



## CME Exchange Open Interest Report - Monthly

	Open Interest MAY 2019	Open Interest MAY 2018	% CHG	Open Interest APR 2019	% CHG
<b>Interest Rate Futures</b>					
1-MONTH EURODOLLAR	36	8,226	-99.6%	40	-10.0%
EURODOLLARS	13,124,415	15,474,424	-15.2%	13,017,858	0.8%
SOFR	167,866	10,673	1,472.8%	125,581	33.7%
SONIA	14,269	0	-	15,125	-5.7%
<b>Interest Rate Options</b>					
EURODOLLARS	43,412,729	25,754,073	68.6%	38,944,546	11.5%
EURO MIDCURVE	21,009,061	18,738,620	12.1%	16,533,454	27.1%
<b>Equity Index Futures</b>					
BITCOIN FUTURES	4,960	2,827	75.5%	4,211	17.8%
E-MINI COM SERVICES SELECT	6,054	0	-	3,823	58.4%
E-mini FTSE 100 (USD)	0	3	-100.0%	0	-
E-mini FTSE China 50	5	132	-96.2%	3	66.7%
E-MINI MIDCAP	66,300	83,889	-21.0%	65,690	0.9%
E-MINI NASDAQ 100	225,158	248,465	-9.4%	222,838	1.0%
E-MINI RUSSELL 1000	9,112	9,847	-7.5%	9,116	0.0%
E-MINI RUSSELL 1000 GROWTH	3,029	3,744	-19.1%	2,487	21.8%
E-MINI RUSSELL 1000 VALUE	6,083	6,595	-7.8%	6,636	-8.3%
E-MINI RUSSELL 2000	434,342	554,847	-21.7%	427,587	1.6%
E-MINI S&P500	2,714,778	3,239,488	-16.2%	2,644,496	2.7%
E-MINI S&P REAL ESTATE SELE	2,950	6,052	-51.3%	2,441	20.9%
FT-SE 100	0	116	-100.0%	0	-
FTSE Emerging	58	5	1,060.0%	30	93.3%
IBOVESPA INDEX	130	423	-69.3%	150	-13.3%
MICRO E-MINI NASDAQ 100	16,359	0	-	0	-
MICRO E-MINI RUSSELL 2000	19,631	0	-	0	-
MICRO E-MINI S&P500	31,381	0	-	0	-
NASDAQ BIOTECH	92	965	-90.5%	93	-1.1%
NIFTY 50	0	1,246	-100.0%	0	-
NIKKEI 225 (\$) STOCK	25,901	43,914	-41.0%	25,512	1.5%
NIKKEI 225 (YEN) STOCK	70,578	61,045	15.6%	63,851	10.5%
S&P 500	264,989	233,018	13.7%	252,922	4.8%
S&P 500 ANNUAL DIVIDEND IND	109,186	111,009	-1.6%	101,653	7.4%
S&P 500/GI	10	13	-23.1%	10	0.0%
S&P 500 QUARLY DIVIDEND IND	600	480	25.0%	600	0.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	3,494	7,233	-51.7%	4,175	-16.3%
S&P CONSUMER STAPLES SECT	14,649	24,442	-40.1%	13,181	11.1%
S&P ENERGY SECTOR	13,621	27,512	-50.5%	14,197	-4.1%
S&P FINANCIAL SECTOR	30,367	32,270	-5.9%	30,897	-1.7%
S&P HEALTH CARE SECTOR	7,197	7,986	-9.9%	9,264	-22.3%
S&P INDUSTRIAL SECTOR	7,253	6,635	9.3%	7,331	-1.1%
S&P MATERIALS SECTOR	6,546	5,065	29.2%	7,198	-9.1%
S&P TECHNOLOGY SECTOR	6,630	10,107	-34.4%	7,570	-12.4%
S&P UTILITIES SECTOR	16,542	26,892	-38.5%	16,803	-1.6%
S&P VALUE INDEX FUTURES	12	14	-14.3%	12	0.0%
YEN DENOMINATED TOPIX	1,272	134	849.3%	771	65.0%

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<b>Equity Index Options</b>					
E-MINI NASDAQ 100	63,570	75,750	-16.1%	64,002	-0.7%
E-MINI RUSSELL 2000	20,720	15,653	32.4%	17,683	17.2%
E-MINI S&P500	2,949,141	2,362,845	24.8%	2,357,074	25.1%
EOM E-MINI RUSSELL 2000 END	3,715	3,596	3.3%	2,732	36.0%
EOM EMINI S&P	506,722	556,107	-8.9%	532,736	-4.9%
EOM S&P 500	53,967	25,264	113.6%	57,286	-5.8%
EOW1 E-MINI RUSSELL 2000 WE	650	629	3.3%	258	151.9%
EOW1 E-MINI RUSSELL 2000 WE	843	2,447	-65.5%	871	-3.2%
EOW1 EMINI S&P 500	365,766	284,876	28.4%	208,880	75.1%
EOW1 S&P 500	13,216	63,990	-79.3%	31,730	-58.3%
EOW2 E-MINI RUSSELL 2000 WE	875	3,467	-74.8%	460	90.2%
EOW2 EMINI S&P 500	137,183	136,629	0.4%	90,241	52.0%
EOW2 S&P 500	2,101	12,511	-83.2%	11,763	-82.1%
EOW3 E-MINI RUSSELL 2000 WE	3,856	7,133	-45.9%	6,154	-37.3%
EOW3 EMINI S&P 500	451,757	505,057	-10.6%	609,727	-25.9%
EOW3 S&P 500	46,136	43,464	6.1%	58,814	-21.6%
EOW4 E-MINI RUSSELL 2000 WE	0	253	-100.0%	38	-100.0%
EOW4 EMINI S&P 500	0	74,262	-100.0%	40,534	-100.0%
S&P 500	110,196	147,249	-25.2%	80,110	37.6%



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<b>FX Futures</b>					
AD/CD CROSS RATES	12	3	300.0%	12	0.0%
AD/JY CROSS RATES	1,230	711	73.0%	1,397	-12.0%
AD/NE CROSS RATES	29	75	-61.3%	30	-3.3%
AUSTRALIAN DOLLAR	178,633	149,861	19.2%	159,950	11.7%
BDI	0	0	-	0	-
BP/JY CROSS RATES	661	662	-0.2%	472	40.0%
BP/SF CROSS RATES	192	96	100.0%	191	0.5%
BRAZIL REAL	55,451	52,926	4.8%	47,479	16.8%
BRITISH POUND	226,240	226,575	-0.1%	161,784	39.8%
CANADIAN DOLLAR	148,141	155,602	-4.8%	154,672	-4.2%
CD/JY CROSS RATES	3	57	-94.7%	11	-72.7%
CHINESE RENMINBI (CNH)	2,513	896	180.5%	1,464	71.7%
CZECK KORUNA (EC)	2	0	-	2	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	2,693	1,196	125.2%	3,181	-15.3%
EC/CD CROSS RATES	1,785	1,543	15.7%	1,731	3.1%
EC/NOK CROSS RATES	517	213	142.7%	547	-5.5%
EC/SEK CROSS RATES	592	859	-31.1%	597	-0.8%
EFX/BP CROSS RATES	25,600	36,678	-30.2%	27,493	-6.9%
EFX/JY CROSS RATES	27,939	23,890	16.9%	24,068	16.1%
EFX/SF CROSS RATES	10,965	8,506	28.9%	11,787	-7.0%
E-MICRO AUD/USD	6,535	3,925	66.5%	5,197	25.7%
E-MICRO CAD/USD	2,420	2,298	5.3%	1,824	32.7%
E-MICRO CHF/USD	396	349	13.5%	366	8.2%
E-MICRO EUR/USD	13,735	15,931	-13.8%	9,303	47.6%
E-MICRO GBP/USD	2,491	4,392	-43.3%	1,862	33.8%
E-MICRO INR/USD	421	560	-24.8%	220	91.4%
E-MICRO JPY/USD	1,837	3,325	-44.8%	1,319	39.3%
E-MINI EURO FX	17,052	13,899	22.7%	15,683	8.7%
E-MINI JAPANESE YEN	1,035	1,240	-16.5%	519	99.4%
EURO FX	519,421	557,258	-6.8%	518,212	0.2%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	2	-100.0%
INDIAN RUPEE	1,737	1,474	17.8%	2,214	-21.5%
JAPANESE YEN	177,698	159,561	11.4%	202,106	-12.1%
KOREAN WON	763	103	640.8%	185	312.4%
MEXICAN PESO	265,388	187,316	41.7%	258,629	2.6%
NEW ZEALND DOLLAR	66,182	62,927	5.2%	49,266	34.3%
NKR/USD CROSS RATE	2,289	1,604	42.7%	2,226	2.8%
POLISH ZLOTY (EC)	0	11	-100.0%	4	-100.0%
POLISH ZLOTY (US)	72	57	26.3%	62	16.1%
RMB USD	1	3	-66.7%	0	-
RUSSIAN RUBLE	62,438	26,719	133.7%	62,630	-0.3%
S.AFRICAN RAND	15,201	12,031	26.3%	14,115	7.7%
SF/JY CROSS RATES	0	0	-	0	-
SHEKEL	0	774	-100.0%	0	-
SKR/USD CROSS RATES	1,410	1,788	-21.1%	1,533	-8.0%
SWISS FRANC	84,810	100,963	-16.0%	102,753	-17.5%
TURKISH LIRA	1,801	6,043	-70.2%	1,893	-4.9%
USDZAR	0	0	-	0	-

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<b>FX Options</b>					
AUD/USD MONTHLY OPTIONS	63,023	97,065	-35.1%	52,522	20.0%
AUD/USD WKLY FRIDAY OPTION	0	5,121	-100.0%	0	-
AUD/USD WKLY FRIDAY OPTION	2,615	0	-	3,372	-22.4%
AUD/USD WKLY FRIDAY OPTION	1,042	1,852	-43.7%	922	13.0%
AUD/USD WKLY FRIDAY OPTION	2,075	991	109.4%	1,109	87.1%
AUD/USD WKLY FRIDAY OPTION	0	1,357	-100.0%	2	-100.0%
AUD/USD WKLY WED OPTIONS -	1,221	705	73.2%	556	119.6%
AUD/USD WKLY WED OPTIONS -	595	333	78.7%	1,639	-63.7%
AUD/USD WKLY WED OPTIONS -	9	0	-	480	-98.1%
AUD/USD WKLY WED OPTIONS -	200	0	-	52	284.6%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	0	180	-100.0%	0	-
BRL/USD MONTHLY OPTIONS	54	0	-	0	-
CAD/USD MONTHLY OPTIONS	58,005	74,176	-21.8%	54,526	6.4%
CAD/USD WKLY FRIDAY OPTION	0	7,524	-100.0%	0	-
CAD/USD WKLY FRIDAY OPTION	2,250	0	-	2,904	-22.5%
CAD/USD WKLY FRIDAY OPTION	745	5,050	-85.2%	1,494	-50.1%
CAD/USD WKLY FRIDAY OPTION	505	3,872	-87.0%	510	-1.0%
CAD/USD WKLY FRIDAY OPTION	0	1,821	-100.0%	261	-100.0%
CAD/USD WKLY WED OPTIONS -	1,225	1,523	-19.6%	2,920	-58.0%
CAD/USD WKLY WED OPTIONS -	1,328	404	228.7%	2,095	-36.6%
CAD/USD WKLY WED OPTIONS -	6	507	-98.8%	212	-97.2%
CAD/USD WKLY WED OPTIONS -	326	0	-	145	124.8%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	50	-100.0%	0	-
CHF/USD MONTHLY OPTIONS	4,596	5,044	-8.9%	3,943	16.6%
CHF/USD WKLY FRIDAY OPTION	0	57	-100.0%	0	-
CHF/USD WKLY FRIDAY OPTION	23	0	-	176	-86.9%
CHF/USD WKLY FRIDAY OPTION	0	517	-100.0%	53	-100.0%
CHF/USD WKLY FRIDAY OPTION	28	625	-95.5%	225	-87.6%
CHF/USD WKLY FRIDAY OPTION	0	451	-100.0%	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/JPY MONTHLY OPTIONS	0	0	-	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	0	17	-100.0%	0	-
EUR/USD MONTHLY OPTIONS	233,424	343,633	-32.1%	250,109	-6.7%
EUR/USD WKLY FRIDAY OPTION	0	24,568	-100.0%	0	-
EUR/USD WKLY FRIDAY OPTION	3,785	0	-	13,522	-72.0%
EUR/USD WKLY FRIDAY OPTION	2,409	10,904	-77.9%	4,387	-45.1%
EUR/USD WKLY FRIDAY OPTION	2,165	7,881	-72.5%	3,897	-44.4%
EUR/USD WKLY FRIDAY OPTION	0	5,381	-100.0%	1,509	-100.0%
EUR/USD WKLY WED OPTIONS -	3,933	3,700	6.3%	5,491	-28.4%
EUR/USD WKLY WED OPTIONS -	2,338	2,822	-17.2%	6,431	-63.6%
EUR/USD WKLY WED OPTIONS -	583	1,051	-44.5%	1,407	-58.6%
EUR/USD WKLY WED OPTIONS -	0	0	-	179	-100.0%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
GBP/USD MONTHLY OPTIONS	126,402	128,093	-1.3%	126,254	0.1%
GBP/USD WKLY FRIDAY OPTION	0	5,595	-100.0%	0	-

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GBP/USD WKLY FRIDAY OPTION	1,104	0	-	3,796	-70.9%
GBP/USD WKLY FRIDAY OPTION	713	3,414	-79.1%	1,535	-53.6%
GBP/USD WKLY FRIDAY OPTION	479	1,934	-75.2%	713	-32.8%
GBP/USD WKLY FRIDAY OPTION	0	2,533	-100.0%	1	-100.0%
GBP/USD WKLY WED OPTIONS -	1,157	119	872.3%	460	151.5%
GBP/USD WKLY WED OPTIONS -	814	65	1,152.3%	801	1.6%
GBP/USD WKLY WED OPTIONS -	20	1	1,900.0%	34	-41.2%
GBP/USD WKLY WED OPTIONS -	0	12	-100.0%	0	-
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	153,042	124,491	22.9%	126,491	21.0%
JPY/USD WKLY FRIDAY OPTION	0	6,879	-100.0%	0	-
JPY/USD WKLY FRIDAY OPTION	3,802	0	-	5,304	-28.3%
JPY/USD WKLY FRIDAY OPTION	1,733	3,701	-53.2%	1,259	37.6%
JPY/USD WKLY FRIDAY OPTION	1,957	4,879	-59.9%	3,276	-40.3%
JPY/USD WKLY FRIDAY OPTION	0	2,050	-100.0%	189	-100.0%
JPY/USD WKLY WED OPTIONS -	2,579	3,172	-18.7%	3,487	-26.0%
JPY/USD WKLY WED OPTIONS -	1,146	1,148	-0.2%	2,102	-45.5%
JPY/USD WKLY WED OPTIONS -	988	177	458.2%	416	137.5%
JPY/USD WKLY WED OPTIONS -	44	50	-12.0%	59	-25.4%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
MXN/USD MONTHLY OPTIONS	2,384	5,505	-56.7%	2,110	13.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	1	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	226	0	-	117	93.2%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	120	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	10	498	-98.0%	0	-
<b>Foreign Exchange Options</b>					
AUD/USD WKLY WED OPTIONS -	214	0	-	323	-33.7%



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<b>Ag Products Futures</b>					
BUTTER CS	8,914	6,995	27.4%	8,642	3.1%
CASH-SETTLED CHEESE	21,036	24,964	-15.7%	21,364	-1.5%
CATTLE	376,735	345,105	9.2%	417,852	-9.8%
CAT WEATHER EUROPEAN	3,200	0	-	2,000	60.0%
CDD SEASONAL STRIP	450	50	800.0%	450	0.0%
CDD WEATHER	6,875	50	13,650.0%	2,100	227.4%
CLASS IV MILK	9,089	1,641	453.9%	8,923	1.9%
DRY WHEY	3,052	3,721	-18.0%	3,099	-1.5%
FEEDER CATTLE	50,392	43,053	17.0%	50,025	0.7%
GOLDMAN SACHS	13,381	15,262	-12.3%	13,595	-1.6%
GSCI EXCESS RETURN FUT	52,653	58,318	-9.7%	52,554	0.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	1,000	-100.0%
HOGS	314,774	238,522	32.0%	317,740	-0.9%
HOUSING INDEX	45	34	32.4%	59	-23.7%
LUMBER	4,304	6,605	-34.8%	3,921	9.8%
MALAYSIAN PALM SWAP	23,124	16,328	41.6%	20,304	13.9%
MILK	24,306	24,568	-1.1%	23,901	1.7%
MLK MID OPTIONS	0	8	-100.0%	0	-
NFD MILK	9,827	7,188	36.7%	9,645	1.9%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,762	0.0%
USD CRUDE PALM OIL	3,590	5,160	-30.4%	3,552	1.1%
<b>Ag Products Options</b>					
BUTTER CS	14,357	12,161	18.1%	13,268	8.2%
CASH-SETTLED CHEESE	30,734	33,707	-8.8%	34,169	-10.1%
CATTLE	211,778	226,608	-6.5%	198,584	6.6%
CAT WEATHER EUROPEAN	2,000	0	-	2,000	0.0%
CDD SEASONAL STRIP	5,000	600	733.3%	5,000	0.0%
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	14,133	3,619	290.5%	14,006	0.9%
DRY WHEY	3,788	2,191	72.9%	3,491	8.5%
FEEDER CATTLE	29,177	25,500	14.4%	28,182	3.5%
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	433,265	161,317	168.6%	397,815	8.9%
HOUSING INDEX	0	2	-100.0%	0	-
LUMBER	1,697	1,953	-13.1%	1,481	14.6%
LV CATL CSO	65	93	-30.1%	45	44.4%
MILK	78,394	68,606	14.3%	78,015	0.5%
MLK MID OPTIONS	202	337	-40.1%	213	-5.2%
NFD MILK	21,062	14,451	45.7%	23,626	-10.9%



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<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	13,306,586	15,493,323	-14.1%	13,158,604	1.1%
Equity Index Futures	4,119,269	4,756,413	-13.4%	3,945,548	4.4%
FX Futures	1,928,331	1,824,900	5.7%	1,848,991	4.3%
Foreign Exchange Futures	10	498	-98.0%	0	-
Ag Products Futures	929,509	801,334	16.0%	964,488	-3.6%
<b>TOTAL FUTURES</b>	<b>20,283,705</b>	<b>22,876,468</b>	<b>-11.3%</b>	<b>19,917,631</b>	<b>1.8%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	64,421,790	44,492,693	44.8%	55,478,000	16.1%
Equity Index Options	4,730,414	4,321,182	9.5%	4,171,093	13.4%
FX Options	687,099	903,000	-23.9%	695,574	-1.2%
Foreign Exchange Options	214	0	-	323	-33.7%
Ag Products Options	845,652	551,145	53.4%	799,895	5.7%
<b>TOTAL OPTIONS</b>	<b>70,685,169</b>	<b>50,268,020</b>	<b>40.6%</b>	<b>61,144,885</b>	<b>15.6%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	77,728,376	59,986,016	29.6%	68,636,604	13.2%
Equity Index	8,849,683	9,077,595	-2.5%	8,116,641	9.0%
FX	2,615,430	2,727,900	-4.1%	2,544,565	2.8%
Foreign Exchange	224	498	-55.0%	323	-30.7%
Ag Products	1,775,161	1,352,479	31.3%	1,764,383	0.6%
<b>GRAND TOTAL</b>	<b>90,968,874</b>	<b>73,144,488</b>	<b>24.4%</b>	<b>81,062,516</b>	<b>12.2%</b>