

CME Exchange Open Interest Report - Monthly

	Open Interest MAY 2018	Open Interest MAY 2017	% CHG	Open Interest APR 2018	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	8,226	11,703	-29.7%	3,401	141.9%
EURODOLLARS	15,474,424	14,165,393	9.2%	16,624,457	-6.9%
SOFR	10,673	0	-	0	-
Interest Rate Options					
EURODOLLARS	25,754,073	26,767,528	-3.8%	26,686,907	-3.5%
EURO MIDCURVE	18,738,620	18,604,996	0.7%	18,439,683	1.6%
Equity Index Futures					
BITCOIN FUTURES	2,827	0	-	2,220	27.3%
E-mini FTSE 100 (USD)	3	0	-	0	0.0%
E-mini FTSE China 50	132	147	-10.2%	119	10.9%
E-MINI MIDCAP	83,889	91,440	-8.3%	76,635	9.5%
E-MINI NASDAQ 100	248,465	287,105	-13.5%	238,355	4.2%
E-MINI RUSSELL 1000	9,847	263	3,644.1%	9,280	6.1%
E-MINI RUSSELL 1000 GROWTH	3,744	271	1,281.5%	3,876	-3.4%
E-MINI RUSSELL 1000 VALUE	6,595	823	701.3%	8,490	-22.3%
E-MINI RUSSELL 2000	554,847	0	-	510,287	8.7%
E-MINI S&P500	3,239,488	3,084,653	5.0%	2,995,032	8.2%
E-MINI S&P REAL ESTATE SELE	6,052	2,822	114.5%	6,558	-7.7%
FT-SE 100	116	99	17.2%	127	-8.7%
FTSE Emerging	5	0	0.0%	5	0.0%
IBOVESPA INDEX	423	173	144.5%	486	-13.0%
NASDAQ BIOTECH	965	324	197.8%	964	0.1%
NIFTY 50	1,246	874	42.6%	1,004	24.1%
NIKKEI 225 (\$) STOCK	43,914	39,602	10.9%	44,314	-0.9%
NIKKEI 225 (YEN) STOCK	61,045	78,879	-22.6%	66,295	-7.9%
S&P 500	233,018	111,054	109.8%	181,457	28.4%
S&P 500/GI	13	20	-35.0%	13	0.0%
S&P 500/VALUE	111,503	66,928	66.6%	107,842	3.4%
S&P CONSUMER DSCRTNRY SE	7,233	3,684	96.3%	6,584	9.9%
S&P CONSUMER STAPLES SECT	24,442	11,951	104.5%	26,842	-8.9%
S&P ENERGY SECTOR	27,512	5,037	446.2%	19,810	38.9%
S&P FINANCIAL SECTOR	32,270	16,330	97.6%	31,939	1.0%
S&P HEALTH CARE SECTOR	7,986	11,247	-29.0%	7,282	9.7%
S&P INDUSTRIAL SECTOR	6,635	4,569	45.2%	5,847	13.5%
S&P MATERIALS SECTOR	5,065	3,908	29.6%	3,322	52.5%
S&P TECHNOLOGY SECTOR	10,107	6,452	56.6%	12,542	-19.4%
S&P UTILITIES SECTOR	26,892	19,105	40.8%	29,027	-7.4%
YEN DENOMINATED TOPIX	134	0	-	90	48.9%

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Equity Index Options					
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	75,750	58,015	30.6%	70,865	6.9%
E-MINI RUSSELL 2000	15,653	0	-	9,932	57.6%
E-MINI S&P500	2,362,845	2,050,693	15.2%	2,119,276	11.5%
EOM E-MINI RUSSELL 2000 END	3,596	0	-	1,752	105.3%
EOM EMINI S&P	556,107	746,548	-25.5%	482,360	15.3%
EOM S&P 500	25,264	39,377	-35.8%	19,662	28.5%
EOW1 E-MINI RUSSELL 2000 WE	629	0	-	1,049	-40.0%
EOW1 E-MINI RUSSELL 2000 WE	2,447	0	-	1,142	114.3%
EOW1 EMINI S&P 500	284,876	368,062	-22.6%	214,151	33.0%
EOW1 S&P 500	63,990	68,930	-7.2%	24,425	162.0%
EOW2 E-MINI RUSSELL 2000 WE	3,467	0	-	798	334.5%
EOW2 EMINI S&P 500	136,629	153,239	-10.8%	140,342	-2.6%
EOW2 S&P 500	12,511	20,256	-38.2%	7,060	77.2%
EOW3 E-MINI RUSSELL 2000 WE	7,133	0	-	14,093	-49.4%
EOW3 EMINI S&P 500	505,057	571,761	-11.7%	875,229	-42.3%
EOW3 S&P 500	43,464	94,570	-54.0%	109,190	-60.2%
EOW4 E-MINI RUSSELL 2000 WE	253	0	-	37	583.8%
EOW4 EMINI S&P 500	74,262	64,200	15.7%	50,339	47.5%
S&P 500	147,249	211,269	-30.3%	104,180	41.3%

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FX Futures					
AD/CD CROSS RATES	3	3	0.0%	0	0.0%
AD/JY CROSS RATES	711	806	-11.8%	489	45.4%
AD/NE CROSS RATES	75	71	5.6%	114	-34.2%
AUSTRALIAN DOLLAR	149,861	130,736	14.6%	142,500	5.2%
BDI	0	53	-100.0%	0	-
BP/JY CROSS RATES	662	863	-23.3%	464	42.7%
BP/SF CROSS RATES	96	113	-15.0%	140	-31.4%
BRAZIL REAL	52,926	33,362	58.6%	45,358	16.7%
BRITISH POUND	226,575	256,976	-11.8%	194,845	16.3%
CANADIAN DOLLAR	155,602	208,703	-25.4%	122,361	27.2%
CD/JY CROSS RATES	57	46	23.9%	143	-60.1%
CHINESE RENMINBI (CNH)	896	1,317	-32.0%	1,264	-29.1%
EC/AD CROSS RATES	1,196	3,727	-67.9%	1,228	-2.6%
EC/CD CROSS RATES	1,543	1,890	-18.4%	1,662	-7.2%
EC/NOK CROSS RATES	213	36	491.7%	174	22.4%
EC/SEK CROSS RATES	859	442	94.3%	826	4.0%
EFX/BP CROSS RATES	36,678	35,446	3.5%	36,978	-0.8%
EFX/JY CROSS RATES	23,890	17,572	36.0%	19,518	22.4%
EFX/SF CROSS RATES	8,506	14,366	-40.8%	11,237	-24.3%
E-MICRO AUD/USD	3,925	2,883	36.1%	3,518	11.6%
E-MICRO CAD/USD	2,298	1,550	48.3%	1,759	30.6%
E-MICRO CHF/USD	349	195	79.0%	203	71.9%
E-MICRO EUR/USD	15,931	8,976	77.5%	13,694	16.3%
E-MICRO GBP/USD	4,392	3,109	41.3%	3,100	41.7%
E-MICRO INR/USD	560	462	21.2%	635	-11.8%
E-MICRO JPY/USD	3,325	1,690	96.7%	1,944	71.0%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO USD/JPY	0	0	-	0	-
E-MINI EURO FX	13,899	12,142	14.5%	13,685	1.6%
E-MINI JAPANESE YEN	1,240	7,925	-84.4%	906	36.9%
EURO FX	557,258	451,953	23.3%	507,731	9.8%
HUNGARIAN FORINT (EC)	0	0	-	0	-
INDIAN RUPEE	1,474	877	68.1%	1,733	-14.9%
JAPANESE YEN	159,561	212,835	-25.0%	157,037	1.6%
KOREAN WON	103	26	296.2%	71	45.1%
MEXICAN PESO	187,316	209,550	-10.6%	216,882	-13.6%
NEW ZEALND DOLLAR	62,927	43,737	43.9%	48,655	29.3%
NKR/USD CROSS RATE	1,604	1,293	24.1%	1,854	-13.5%
POLISH ZLOTY (EC)	11	6	83.3%	1	1,000.0%
POLISH ZLOTY (US)	57	55	3.6%	36	58.3%
RMB USD	3	74	-95.9%	3	0.0%
RUSSIAN RUBLE	26,719	36,053	-25.9%	28,394	-5.9%
S.AFRICAN RAND	12,031	17,363	-30.7%	10,850	10.9%
SF/JY CROSS RATES	0	0	-	0	-
SHEKEL	774	0	-	814	-4.9%
SKR/USD CROSS RATES	1,788	1,572	13.7%	1,481	20.7%
SWISS FRANC	100,963	55,506	81.9%	83,077	21.5%
TURKISH LIRA	6,043	2,187	176.3%	7,912	-23.6%
USDZAR	0	0	-	0	-

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FX Options					
AUD/USD PQO 2pm Fix	107,424	37,224	188.6%	113,659	-5.5%
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	35,916	-100.0%	0	-
BRITISH POUND	0	76,145	-100.0%	0	-
BRITISH POUND (EU)	180	519	-65.3%	232	-22.4%
CAD/USD PQO 2pm Fix	94,877	44,574	112.9%	84,529	12.2%
CANADIAN DOLLAR	0	29,772	-100.0%	0	-
CANADIAN DOLLAR (EU)	50	25	100.0%	50	0.0%
CHF/USD PQO 2pm Fix	6,694	2,278	193.9%	3,988	67.9%
EFX/JY CROSS RATES	0	0	-	0	-
EURO FX	0	185,026	-100.0%	0	-
EURO FX (EU)	17	116	-85.3%	10	70.0%
EUR/USD PQO 2pm Fix	399,940	163,429	144.7%	297,012	34.7%
GBP/USD PQO 2pm Fix	141,766	72,387	95.8%	133,067	6.5%
JAPANESE YEN	0	82,132	-100.0%	0	-
JAPANESE YEN (EU)	0	27	-100.0%	0	-
JPY/USD PQO 2pm Fix	146,547	74,891	95.7%	143,610	2.0%
MEXICAN PESO	5,505	1,454	278.6%	6,337	-13.1%
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	2,851	-100.0%	0	-
SWISS FRANC (EU)	0	9	-100.0%	0	-
Foreign Exchange Futures					
CHILEAN PESO	498	257	93.8%	1,268	-60.7%
Foreign Exchange Options					
AUD/USD PQO 2pm Fix	0	0	-	88	-100.0%

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Ag Products Futures					
BUTTER CS	6,995	6,249	11.9%	7,030	-0.5%
CASH-SETTLED CHEESE	24,964	27,144	-8.0%	25,746	-3.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
CATTLE	345,105	426,575	-19.1%	349,350	-1.2%
CDD SEASONAL STRIP	50	1,100	-95.5%	0	-
CDD WEATHER	50	25,100	-99.8%	1,100	-95.5%
CLASS IV MILK	1,641	4,189	-60.8%	1,558	5.3%
DRY WHEY	3,721	6,011	-38.1%	3,562	4.5%
FEEDER CATTLE	43,053	54,699	-21.3%	44,212	-2.6%
GOLDMAN SACHS	15,262	15,417	-1.0%	15,343	-0.5%
GSCI EXCESS RETURN FUT	58,318	48,795	19.5%	58,318	0.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	238,522	244,863	-2.6%	260,117	-8.3%
HOUSING INDEX	34	48	-29.2%	39	-12.8%
LUMBER	6,605	5,042	31.0%	6,942	-4.9%
MALAYSIAN PALM SWAP	16,328	29,326	-44.3%	17,556	-7.0%
MILK	24,568	32,448	-24.3%	23,439	4.8%
MLK MID OPTIONS	8	0	-	0	-
NFD MILK	7,188	6,891	4.3%	7,631	-5.8%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	3,762	17,033	-77.9%	3,762	0.0%
USD CRUDE PALM OIL	5,160	1,416	264.4%	5,000	3.2%
Ag Products Options					
BUTTER CS	12,161	5,843	108.1%	12,820	-5.1%
CASH-SETTLED CHEESE	33,707	37,768	-10.8%	43,210	-22.0%
CATTLE	226,608	255,962	-11.5%	208,100	8.9%
CDD SEASONAL STRIP	600	2,800	-78.6%	0	-
CDD WEATHER	0	47,000	-100.0%	0	-
CLASS IV MILK	3,619	6,391	-43.4%	4,119	-12.1%
DRY WHEY	2,191	1,918	14.2%	2,651	-17.4%
FEEDER CATTLE	25,500	34,017	-25.0%	29,659	-14.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	161,317	182,247	-11.5%	161,596	-0.2%
HOUSING INDEX	2	0	-	2	0.0%
LUMBER	1,953	1,190	64.1%	967	102.0%
LV CATL CSO	93	628	-85.2%	10	830.0%
MILK	68,606	92,237	-25.6%	74,392	-7.8%
MLK MID OPTIONS	337	621	-45.7%	370	-8.9%
NFD MILK	14,451	11,332	27.5%	17,030	-15.1%



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TOTAL FUTURES GROUP					
Interest Rate Futures	15,493,323	14,177,096	9.3%	16,627,858	-6.8%
Equity Index Futures	4,756,413	3,847,760	23.6%	4,396,644	8.2%
FX Futures	1,824,900	1,778,547	2.6%	1,685,276	8.3%
Foreign Exchange Futures	498	257	93.8%	1,268	-60.7%
Ag Products Futures	801,334	952,346	-15.9%	830,705	-3.5%
TOTAL FUTURES	22,876,468	20,756,006	10.2%	23,541,751	-2.8%
TOTAL OPTIONS GROUP					
Interest Rate Options	44,492,693	45,372,524	-1.9%	45,126,590	-1.4%
Equity Index Options	4,321,182	4,446,920	-2.8%	4,245,882	1.8%
FX Options	903,000	808,775	11.7%	782,494	15.4%
Foreign Exchange Options	0	0	-	88	-100.0%
Ag Products Options	551,145	679,954	-18.9%	554,926	-0.7%
TOTAL OPTIONS	50,268,020	51,308,173	-2.0%	50,709,980	-0.9%
TOTAL COMBINED					
Interest Rate	59,986,016	59,549,620	0.7%	61,754,448	-2.9%
Equity Index	9,077,595	8,294,680	9.4%	8,642,526	5.0%
FX	2,727,900	2,587,322	5.4%	2,467,770	10.5%
Foreign Exchange	498	257	93.8%	1,356	-63.3%
Ag Products	1,352,479	1,632,300	-17.1%	1,385,631	-2.4%
GRAND TOTAL	73,144,488	72,064,179	1.5%	74,251,731	-1.5%