

CME Exchange Open Interest Report - Monthly

	Open Interest JUL 2019	Open Interest JUL 2018	% CHG	Open Interest JUN 2019	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	15	4,224	-99.6%	38	-60.5%
EURODOLLARS	13,273,158	14,050,866	-5.5%	12,757,383	4.0%
SOFR	220,890	23,182	852.9%	145,179	52.2%
SONIA	14,629	0	-	15,650	-6.5%
Interest Rate Options					
EURODOLLARS	44,906,040	26,934,031	66.7%	46,672,978	-3.8%
EURO MIDCURVE	16,658,366	16,469,674	1.1%	18,380,049	-9.4%
Equity Index Futures					
BITCOIN FUTURES	4,471	3,435	30.2%	5,991	-25.4%
E-MINI COM SERVICES SELECT	7,413	0	-	4,665	58.9%
E-mini FTSE 100 (USD)	0	6	-100.0%	0	-
E-mini FTSE China 50	0	113	-100.0%	0	-
E-MINI MIDCAP	67,662	82,575	-18.1%	63,481	6.6%
E-MINI NASDAQ 100	232,284	240,305	-3.3%	212,158	9.5%
E-MINI RUSSELL 1000	8,435	10,380	-18.7%	8,402	0.4%
E-MINI RUSSELL 1000 GROWTH	4,069	4,608	-11.7%	3,920	3.8%
E-MINI RUSSELL 1000 VALUE	7,254	7,680	-5.5%	6,855	5.8%
E-MINI RUSSELL 2000	444,070	555,727	-20.1%	417,375	6.4%
E-MINI S&P500	2,615,140	2,763,140	-5.4%	2,479,713	5.5%
E-MINI S&P REAL ESTATE SELE	2,651	6,081	-56.4%	2,604	1.8%
FT-SE 100	0	15	-100.0%	0	-
FTSE Emerging	2	51	-96.1%	4	-50.0%
IBOVESPA INDEX	148	319	-53.6%	152	-2.6%
MICRO E-MINI NASDAQ 100	21,789	0	-	14,523	50.0%
MICRO E-MINI RUSSELL 2000	8,670	0	-	3,823	126.8%
MICRO E-MINI S&P500	23,910	0	-	24,750	-3.4%
NASDAQ BIOTECH	318	656	-51.5%	217	46.5%
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	26,687	29,561	-9.7%	27,577	-3.2%
NIKKEI 225 (YEN) STOCK	56,470	54,461	3.7%	54,833	3.0%
S&P 500	252,955	206,178	22.7%	231,827	9.1%
S&P 500 ANNUAL DIVIDEND IND	120,322	113,877	5.7%	121,037	-0.6%
S&P 500/GI	10	13	-23.1%	10	0.0%
S&P 500 QUARLY DIVIDEND IND	240	380	-36.8%	200	20.0%
S&P 600 SMALLCAP EMINI	941	0	-	538	74.9%
S&P CONSUMER DSCRTNRY SE	3,589	6,778	-47.0%	3,303	8.7%
S&P CONSUMER STAPLES SECT	15,261	14,828	2.9%	15,075	1.2%
S&P ENERGY SECTOR	7,487	26,547	-71.8%	8,559	-12.5%
S&P FINANCIAL SECTOR	19,703	31,208	-36.9%	13,447	46.5%
S&P HEALTH CARE SECTOR	14,630	7,943	84.2%	12,509	17.0%
S&P INDUSTRIAL SECTOR	5,472	7,099	-22.9%	3,809	43.7%
S&P MATERIALS SECTOR	2,405	4,958	-51.5%	3,038	-20.8%
S&P TECHNOLOGY SECTOR	8,450	14,290	-40.9%	8,027	5.3%
S&P UTILITIES SECTOR	15,999	28,530	-43.9%	14,876	7.5%
S&P VALUE INDEX FUTURES	12	14	-14.3%	12	0.0%
YEN DENOMINATED TOPIX	650	264	146.2%	251	159.0%

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Equity Index Options					
E-MINI NASDAQ 100	62,172	76,436	-18.7%	56,726	9.6%
E-MINI RUSSELL 2000	11,211	10,953	2.4%	8,828	27.0%
E-MINI S&P500	2,242,929	1,975,425	13.5%	1,973,851	13.6%
EOM E-MINI RUSSELL 2000 END	3,684	1,601	130.1%	2,073	77.7%
EOM EMINI S&P	554,661	690,423	-19.7%	494,033	12.3%
EOM S&P 500	25,008	34,565	-27.6%	32,917	-24.0%
EOW1 E-MINI RUSSELL 2000 WE	378	495	-23.6%	524	-27.9%
EOW1 E-MINI RUSSELL 2000 WE	794	518	53.3%	1,446	-45.1%
EOW1 EMINI S&P 500	282,503	291,195	-3.0%	228,645	23.6%
EOW1 S&P 500	43,976	90,776	-51.6%	42,590	3.3%
EOW2 E-MINI RUSSELL 2000 WE	1,586	316	401.9%	1,116	42.1%
EOW2 EMINI S&P 500	107,066	179,827	-40.5%	105,428	1.6%
EOW2 S&P 500	5,799	9,113	-36.4%	7,890	-26.5%
EOW3 E-MINI RUSSELL 2000 WE	5,836	8,432	-30.8%	8,148	-28.4%
EOW3 EMINI S&P 500	560,705	860,692	-34.9%	717,160	-21.8%
EOW3 S&P 500	48,403	65,574	-26.2%	76,219	-36.5%
EOW4 E-MINI RUSSELL 2000 WE	51	254	-79.9%	224	-77.2%
EOW4 EMINI S&P 500	46,323	68,835	-32.7%	29,610	56.4%
S&P 500	37,533	92,589	-59.5%	63,740	-41.1%

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FX Futures					
AD/CD CROSS RATES	3	2	50.0%	3	0.0%
AD/JY CROSS RATES	426	1,278	-66.7%	751	-43.3%
AD/NE CROSS RATES	165	55	200.0%	85	94.1%
AUSTRALIAN DOLLAR	171,261	137,318	24.7%	160,364	6.8%
BDI	0	0	-	0	-
BP/JY CROSS RATES	1,495	429	248.5%	1,281	16.7%
BP/SF CROSS RATES	101	111	-9.0%	35	188.6%
BRAZIL REAL	31,284	41,343	-24.3%	44,517	-29.7%
BRITISH POUND	289,893	190,347	52.3%	213,684	35.7%
CANADIAN DOLLAR	181,082	140,270	29.1%	154,785	17.0%
CD/JY CROSS RATES	1	6	-83.3%	0	-
CHINESE RENMINBI (CNH)	2,176	678	220.9%	2,813	-22.6%
CZECK KORUNA (EC)	6	2	200.0%	6	0.0%
CZECK KORUNA (US)	0	15	-100.0%	0	-
EC/AD CROSS RATES	2,634	1,723	52.9%	2,640	-0.2%
EC/CD CROSS RATES	1,761	1,612	9.2%	1,816	-3.0%
EC/NOK CROSS RATES	524	270	94.1%	439	19.4%
EC/SEK CROSS RATES	615	895	-31.3%	533	15.4%
EFX/BP CROSS RATES	28,353	34,384	-17.5%	25,575	10.9%
EFX/JY CROSS RATES	27,218	25,698	5.9%	25,412	7.1%
EFX/SF CROSS RATES	15,990	9,599	66.6%	12,913	23.8%
E-MICRO AUD/USD	5,278	2,057	156.6%	3,077	71.5%
E-MICRO CAD/USD	2,595	1,886	37.6%	1,872	38.6%
E-MICRO CHF/USD	405	239	69.5%	289	40.1%
E-MICRO EUR/USD	10,318	7,344	40.5%	6,698	54.0%
E-MICRO GBP/USD	3,690	2,312	59.6%	1,647	124.0%
E-MICRO INR/USD	576	256	125.0%	233	147.2%
E-MICRO JPY/USD	1,982	1,081	83.3%	1,725	14.9%
E-MINI EURO FX	15,793	13,081	20.7%	14,151	11.6%
E-MINI JAPANESE YEN	930	871	6.8%	556	67.3%
EURO FX	567,235	500,522	13.3%	520,747	8.9%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	31	-100.0%	0	-
INDIAN RUPEE	1,624	814	99.5%	2,031	-20.0%
JAPANESE YEN	135,884	197,758	-31.3%	137,015	-0.8%
KOREAN WON	667	355	87.9%	693	-3.8%
MEXICAN PESO	226,681	189,774	19.4%	223,731	1.3%
NEW ZEALND DOLLAR	54,302	51,817	4.8%	56,826	-4.4%
NKR/USD CROSS RATE	2,484	1,739	42.8%	1,860	33.5%
POLISH ZLOTY (EC)	6	5	20.0%	3	100.0%
POLISH ZLOTY (US)	118	12	883.3%	74	59.5%
RMB USD	1	1	0.0%	1	0.0%
RUSSIAN RUBLE	79,265	26,664	197.3%	74,130	6.9%
S.AFRICAN RAND	27,650	10,754	157.1%	16,603	66.5%
SF/JY CROSS RATES	0	0	-	0	-
SHEKEL	0	24	-100.0%	0	-
SKR/USD CROSS RATES	1,501	1,729	-13.2%	1,302	15.3%
SWISS FRANC	59,823	91,102	-34.3%	50,999	17.3%
TURKISH LIRA	1,718	1,540	11.6%	1,773	-3.1%
USDZAR	0	0	-	0	-

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FX Options					
AUD/USD MONTHLY OPTIONS	44,668	54,945	-18.7%	50,787	-12.0%
AUD/USD WKLY FRIDAY OPTION	4,398	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	0	3,312	-100.0%	3,034	-100.0%
AUD/USD WKLY FRIDAY OPTION	1,188	863	37.7%	960	23.8%
AUD/USD WKLY FRIDAY OPTION	285	708	-59.7%	388	-26.5%
AUD/USD WKLY FRIDAY OPTION	297	146	103.4%	0	-
AUD/USD WKLY WED OPTIONS -	520	2,998	-82.7%	1,559	-66.6%
AUD/USD WKLY WED OPTIONS -	157	589	-73.3%	1,114	-85.9%
AUD/USD WKLY WED OPTIONS -	2	0	-	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	8	-100.0%
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	104	-100.0%	0	-
BRL/USD MONTHLY OPTIONS	5	0	-	56	-91.1%
CAD/USD MONTHLY OPTIONS	40,821	65,546	-37.7%	45,004	-9.3%
CAD/USD WKLY FRIDAY OPTION	5,396	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	0	4,810	-100.0%	3,036	-100.0%
CAD/USD WKLY FRIDAY OPTION	2,185	3,255	-32.9%	605	261.2%
CAD/USD WKLY FRIDAY OPTION	1,544	2,516	-38.6%	1,341	15.1%
CAD/USD WKLY FRIDAY OPTION	251	897	-72.0%	0	-
CAD/USD WKLY WED OPTIONS -	868	1,660	-47.7%	3,994	-78.3%
CAD/USD WKLY WED OPTIONS -	386	766	-49.6%	1,124	-65.7%
CAD/USD WKLY WED OPTIONS -	730	201	263.2%	113	546.0%
CAD/USD WKLY WED OPTIONS -	0	95	-100.0%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	4,623	6,826	-32.3%	3,993	15.8%
CHF/USD WKLY FRIDAY OPTION	8	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	0	155	-100.0%	101	-100.0%
CHF/USD WKLY FRIDAY OPTION	51	0	-	172	-70.3%
CHF/USD WKLY FRIDAY OPTION	0	0	-	2	-100.0%
CHF/USD WKLY FRIDAY OPTION	2	1	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	247,707	279,082	-11.2%	205,937	20.3%
EUR/USD WKLY FRIDAY OPTION	14,600	0	-	0	-
EUR/USD WKLY FRIDAY OPTION	0	7,645	-100.0%	9,162	-100.0%
EUR/USD WKLY FRIDAY OPTION	3,787	4,078	-7.1%	4,093	-7.5%
EUR/USD WKLY FRIDAY OPTION	3,146	2,306	36.4%	3,540	-11.1%
EUR/USD WKLY FRIDAY OPTION	161	275	-41.5%	0	-
EUR/USD WKLY WED OPTIONS -	4,569	3,186	43.4%	10,885	-58.0%
EUR/USD WKLY WED OPTIONS -	1,527	3,211	-52.4%	2,909	-47.5%
EUR/USD WKLY WED OPTIONS -	380	554	-31.4%	1,171	-67.5%
EUR/USD WKLY WED OPTIONS -	0	80	-100.0%	563	-100.0%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	107,606	125,727	-14.4%	80,458	33.7%
GBP/USD WKLY FRIDAY OPTION	3,193	0	-	0	-

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FX Options					
GBP/USD WKLY FRIDAY OPTION	0	4,283	-100.0%	1,947	-100.0%
GBP/USD WKLY FRIDAY OPTION	2,588	2,076	24.7%	1,279	102.3%
GBP/USD WKLY FRIDAY OPTION	1,526	969	57.5%	292	422.6%
GBP/USD WKLY FRIDAY OPTION	1,296	403	221.6%	0	-
GBP/USD WKLY WED OPTIONS -	1,736	3,247	-46.5%	1,305	33.0%
GBP/USD WKLY WED OPTIONS -	1,078	669	61.1%	409	163.6%
GBP/USD WKLY WED OPTIONS -	232	624	-62.8%	0	0.0%
GBP/USD WKLY WED OPTIONS -	0	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	96,260	114,498	-15.9%	105,649	-8.9%
JPY/USD WKLY FRIDAY OPTION	8,385	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	0	6,646	-100.0%	4,879	-100.0%
JPY/USD WKLY FRIDAY OPTION	2,235	3,616	-38.2%	2,509	-10.9%
JPY/USD WKLY FRIDAY OPTION	1,626	2,804	-42.0%	1,241	31.0%
JPY/USD WKLY FRIDAY OPTION	1,142	760	50.3%	0	-
JPY/USD WKLY WED OPTIONS -	2,605	5,772	-54.9%	4,358	-40.2%
JPY/USD WKLY WED OPTIONS -	625	3,188	-80.4%	1,834	-65.9%
JPY/USD WKLY WED OPTIONS -	146	652	-77.6%	264	-44.7%
JPY/USD WKLY WED OPTIONS -	0	451	-100.0%	183	-100.0%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	1,811	2,493	-27.4%	1,552	16.7%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	50	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	222	-100.0%	0	0.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	619	0	-	230	169.1%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	558	-100.0%	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	3	0	-	32	-90.6%

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Ag Products Futures					
BUTTER CS	8,637	7,512	15.0%	8,554	1.0%
CASH-SETTLED CHEESE	22,632	26,300	-13.9%	20,931	8.1%
CATTLE	320,665	310,247	3.4%	349,957	-8.4%
CAT WEATHER EUROPEAN	1,200	0	-	1,200	0.0%
CDD SEASONAL STRIP	450	600	-25.0%	450	0.0%
CDD WEATHER	5,775	0	-	6,925	-16.6%
CLASS IV MILK	7,793	1,570	396.4%	8,958	-13.0%
DRY WHEY	2,833	4,206	-32.6%	2,964	-4.4%
FEEDER CATTLE	47,191	54,748	-13.8%	48,783	-3.3%
GOLDMAN SACHS	13,170	15,357	-14.2%	13,388	-1.6%
GSCI EXCESS RETURN FUT	42,620	55,405	-23.1%	45,062	-5.4%
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	281,265	240,288	17.1%	295,022	-4.7%
HOUSING INDEX	50	44	13.6%	45	11.1%
LUMBER	2,764	5,194	-46.8%	2,627	5.2%
MALAYSIAN PALM SWAP	27,744	23,016	20.5%	21,724	27.7%
MILK	21,920	24,840	-11.8%	23,635	-7.3%
MLK MID OPTIONS	7	0	-	0	-
NFD MILK	9,422	7,613	23.8%	10,045	-6.2%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,851	-2.3%
USD CRUDE PALM OIL	3,580	5,320	-32.7%	3,750	-4.5%
Ag Products Options					
BUTTER CS	8,965	14,756	-39.2%	12,548	-28.6%
CASH-SETTLED CHEESE	24,479	39,225	-37.6%	28,818	-15.1%
CATTLE	193,731	189,036	2.5%	186,025	4.1%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	5,000	700	614.3%	5,000	0.0%
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	12,029	3,803	216.3%	13,775	-12.7%
DRY WHEY	2,597	3,013	-13.8%	3,502	-25.8%
FEEDER CATTLE	42,210	36,876	14.5%	38,234	10.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	3,000	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	425,289	192,160	121.3%	420,194	1.2%
HOUSING INDEX	7	2	250.0%	7	0.0%
LUMBER	1,897	1,377	37.8%	1,393	36.2%
LV CATL CSO	40	43	-7.0%	40	0.0%
MILK	61,466	83,809	-26.7%	74,815	-17.8%
MLK MID OPTIONS	109	341	-68.0%	170	-35.9%
NFD MILK	11,528	17,056	-32.4%	18,932	-39.1%

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TOTAL FUTURES GROUP					
Interest Rate Futures	13,508,692	14,078,272	-4.0%	12,918,250	4.6%
Equity Index Futures	3,999,569	4,222,020	-5.3%	3,767,561	6.2%
FX Futures	1,955,514	1,689,803	15.7%	1,765,688	10.8%
Foreign Exchange Futures	0	558	-100.0%	0	-
Ag Products Futures	823,480	786,022	4.8%	867,871	-5.1%
TOTAL FUTURES	20,287,255	20,776,675	-2.4%	19,319,370	5.0%
TOTAL OPTIONS GROUP					
Interest Rate Options	61,564,406	43,403,705	41.8%	65,053,027	-5.4%
Equity Index Options	4,040,618	4,458,019	-9.4%	3,851,168	4.9%
FX Options	618,971	729,927	-15.2%	564,090	9.7%
Foreign Exchange Options	3	0	-	32	-90.6%
Ag Products Options	789,347	585,197	34.9%	803,453	-1.8%
TOTAL OPTIONS	67,013,345	49,176,848	36.3%	70,271,770	-4.6%
TOTAL COMBINED					
Interest Rate	75,073,098	57,481,977	30.6%	77,971,277	-3.7%
Equity Index	8,040,187	8,680,039	-7.4%	7,618,729	5.5%
FX	2,574,485	2,419,730	6.4%	2,329,778	10.5%
Foreign Exchange	3	558	-99.5%	32	-90.6%
Ag Products	1,612,827	1,371,219	17.6%	1,671,324	-3.5%
GRAND TOTAL	87,300,600	69,953,523	24.8%	89,591,140	-2.6%