

CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	38	7,569	-99.5%	36	5.6%
EURODOLLARS	12,757,383	13,943,636	-8.5%	13,124,415	-2.8%
SOFR	145,179	12,586	1,053.5%	167,866	-13.5%
SONIA	15,650	0	-	14,269	9.7%
Interest Rate Options					
EURODOLLARS	46,672,978	23,566,718	98.0%	43,412,729	7.5%
EURO MIDCURVE	18,380,049	15,361,033	19.7%	21,009,061	-12.5%
Equity Index Futures					
BITCOIN FUTURES	5,991	2,724	119.9%	4,960	20.8%
E-MINI COM SERVICES SELECT	4,665	0	-	6,054	-22.9%
E-mini FTSE 100 (USD)	0	5	-100.0%	0	-
E-mini FTSE China 50	0	141	-100.0%	5	-100.0%
E-MINI MIDCAP	63,481	85,579	-25.8%	66,300	-4.3%
E-MINI NASDAQ 100	212,158	236,534	-10.3%	225,158	-5.8%
E-MINI RUSSELL 1000	8,402	10,391	-19.1%	9,112	-7.8%
E-MINI RUSSELL 1000 GROWTH	3,920	4,207	-6.8%	3,029	29.4%
E-MINI RUSSELL 1000 VALUE	6,855	5,607	22.3%	6,083	12.7%
E-MINI RUSSELL 2000	417,375	554,152	-24.7%	434,342	-3.9%
E-MINI S&P500	2,479,713	2,698,986	-8.1%	2,714,778	-8.7%
E-MINI S&P REAL ESTATE SELE	2,604	5,873	-55.7%	2,950	-11.7%
FT-SE 100	0	5	-100.0%	0	-
FTSE Emerging	4	0	0.0%	58	-93.1%
IBOVESPA INDEX	152	310	-51.0%	130	16.9%
MICRO E-MINI NASDAQ 100	14,523	0	-	16,359	-11.2%
MICRO E-MINI RUSSELL 2000	3,823	0	-	19,631	-80.5%
MICRO E-MINI S&P500	24,750	0	-	31,381	-21.1%
NASDAQ BIOTECH	217	925	-76.5%	92	135.9%
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	27,577	30,423	-9.4%	25,901	6.5%
NIKKEI 225 (YEN) STOCK	54,833	50,394	8.8%	70,578	-22.3%
S&P 500	231,827	154,647	49.9%	264,989	-12.5%
S&P 500 ANNUAL DIVIDEND IND	121,037	112,664	7.4%	109,186	10.9%
S&P 500/GI	10	13	-23.1%	10	0.0%
S&P 500 QUARLY DIVIDEND IND	200	380	-47.4%	600	-66.7%
S&P 600 SMALLCAP EMINI	538	0	-	0	-
S&P CONSUMER DSCRTNRY SE	3,303	6,813	-51.5%	3,494	-5.5%
S&P CONSUMER STAPLES SECT	15,075	7,401	103.7%	14,649	2.9%
S&P ENERGY SECTOR	8,559	26,710	-68.0%	13,621	-37.2%
S&P FINANCIAL SECTOR	13,447	27,724	-51.5%	30,367	-55.7%
S&P HEALTH CARE SECTOR	12,509	6,294	98.7%	7,197	73.8%
S&P INDUSTRIAL SECTOR	3,809	4,409	-13.6%	7,253	-47.5%
S&P MATERIALS SECTOR	3,038	5,050	-39.8%	6,546	-53.6%
S&P TECHNOLOGY SECTOR	8,027	11,700	-31.4%	6,630	21.1%
S&P UTILITIES SECTOR	14,876	26,354	-43.6%	16,542	-10.1%
S&P VALUE INDEX FUTURES	12	14	-14.3%	12	0.0%
YEN DENOMINATED TOPIX	251	205	22.4%	1,272	-80.3%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



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Equity Index Options					
E-MINI NASDAQ 100	56,726	59,670	-4.9%	63,570	-10.8%
E-MINI RUSSELL 2000	8,828	7,164	23.2%	20,720	-57.4%
E-MINI S&P500	1,973,851	1,624,809	21.5%	2,949,141	-33.1%
EOM E-MINI RUSSELL 2000 END	2,073	240	763.8%	3,715	-44.2%
EOM EMINI S&P	494,033	529,774	-6.7%	506,722	-2.5%
EOM S&P 500	32,917	30,464	8.1%	53,967	-39.0%
EOW1 E-MINI RUSSELL 2000 WE	524	1,502	-65.1%	650	-19.4%
EOW1 E-MINI RUSSELL 2000 WE	1,446	1,423	1.6%	843	71.5%
EOW1 EMINI S&P 500	228,645	241,800	-5.4%	365,766	-37.5%
EOW1 S&P 500	42,590	34,660	22.9%	13,216	222.3%
EOW2 E-MINI RUSSELL 2000 WE	1,116	2,804	-60.2%	875	27.5%
EOW2 EMINI S&P 500	105,428	100,302	5.1%	137,183	-23.1%
EOW2 S&P 500	7,890	2,420	226.0%	2,101	275.5%
EOW3 E-MINI RUSSELL 2000 WE	8,148	16,348	-50.2%	3,856	111.3%
EOW3 EMINI S&P 500	717,160	968,784	-26.0%	451,757	58.7%
EOW3 S&P 500	76,219	80,733	-5.6%	46,136	65.2%
EOW4 E-MINI RUSSELL 2000 WE	224	895	-75.0%	0	-
EOW4 EMINI S&P 500	29,610	48,686	-39.2%	0	-
S&P 500	63,740	102,488	-37.8%	110,196	-42.2%

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FX Futures					
AD/CD CROSS RATES	3	2	50.0%	12	-75.0%
AD/JY CROSS RATES	751	1,472	-49.0%	1,230	-38.9%
AD/NE CROSS RATES	85	22	286.4%	29	193.1%
AUSTRALIAN DOLLAR	160,364	141,647	13.2%	178,633	-10.2%
BDI	0	0	-	0	-
BP/JY CROSS RATES	1,281	351	265.0%	661	93.8%
BP/SF CROSS RATES	35	38	-7.9%	192	-81.8%
BRAZIL REAL	44,517	51,608	-13.7%	55,451	-19.7%
BRITISH POUND	213,684	184,417	15.9%	226,240	-5.5%
CANADIAN DOLLAR	154,785	161,883	-4.4%	148,141	4.5%
CD/JY CROSS RATES	0	4	-100.0%	3	-100.0%
CHINESE RENMINBI (CNH)	2,813	688	308.9%	2,513	11.9%
CZECK KORUNA (EC)	6	0	-	2	200.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	2,640	1,578	67.3%	2,693	-2.0%
EC/CD CROSS RATES	1,816	1,670	8.7%	1,785	1.7%
EC/NOK CROSS RATES	439	259	69.5%	517	-15.1%
EC/SEK CROSS RATES	533	840	-36.5%	592	-10.0%
EFX/BP CROSS RATES	25,575	33,519	-23.7%	25,600	-0.1%
EFX/JY CROSS RATES	25,412	27,027	-6.0%	27,939	-9.0%
EFX/SF CROSS RATES	12,913	8,344	54.8%	10,965	17.8%
E-MICRO AUD/USD	3,077	2,032	51.4%	6,535	-52.9%
E-MICRO CAD/USD	1,872	1,846	1.4%	2,420	-22.6%
E-MICRO CHF/USD	289	246	17.5%	396	-27.0%
E-MICRO EUR/USD	6,698	6,482	3.3%	13,735	-51.2%
E-MICRO GBP/USD	1,647	1,780	-7.5%	2,491	-33.9%
E-MICRO INR/USD	233	325	-28.3%	421	-44.7%
E-MICRO JPY/USD	1,725	1,178	46.4%	1,837	-6.1%
E-MINI EURO FX	14,151	12,632	12.0%	17,052	-17.0%
E-MINI JAPANESE YEN	556	561	-0.9%	1,035	-46.3%
EURO FX	520,747	484,609	7.5%	519,421	0.3%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
INDIAN RUPEE	2,031	1,234	64.6%	1,737	16.9%
JAPANESE YEN	137,015	166,207	-17.6%	177,698	-22.9%
KOREAN WON	693	335	106.9%	763	-9.2%
MEXICAN PESO	223,731	144,154	55.2%	265,388	-15.7%
NEW ZEALND DOLLAR	56,826	50,935	11.6%	66,182	-14.1%
NKR/USD CROSS RATE	1,860	1,420	31.0%	2,289	-18.7%
POLISH ZLOTY (EC)	3	0	-	0	-
POLISH ZLOTY (US)	74	9	722.2%	72	2.8%
RMB USD	1	0	-	1	0.0%
RUSSIAN RUBLE	74,130	20,119	268.5%	62,438	18.7%
S.AFRICAN RAND	16,603	6,655	149.5%	15,201	9.2%
SF/JY CROSS RATES	0	0	-	0	-
SHEKEL	0	0	-	0	-
SKR/USD CROSS RATES	1,302	1,721	-24.3%	1,410	-7.7%
SWISS FRANC	50,999	95,328	-46.5%	84,810	-39.9%
TURKISH LIRA	1,773	1,110	59.7%	1,801	-1.6%
USDZAR	0	0	-	0	-

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FX Options					
AUD/USD MONTHLY OPTIONS	50,787	60,841	-16.5%	63,023	-19.4%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	3,034	3,317	-8.5%	2,615	16.0%
AUD/USD WKLY FRIDAY OPTION	960	1,122	-14.4%	1,042	-7.9%
AUD/USD WKLY FRIDAY OPTION	388	683	-43.2%	2,075	-81.3%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
AUD/USD WKLY WED OPTIONS -	1,559	1,729	-9.8%	1,221	27.7%
AUD/USD WKLY WED OPTIONS -	1,114	557	100.0%	595	87.2%
AUD/USD WKLY WED OPTIONS -	0	52	-100.0%	9	-100.0%
AUD/USD WKLY WED OPTIONS -	8	7	14.3%	200	-96.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	0	102	-100.0%	0	-
BRL/USD MONTHLY OPTIONS	56	0	-	54	3.7%
CAD/USD MONTHLY OPTIONS	45,004	78,495	-42.7%	58,005	-22.4%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	3,036	4,947	-38.6%	2,250	34.9%
CAD/USD WKLY FRIDAY OPTION	605	2,831	-78.6%	745	-18.8%
CAD/USD WKLY FRIDAY OPTION	1,341	2,383	-43.7%	505	165.5%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
CAD/USD WKLY WED OPTIONS -	3,994	3,424	16.6%	1,225	226.0%
CAD/USD WKLY WED OPTIONS -	1,124	2,577	-56.4%	1,328	-15.4%
CAD/USD WKLY WED OPTIONS -	113	3	3,666.7%	6	1,783.3%
CAD/USD WKLY WED OPTIONS -	0	103	-100.0%	326	-100.0%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	3,993	5,949	-32.9%	4,596	-13.1%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	101	293	-65.5%	23	339.1%
CHF/USD WKLY FRIDAY OPTION	172	1	17,100.0%	0	-
CHF/USD WKLY FRIDAY OPTION	2	300	-99.3%	28	-92.9%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	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	14	-100.0%	0	-
EUR/USD MONTHLY OPTIONS	205,937	294,182	-30.0%	233,424	-11.8%
EUR/USD WKLY FRIDAY OPTION	0	0	-	0	-
EUR/USD WKLY FRIDAY OPTION	9,162	6,937	32.1%	3,785	142.1%
EUR/USD WKLY FRIDAY OPTION	4,093	6,191	-33.9%	2,409	69.9%
EUR/USD WKLY FRIDAY OPTION	3,540	2,351	50.6%	2,165	63.5%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
EUR/USD WKLY WED OPTIONS -	10,885	8,402	29.6%	3,933	176.8%
EUR/USD WKLY WED OPTIONS -	2,909	2,852	2.0%	2,338	24.4%
EUR/USD WKLY WED OPTIONS -	1,171	123	852.0%	583	100.9%
EUR/USD WKLY WED OPTIONS -	563	304	85.2%	0	-
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	80,458	115,981	-30.6%	126,402	-36.3%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	-

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FX Options					
GBP/USD WKLY FRIDAY OPTION	1,947	7,438	-73.8%	1,104	76.4%
GBP/USD WKLY FRIDAY OPTION	1,279	2,999	-57.4%	713	79.4%
GBP/USD WKLY FRIDAY OPTION	292	2,550	-88.5%	479	-39.0%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
GBP/USD WKLY WED OPTIONS -	1,305	2,232	-41.5%	1,157	12.8%
GBP/USD WKLY WED OPTIONS -	409	469	-12.8%	814	-49.8%
GBP/USD WKLY WED OPTIONS -	0	235	-100.0%	20	-100.0%
GBP/USD WKLY WED OPTIONS -	0	60	-100.0%	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	105,649	104,367	1.2%	153,042	-31.0%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	4,879	3,478	40.3%	3,802	28.3%
JPY/USD WKLY FRIDAY OPTION	2,509	2,465	1.8%	1,733	44.8%
JPY/USD WKLY FRIDAY OPTION	1,241	1,887	-34.2%	1,957	-36.6%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
JPY/USD WKLY WED OPTIONS -	4,358	1,733	151.5%	2,579	69.0%
JPY/USD WKLY WED OPTIONS -	1,834	1,624	12.9%	1,146	60.0%
JPY/USD WKLY WED OPTIONS -	264	13	1,930.8%	988	-73.3%
JPY/USD WKLY WED OPTIONS -	183	25	632.0%	44	315.9%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	1,552	2,837	-45.3%	2,384	-34.9%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	50	50	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	0	-	0	-
NZD/USD MONTHLY OPTIONS	230	0	-	226	1.8%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	340	-100.0%	10	-100.0%
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	32	1	3,100.0%	214	-85.0%

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Ag Products Futures					
BUTTER CS	8,554	7,718	10.8%	8,914	-4.0%
CASH-SETTLED CHEESE	20,931	26,376	-20.6%	21,036	-0.5%
CATTLE	349,957	325,351	7.6%	376,735	-7.1%
CAT WEATHER EUROPEAN	1,200	0	-	3,200	-62.5%
CDD SEASONAL STRIP	450	600	-25.0%	450	0.0%
CDD WEATHER	6,925	0	-	6,875	0.7%
CLASS IV MILK	8,958	1,570	470.6%	9,089	-1.4%
DRY WHEY	2,964	4,079	-27.3%	3,052	-2.9%
FEEDER CATTLE	48,783	46,718	4.4%	50,392	-3.2%
GOLDMAN SACHS	13,388	15,113	-11.4%	13,381	0.1%
GSCI EXCESS RETURN FUT	45,062	55,372	-18.6%	52,653	-14.4%
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	295,022	231,537	27.4%	314,774	-6.3%
HOUSING INDEX	45	39	15.4%	45	0.0%
LUMBER	2,627	6,147	-57.3%	4,304	-39.0%
MALAYSIAN PALM SWAP	21,724	22,300	-2.6%	23,124	-6.1%
MILK	23,635	23,911	-1.2%	24,306	-2.8%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	10,045	6,851	46.6%	9,827	2.2%
S&P GSCI ENHANCED ER SWAP	3,851	3,851	0.0%	3,762	2.4%
USD CRUDE PALM OIL	3,750	4,600	-18.5%	3,590	4.5%
Ag Products Options					
BUTTER CS	12,548	15,988	-21.5%	14,357	-12.6%
CASH-SETTLED CHEESE	28,818	40,844	-29.4%	30,734	-6.2%
CATTLE	186,025	184,050	1.1%	211,778	-12.2%
CAT WEATHER EUROPEAN	0	0	-	2,000	-100.0%
CDD SEASONAL STRIP	5,000	700	614.3%	5,000	0.0%
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	13,775	3,913	252.0%	14,133	-2.5%
DRY WHEY	3,502	3,280	6.8%	3,788	-7.6%
FEEDER CATTLE	38,234	30,206	26.6%	29,177	31.0%
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	420,194	156,513	168.5%	433,265	-3.0%
HOUSING INDEX	7	2	250.0%	0	-
LUMBER	1,393	1,222	14.0%	1,697	-17.9%
LV CATL CSO	40	38	5.3%	65	-38.5%
MILK	74,815	85,465	-12.5%	78,394	-4.6%
MLK MID OPTIONS	170	350	-51.4%	202	-15.8%
NFD MILK	18,932	18,117	4.5%	21,062	-10.1%



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TOTAL FUTURES GROUP					
Interest Rate Futures	12,918,250	13,963,791	-7.5%	13,306,586	-2.9%
Equity Index Futures	3,767,561	4,076,634	-7.6%	4,119,269	-8.5%
FX Futures	1,765,688	1,616,287	9.2%	1,928,331	-8.4%
Foreign Exchange Futures	0	340	-100.0%	10	-100.0%
Ag Products Futures	867,871	782,133	11.0%	929,509	-6.6%
TOTAL FUTURES	19,319,370	20,439,185	-5.5%	20,283,705	-4.8%
TOTAL OPTIONS GROUP					
Interest Rate Options	65,053,027	38,927,751	67.1%	64,421,790	1.0%
Equity Index Options	3,851,168	3,854,966	-0.1%	4,730,414	-18.6%
FX Options	564,090	741,515	-23.9%	687,099	-17.9%
Foreign Exchange Options	32	1	3,100.0%	214	-85.0%
Ag Products Options	803,453	540,688	48.6%	845,652	-5.0%
TOTAL OPTIONS	70,271,770	44,064,921	59.5%	70,685,169	-0.6%
TOTAL COMBINED					
Interest Rate	77,971,277	52,891,542	47.4%	77,728,376	0.3%
Equity Index	7,618,729	7,931,600	-3.9%	8,849,683	-13.9%
FX	2,329,778	2,357,802	-1.2%	2,615,430	-10.9%
Foreign Exchange	32	341	-90.6%	224	-85.7%
Ag Products	1,671,324	1,322,821	26.3%	1,775,161	-5.8%
GRAND TOTAL	89,591,140	64,504,106	38.9%	90,968,874	-1.5%