11.9%	275,877	10.0%
GBP/USD PQO 2pm Fix	116,231	176,109	-34.0%	119,255	-2.5%
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD PQO 2pm Fix	132,536	135,083	-1.9%	113,024	17.3%
MEXICAN PESO	4,049	931	334.9%	1,811	123.6%
NEW ZEALND DOLLAR	492	0	-	619	-20.5%
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	857	-100.0%	0	-
Foreign Exchange Options					
AUD/USD PQO 2pm Fix	0	0	-	3	-100.0%

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Ag Products Futures					
BUTTER CS	8,940	5,690	57.1%	8,637	3.5%
CASH-SETTLED CHEESE	20,555	20,856	-1.4%	22,632	-9.2%
CATTLE	340,684	307,244	10.9%	320,665	6.2%
CAT WEATHER EUROPEAN	600	0	-	1,200	-50.0%
CDD SEASONAL STRIP	450	600	-25.0%	450	0.0%
CDD WEATHER	2,600	0	-	5,775	-55.0%
CLASS IV MILK	7,710	1,602	381.3%	7,793	-1.1%
DRY WHEY	2,583	3,369	-23.3%	2,833	-8.8%
FEEDER CATTLE	48,091	49,445	-2.7%	47,191	1.9%
GOLDMAN SACHS	13,143	15,272	-13.9%	13,170	-0.2%
GSCI EXCESS RETURN FUT	42,125	55,273	-23.8%	42,620	-1.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	18,000	-100.0%	0	-
HOGS	268,656	226,701	18.5%	281,265	-4.5%
HOUSING INDEX	45	48	-6.3%	50	-10.0%
LUMBER	2,252	4,380	-48.6%	2,764	-18.5%
MALAYSIAN PALM SWAP	27,756	20,388	36.1%	27,744	0.0%
MILK	20,849	20,797	0.3%	21,920	-4.9%
MLK MID OPTIONS	0	0	-	7	-100.0%
NFD MILK	9,126	6,374	43.2%	9,422	-3.1%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,762	0.0%
USD CRUDE PALM OIL	3,580	4,560	-21.5%	3,580	0.0%
Ag Products Options					
BUTTER CS	9,884	11,357	-13.0%	8,965	10.3%
CASH-SETTLED CHEESE	29,490	28,942	1.9%	24,479	20.5%
CATTLE	181,624	153,132	18.6%	193,731	-6.2%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	5,000	700	614.3%	5,000	0.0%
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	13,197	4,462	195.8%	12,029	9.7%
DRY WHEY	2,621	2,734	-4.1%	2,597	0.9%
FEEDER CATTLE	29,254	25,001	17.0%	42,210	-30.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	3,000	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	394,308	232,807	69.4%	425,289	-7.3%
HOUSING INDEX	7	2	250.0%	7	0.0%
LUMBER	690	559	23.4%	1,897	-63.6%
LV CATL CSO	40	22	81.8%	40	0.0%
MILK	71,268	74,086	-3.8%	61,466	15.9%
MLK MID OPTIONS	113	306	-63.1%	109	3.7%
NFD MILK	13,699	10,612	29.1%	11,528	18.8%

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TOTAL FUTURES GROUP					
Interest Rate Futures	13,425,659	14,270,174	-5.9%	13,508,692	-0.6%
Equity Index Futures	4,039,206	4,442,682	-9.1%	3,999,569	1.0%
FX Futures	1,890,890	1,840,272	2.8%	1,955,514	-3.3%
Foreign Exchange Futures	0	857	-100.0%	0	-
Ag Products Futures	823,507	764,361	7.7%	823,480	0.0%
TOTAL FUTURES	20,179,262	21,318,346	-5.3%	20,287,255	-0.5%
TOTAL OPTIONS GROUP					
Interest Rate Options	64,238,614	45,426,505	41.4%	61,564,406	4.3%
Equity Index Options	4,911,342	5,000,191	-1.8%	4,040,618	21.5%
FX Options	683,494	805,074	-15.1%	618,971	10.4%
Foreign Exchange Options	0	0	-	3	-100.0%
Ag Products Options	751,195	547,722	37.1%	789,347	-4.8%
TOTAL OPTIONS	70,584,645	51,779,492	36.3%	67,013,345	5.3%
TOTAL COMBINED					
Interest Rate	77,664,273	59,696,679	30.1%	75,073,098	3.5%
Equity Index	8,950,548	9,442,873	-5.2%	8,040,187	11.3%
FX	2,574,384	2,645,346	-2.7%	2,574,485	0.0%
Foreign Exchange	0	857	-100.0%	3	-100.0%
Ag Products	1,574,702	1,312,083	20.0%	1,612,827	-2.4%
GRAND TOTAL	90,763,907	73,097,838	24.2%	87,300,600	4.0%