

CME Exchange Open Interest Report - Monthly

	Open Interest APR 2019	Open Interest APR 2018	% CHG	Open Interest MAR 2019	% CHG
Interest Rate Futures					
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%
Interest Rate Options					
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%
Equity Index Futures					
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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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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FX Futures					
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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FX Options					
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	-
Foreign Exchange Futures					
CHILEAN PESO	0	1,268	-100.0%	0	-
Foreign Exchange Options					
AUD/USD PQO 2pm Fix	323	88	267.0%	349	-7.4%



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Ag Products Futures					
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%
Ag Products Options					
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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TOTAL FUTURES GROUP					
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%
TOTAL FUTURES	19,917,631	23,541,751	-15.4%	19,074,656	4.4%
TOTAL OPTIONS GROUP					
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%
TOTAL OPTIONS	61,144,885	50,709,980	20.6%	57,393,327	6.5%
TOTAL COMBINED					
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%
GRAND TOTAL	81,062,516	74,251,731	9.2%	76,467,983	6.0%