



CME Exchange Open Interest Report - Monthly

	Open Interest MAY 2020	Open Interest MAY 2019	% CHG	Open Interest APR 2020	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	86	36	138.9%	149	-42.3%
EURODOLLARS	10,937,706	13,124,415	-16.7%	10,723,715	2.0%
SOFR	473,062	167,866	181.8%	534,780	-11.5%
SONIA	22,612	14,269	58.5%	19,802	14.2%
Interest Rate Options					
EURODOLLARS	38,305,379	43,412,729	-11.8%	40,352,964	-5.1%
EURO MIDCURVE	10,212,076	21,009,061	-51.4%	9,767,002	4.6%
SOFR	748	0	-	458	63.3%



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Equity Index Futures					
BITCOIN FUTURES	8,913	4,960	79.7%	6,681	33.4%
E-MINI COM SERVICES SELECT	5,226	6,054	-13.7%	5,153	1.4%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	0	5	-100.0%	0	-
E-MINI MIDCAP	66,489	66,300	0.3%	70,886	-6.2%
E-MINI NASDAQ 100	212,428	225,158	-5.7%	183,166	16.0%
E-MINI RUSSELL 1000	8,134	9,112	-10.7%	7,789	4.4%
E-MINI RUSSELL 1000 GROWTH	3,985	3,029	31.6%	3,994	-0.2%
E-MINI RUSSELL 1000 VALUE	4,421	6,083	-27.3%	4,377	1.0%
E-MINI RUSSELL 2000	564,610	434,342	30.0%	524,134	7.7%
E-MINI S&P500	3,192,150	2,714,778	17.6%	3,242,294	-1.5%
E-MINI S&P REAL ESTATE SELE	4,510	2,950	52.9%	3,894	15.8%
FT-SE 100	0	0	-	0	-
FTSE Emerging	71	58	22.4%	61	16.4%
IBOVESPA INDEX	126	130	-3.1%	157	-19.7%
MICRO E-MINI NASDAQ 100	54,369	16,359	232.3%	37,616	44.5%
MICRO E-MINI RUSSELL 2000	15,912	19,631	-18.9%	9,615	65.5%
MICRO E-MINI S&P500	116,621	31,381	271.6%	116,258	0.3%
NASDAQ BIOTECH	40	92	-56.5%	3	1,233.3%
Nearby BTIC+	0	0	-	0	-
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	16,052	25,901	-38.0%	12,880	24.6%
NIKKEI 225 (YEN) STOCK	44,135	70,578	-37.5%	35,153	25.6%
S&P 500	339,690	264,989	28.2%	312,009	8.9%
S&P 500 ANNUAL DIVIDEND IND	146,200	109,186	33.9%	145,617	0.4%
S&P 500/GI	0	10	-100.0%	0	-
S&P 500 QUARLY DIVIDEND IND	4,822	600	703.7%	2,037	136.7%
S&P 600 SMALLCAP EMINI	595	0	-	567	4.9%
S&P CONSUMER DSCRTNRY SE	1,959	3,494	-43.9%	2,109	-7.1%
S&P CONSUMER STAPLES SECT	14,864	14,649	1.5%	12,255	21.3%
S&P ENERGY SECTOR	12,191	13,621	-10.5%	10,544	15.6%
S&P FINANCIAL SECTOR	10,639	30,367	-65.0%	10,435	2.0%
S&P HEALTH CARE SECTOR	12,164	7,197	69.0%	12,233	-0.6%
S&P INDUSTRIAL SECTOR	7,747	7,253	6.8%	5,716	35.5%
S&P MATERIALS SECTOR	5,944	6,546	-9.2%	3,696	60.8%
S&P TECHNOLOGY SECTOR	8,342	6,630	25.8%	8,864	-5.9%
S&P UTILITIES SECTOR	10,968	16,542	-33.7%	6,764	62.2%
S&P VALUE INDEX FUTURES	0	12	-100.0%	0	-
YEN DENOMINATED TOPIX	840	1,272	-34.0%	897	-6.4%

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Equity Index Options					
BITCOIN FUTURES	5,435	0	-	294	1,748.6%
E-MINI NASDAQ 100	99,193	63,570	56.0%	99,505	-0.3%
E-MINI RUSSELL 2000	19,075	20,720	-7.9%	9,348	104.1%
E-MINI S&P500	2,548,705	2,949,141	-13.6%	2,135,775	19.3%
EOM E-MINI RUSSELL 2000 END	5,321	3,715	43.2%	1,659	220.7%
EOM EMINI S&P	400,501	506,722	-21.0%	475,281	-15.7%
EOM S&P 500	28,472	53,967	-47.2%	30,299	-6.0%
EOW1 E-MINI RUSSELL 2000 WE	934	1,493	-37.4%	686	36.2%
EOW1 EMINI S&P 500	155,013	365,766	-57.6%	230,008	-32.6%
EOW1 S&P 500	9,625	13,216	-27.2%	17,869	-46.1%
EOW2 E-MINI RUSSELL 2000 WE	765	875	-12.6%	561	36.4%
EOW2 EMINI S&P 500	71,844	137,183	-47.6%	116,894	-38.5%
EOW2 S&P 500	1,600	2,101	-23.8%	3,050	-47.5%
EOW3 E-MINI RUSSELL 2000 WE	5,218	3,856	35.3%	8,577	-39.2%
EOW3 EMINI S&P 500	335,548	451,757	-25.7%	765,225	-56.2%
EOW3 S&P 500	33,955	46,136	-26.4%	48,718	-30.3%
EOW4 E-MINI RUSSELL 2000 WE	34	0	-	50	-32.0%
EOW4 EMINI S&P 500	30,952	0	-	50,862	-39.1%
S&P 500	89,547	110,196	-18.7%	74,744	19.8%

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FX Futures					
AD/CD CROSS RATES	56	12	366.7%	9	522.2%
AD/JY CROSS RATES	403	1,230	-67.2%	283	42.4%
AD/NE CROSS RATES	103	29	255.2%	100	3.0%
AUSTRALIAN DOLLAR	133,986	178,633	-25.0%	128,574	4.2%
BP/JY CROSS RATES	3,457	661	423.0%	1,365	153.3%
BP/SF CROSS RATES	180	192	-6.3%	292	-38.4%
BRAZIL REAL	30,952	55,451	-44.2%	26,684	16.0%
BRITISH POUND	193,648	226,240	-14.4%	159,893	21.1%
CANADIAN DOLLAR	125,875	148,141	-15.0%	118,053	6.6%
CD/JY CROSS RATES	65	3	2,066.7%	4	1,525.0%
CHINESE RENMINBI (CNH)	2,308	2,513	-8.2%	1,259	83.3%
CZECK KORUNA (EC)	4	2	100.0%	4	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	2,567	2,693	-4.7%	1,877	36.8%
EC/CD CROSS RATES	2,084	1,785	16.8%	1,916	8.8%
EC/NOK CROSS RATES	176	517	-66.0%	145	21.4%
EC/SEK CROSS RATES	679	592	14.7%	716	-5.2%
EFX/BP CROSS RATES	23,111	25,600	-9.7%	22,075	4.7%
EFX/JY CROSS RATES	16,795	27,939	-39.9%	17,410	-3.5%
EFX/SF CROSS RATES	15,219	10,965	38.8%	13,369	13.8%
E-MINI EURO FX	13,812	17,052	-19.0%	12,285	12.4%
E-MINI JAPANESE YEN	2,207	1,035	113.2%	1,752	26.0%
EURO FX	576,738	519,421	11.0%	541,602	6.5%
HUNGARIAN FORINT (EC)	1	0	-	0	-
HUNGARIAN FORINT (US)	28	0	-	26	7.7%
INDIAN RUPEE	2,149	1,737	23.7%	2,291	-6.2%
JAPANESE YEN	160,359	177,698	-9.8%	144,590	10.9%
KOREAN WON	286	763	-62.5%	400	-28.5%
MEXICAN PESO	120,169	265,388	-54.7%	101,800	18.0%
MICRO AUD/USD	15,214	6,535	132.8%	9,995	52.2%
MICRO CAD/USD	1,416	2,420	-41.5%	1,363	3.9%
MICRO CHF/USD	559	396	41.2%	445	25.6%
MICRO EUR/USD	9,343	13,735	-32.0%	8,126	15.0%
MICRO GBP/USD	1,744	2,491	-30.0%	1,555	12.2%
MICRO INR/USD	134	421	-68.2%	106	26.4%
MICRO JPY/USD	1,327	1,837	-27.8%	1,108	19.8%
NEW ZEALND DOLLAR	45,758	66,182	-30.9%	43,595	5.0%
NKR/USD CROSS RATE	1,690	2,289	-26.2%	1,373	23.1%
POLISH ZLOTY (EC)	54	0	-	55	-1.8%
POLISH ZLOTY (US)	256	72	255.6%	237	8.0%
RMB USD	2	1	100.0%	2	0.0%
RUSSIAN RUBLE	26,496	62,438	-57.6%	23,661	12.0%
S.AFRICAN RAND	13,460	15,201	-11.5%	16,690	-19.4%
SF/JY CROSS RATES	10	0	-	23	-56.5%
SHEKEL	20	0	-	20	0.0%
SKR/USD CROSS RATES	1,570	1,410	11.3%	1,467	7.0%
SWISS FRANC	40,028	84,810	-52.8%	36,316	10.2%
TURKISH LIRA	996	1,801	-44.7%	1,236	-19.4%
USDZAR	0	0	-	0	-

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FX Options					
AUD/USD MONDAY OPTION WEE	557	0	-	368	51.4%
AUD/USD MONDAY OPTION WEE	49	0	-	362	-86.5%
AUD/USD MONDAY OPTION WEE	0	0	-	17	-100.0%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	76,143	63,023	20.8%	89,611	-15.0%
AUD/USD WKLY FRIDAY OPTION	0	0	-	2,258	-100.0%
AUD/USD WKLY FRIDAY OPTION	1,714	2,615	-34.5%	0	-
AUD/USD WKLY FRIDAY OPTION	662	1,042	-36.5%	1,407	-52.9%
AUD/USD WKLY FRIDAY OPTION	482	2,075	-76.8%	661	-27.1%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	959	-100.0%
AUD/USD WKLY WED OPTIONS -	1,789	1,221	46.5%	974	83.7%
AUD/USD WKLY WED OPTIONS -	697	595	17.1%	315	121.3%
AUD/USD WKLY WED OPTIONS -	209	9	2,222.2%	42	397.6%
AUD/USD WKLY WED OPTIONS -	0	200	-100.0%	20	-100.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
BRITISH POUND (EU)	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	128	54	137.0%	25	412.0%
CAD/USD MONDAY OPTIONS WE	1,230	0	-	94	1,208.5%
CAD/USD MONDAY OPTIONS WE	1	0	-	0	-
CAD/USD MONDAY OPTIONS WE	62	0	-	259	-76.1%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONTHLY OPTIONS	65,758	58,005	13.4%	61,055	7.7%
CAD/USD WKLY FRIDAY OPTION	0	0	-	4,565	-100.0%
CAD/USD WKLY FRIDAY OPTION	1,574	2,250	-30.0%	0	-
CAD/USD WKLY FRIDAY OPTION	1,528	745	105.1%	1,498	2.0%
CAD/USD WKLY FRIDAY OPTION	994	505	96.8%	1,590	-37.5%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	781	-100.0%
CAD/USD WKLY WED OPTIONS -	3,287	1,225	168.3%	400	721.8%
CAD/USD WKLY WED OPTIONS -	446	1,328	-66.4%	361	23.5%
CAD/USD WKLY WED OPTIONS -	235	6	3,816.7%	533	-55.9%
CAD/USD WKLY WED OPTIONS -	13	326	-96.0%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	6,730	4,596	46.4%	5,861	14.8%
CHF/USD WKLY FRIDAY OPTION	0	0	-	35	-100.0%
CHF/USD WKLY FRIDAY OPTION	172	23	647.8%	0	-
CHF/USD WKLY FRIDAY OPTION	1	0	-	9	-88.9%
CHF/USD WKLY FRIDAY OPTION	225	28	703.6%	2	11,150.0%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	1	-100.0%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/JPY MONTHLY OPTIONS	0	0	-	0	-
EURO FX (EU)	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	957	0	-	850	12.6%
EUR/USD MONDAY OPTION WEE	387	0	-	118	228.0%
EUR/USD MONDAY OPTION WEE	446	0	-	176	153.4%
EUR/USD MONDAY OPTION WEE	1,779	0	-	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	240,824	233,424	3.2%	249,941	-3.6%
EUR/USD WKLY FRIDAY OPTION	0	0	-	6,337	-100.0%
EUR/USD WKLY FRIDAY OPTION	4,047	3,785	6.9%	0	-

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FX Options					
EUR/USD WKLY FRIDAY OPTION	2,511	2,409	4.2%	1,957	28.3%
EUR/USD WKLY FRIDAY OPTION	2,209	2,165	2.0%	2,233	-1.1%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	847	-100.0%
EUR/USD WKLY WED OPTIONS -	6,182	3,933	57.2%	1,089	467.7%
EUR/USD WKLY WED OPTIONS -	637	2,338	-72.8%	1,188	-46.4%
EUR/USD WKLY WED OPTIONS -	226	583	-61.2%	94	140.4%
EUR/USD WKLY WED OPTIONS -	0	0	-	192	-100.0%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
GBP/USD MONDAY OPTION WEE	1,069	0	-	139	669.1%
GBP/USD MONDAY OPTION WEE	573	0	-	216	165.3%
GBP/USD MONDAY OPTION WEE	95	0	-	160	-40.6%
GBP/USD MONDAY OPTION WEE	1,608	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	97,004	126,402	-23.3%	99,195	-2.2%
GBP/USD WKLY FRIDAY OPTION	0	0	-	2,540	-100.0%
GBP/USD WKLY FRIDAY OPTION	3,049	1,104	176.2%	0	-
GBP/USD WKLY FRIDAY OPTION	1,736	713	143.5%	979	77.3%
GBP/USD WKLY FRIDAY OPTION	795	479	66.0%	1,006	-21.0%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	567	-100.0%
GBP/USD WKLY WED OPTIONS -	1,309	1,157	13.1%	1,559	-16.0%
GBP/USD WKLY WED OPTIONS -	642	814	-21.1%	108	494.4%
GBP/USD WKLY WED OPTIONS -	740	20	3,600.0%	277	167.1%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	230	0	-	69	233.3%
JPY/USD MONDAY OPTION WEE	1,279	0	-	273	368.5%
JPY/USD MONDAY OPTION WEE	67	0	-	57	17.5%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	117,263	153,042	-23.4%	129,384	-9.4%
JPY/USD WKLY FRIDAY OPTION	0	0	-	4,945	-100.0%
JPY/USD WKLY FRIDAY OPTION	2,266	3,802	-40.4%	0	-
JPY/USD WKLY FRIDAY OPTION	967	1,733	-44.2%	1,432	-32.5%
JPY/USD WKLY FRIDAY OPTION	1,862	1,957	-4.9%	2,100	-11.3%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	795	-100.0%
JPY/USD WKLY WED OPTIONS -	2,829	2,579	9.7%	1,636	72.9%
JPY/USD WKLY WED OPTIONS -	0	1,146	-100.0%	662	-100.0%
JPY/USD WKLY WED OPTIONS -	287	988	-71.0%	29	889.7%
JPY/USD WKLY WED OPTIONS -	0	44	-100.0%	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
MXN/USD MONTHLY OPTIONS	6,872	2,384	188.3%	6,381	7.7%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	1	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	1	-100.0%	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	661	226	192.5%	1,204	-45.1%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-

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FX Options					
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	10	-100.0%	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	173	214	-19.2%	0	-
Ag Products Futures					
BUTTER CS	10,344	8,914	16.0%	9,821	5.3%
CASH-SETTLED CHEESE	27,206	21,036	29.3%	24,891	9.3%
CAT ASIA WEATHER	0	0	-	3,900	-100.0%
CATTLE	268,897	376,735	-28.6%	272,494	-1.3%
CAT WEATHER EUROPEAN	0	3,200	-100.0%	0	-
CDD SEASONAL STRIP	750	450	66.7%	750	0.0%
CDD WEATHER	5,150	6,875	-25.1%	4,200	22.6%
CLASS IV MILK	6,087	9,089	-33.0%	5,645	7.8%
DRY WHEY	3,652	3,052	19.7%	3,408	7.2%
FEEDER CATTLE	29,873	50,392	-40.7%	33,475	-10.8%
GOLDMAN SACHS	5,809	13,381	-56.6%	7,098	-18.2%
GSCI EXCESS RETURN FUT	40,337	52,653	-23.4%	38,085	5.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	250	-100.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	217,545	314,774	-30.9%	208,930	4.1%
HOUSING INDEX	34	45	-24.4%	42	-19.0%
LUMBER	2,556	4,304	-40.6%	2,729	-6.3%
MALAYSIAN PALM SWAP	22,220	23,124	-3.9%	22,620	-1.8%
MILK	25,228	24,306	3.8%	23,042	9.5%
MLK MID OPTIONS	0	0	-	0	0.0%
NFD MILK	10,199	9,827	3.8%	9,033	12.9%
PACIFIC RIM DAT SS WTHR	1,300	0	-	0	-
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,762	0.0%
USD CRUDE PALM OIL	7,173	3,590	99.8%	7,257	-1.2%

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Ag Products Options					
BUTTER CS	14,991	14,357	4.4%	11,707	28.1%
CASH-SETTLED CHEESE	39,055	30,734	27.1%	34,559	13.0%
CATTLE	240,502	211,778	13.6%	199,666	20.5%
CAT WEATHER EUROPEAN	0	2,000	-100.0%	0	-
CDD SEASONAL STRIP	2,000	5,000	-60.0%	2,000	0.0%
CLASS IV MILK	16,492	14,133	16.7%	15,482	6.5%
DRY WHEY	2,991	3,788	-21.0%	2,418	23.7%
FEEDER CATTLE	21,673	29,177	-25.7%	33,192	-34.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HOGS	270,576	433,265	-37.5%	253,397	6.8%
HOUSING INDEX	0	0	-	0	-
LUMBER	619	1,697	-63.5%	567	9.2%
LV CATL CSO	0	65	-100.0%	0	-
MILK	88,923	78,394	13.4%	73,822	20.5%
MLK MID OPTIONS	37	202	-81.7%	33	12.1%
NFD MILK	29,011	21,062	37.7%	27,086	7.1%
TOTAL FUTURES GROUP					
Interest Rate Futures	11,433,466	13,306,586	-14.1%	11,278,446	1.4%
Equity Index Futures	4,895,157	4,119,269	18.8%	4,797,854	2.0%
FX Futures	1,587,494	1,928,331	-17.7%	1,446,147	9.8%
Foreign Exchange Futures	0	10	-100.0%	0	-
Ag Products Futures	688,122	929,509	-26.0%	681,432	1.0%
TOTAL FUTURES	18,604,239	20,283,705	-8.3%	18,203,879	2.2%
TOTAL OPTIONS GROUP					
Interest Rate Options	48,518,203	64,421,790	-24.7%	50,120,424	-3.2%
Equity Index Options	3,841,737	4,730,414	-18.8%	4,069,405	-5.6%
FX Options	668,094	687,099	-2.8%	694,799	-3.8%
Foreign Exchange Options	173	214	-19.2%	0	-
Ag Products Options	726,870	845,652	-14.0%	653,929	11.2%
TOTAL OPTIONS	53,755,077	70,685,169	-24.0%	55,538,557	-3.2%
TOTAL COMBINED					
Interest Rate	59,951,669	77,728,376	-22.9%	61,398,870	-2.4%
Equity Index	8,736,894	8,849,683	-1.3%	8,867,259	-1.5%
FX	2,255,588	2,615,430	-13.8%	2,140,946	5.4%
Foreign Exchange	173	224	-22.8%	0	-
Ag Products	1,414,992	1,775,161	-20.3%	1,335,361	6.0%
GRAND TOTAL	72,359,316	90,968,874	-20.5%	73,742,436	-1.9%