

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	12,760,266	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	46,673,731	23,566,718	98.0%	43,412,729	7.5%
EURO MIDCURVE	18,380,400	15,361,033	19.7%	21,009,061	-12.5%
Equity Index Futures					
BITCOIN FUTURES	6,009	2,724	120.6%	4,960	21.1%
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	63,555	85,579	-25.7%	66,300	-4.1%
E-MINI NASDAQ 100	212,878	236,534	-10.0%	225,158	-5.5%
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	6,862	5,607	22.4%	6,083	12.8%
E-MINI RUSSELL 2000	422,537	554,152	-23.8%	434,342	-2.7%
E-MINI S&P500	2,480,571	2,698,986	-8.1%	2,714,778	-8.6%
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	14,556	0	-	16,359	-11.0%
MICRO E-MINI RUSSELL 2000	3,821	0	-	19,631	-80.5%
MICRO E-MINI S&P500	24,773	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	54,690	50,394	8.5%	70,578	-22.5%
S&P 500	231,350	154,647	49.6%	264,989	-12.7%
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	8,549	26,710	-68.0%	13,621	-37.2%
S&P FINANCIAL SECTOR	14,035	27,724	-49.4%	30,367	-53.8%
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	15,698	26,354	-40.4%	16,542	-5.1%
S&P VALUE INDEX FUTURES	12	14	-14.3%	12	0.0%
YEN DENOMINATED TOPIX	251	205	22.4%	1,272	-80.3%

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Equity Index Options					
E-MINI NASDAQ 100	56,728	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	1,973,911	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	494,513	529,774	-6.7%	506,722	-2.4%
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	228,684	241,800	-5.4%	365,766	-37.5%
EOW1 S&P 500	44,290	34,660	27.8%	13,216	235.1%
EOW2 E-MINI RUSSELL 2000 WE	1,116	2,804	-60.2%	875	27.5%
EOW2 EMINI S&P 500	105,432	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	717,403	968,784	-25.9%	451,757	58.8%
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	63,840	102,488	-37.7%	110,196	-42.1%

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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	161,258	141,647	13.8%	178,633	-9.7%
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	44,567	51,608	-13.6%	55,451	-19.6%
BRITISH POUND	213,943	184,417	16.0%	226,240	-5.4%
CANADIAN DOLLAR	154,985	161,883	-4.3%	148,141	4.6%
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	13,034	8,344	56.2%	10,965	18.9%
E-MICRO AUD/USD	3,075	2,032	51.3%	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	6,543	6,482	0.9%	13,735	-52.4%
E-MICRO GBP/USD	1,651	1,780	-7.2%	2,491	-33.7%
E-MICRO INR/USD	233	325	-28.3%	421	-44.7%
E-MICRO JPY/USD	1,724	1,178	46.3%	1,837	-6.2%
E-MINI EURO FX	14,153	12,632	12.0%	17,052	-17.0%
E-MINI JAPANESE YEN	582	561	3.7%	1,035	-43.8%
EURO FX	522,024	484,609	7.7%	519,421	0.5%
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	137,047	166,207	-17.5%	177,698	-22.9%
KOREAN WON	693	335	106.9%	763	-9.2%
MEXICAN PESO	223,756	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	74,215	20,119	268.9%	62,438	18.9%
S.AFRICAN RAND	16,783	6,655	152.2%	15,201	10.4%
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	51,044	95,328	-46.5%	84,810	-39.8%
TURKISH LIRA	1,773	1,110	59.7%	1,801	-1.6%
USDZAR	0	0	-	0	-

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FX Options					
AUD/USD PQO 2pm Fix	57,909	68,308	-15.2%	70,780	-18.2%
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRAZIL REAL	56	0	-	54	3.7%
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	0	102	-100.0%	0	-
CAD/USD PQO 2pm Fix	55,217	94,763	-41.7%	64,390	-14.2%
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD PQO 2pm Fix	4,268	6,543	-34.8%	4,647	-8.2%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	0	14	-100.0%	0	-
EUR/USD PQO 2pm Fix	238,267	321,342	-25.9%	248,637	-4.2%
GBP/USD PQO 2pm Fix	85,692	131,964	-35.1%	130,689	-34.4%
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD PQO 2pm Fix	120,917	115,592	4.6%	165,291	-26.8%
MEXICAN PESO	1,602	2,887	-44.5%	2,385	-32.8%
NEW ZEALND DOLLAR	230	0	-	226	1.8%
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 PQO 2pm Fix	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	350,051	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	2,960	4,079	-27.4%	3,052	-3.0%
FEEDER CATTLE	48,788	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	295,332	231,537	27.6%	314,774	-6.2%
HOUSING INDEX	45	39	15.4%	45	0.0%
LUMBER	2,659	6,147	-56.7%	4,304	-38.2%
MALAYSIAN PALM SWAP	21,724	22,300	-2.6%	23,124	-6.1%
MILK	23,641	23,911	-1.1%	24,306	-2.7%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	10,053	6,851	46.7%	9,827	2.3%
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	420,219	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	12,921,133	13,963,791	-7.5%	13,306,586	-2.9%
Equity Index Futures	3,775,234	4,076,634	-7.4%	4,119,269	-8.4%
FX Futures	1,768,730	1,616,287	9.4%	1,928,331	-8.3%
Foreign Exchange Futures	0	340	-100.0%	10	-100.0%
Ag Products Futures	868,322	782,133	11.0%	929,509	-6.6%
TOTAL FUTURES	19,333,419	20,439,185	-5.4%	20,283,705	-4.7%
TOTAL OPTIONS GROUP					
Interest Rate Options	65,054,131	38,927,751	67.1%	64,421,790	1.0%
Equity Index Options	3,853,796	3,854,966	0.0%	4,730,414	-18.5%
FX Options	564,158	741,515	-23.9%	687,099	-17.9%
Foreign Exchange Options	32	1	3,100.0%	214	-85.0%
Ag Products Options	803,478	540,688	48.6%	845,652	-5.0%
TOTAL OPTIONS	70,275,595	44,064,921	59.5%	70,685,169	-0.6%
TOTAL COMBINED					
Interest Rate	77,975,264	52,891,542	47.4%	77,728,376	0.3%
Equity Index	7,629,030	7,931,600	-3.8%	8,849,683	-13.8%
FX	2,332,888	2,357,802	-1.1%	2,615,430	-10.8%
Foreign Exchange	32	341	-90.6%	224	-85.7%
Ag Products	1,671,800	1,322,821	26.4%	1,775,161	-5.8%
GRAND TOTAL	89,609,014	64,504,106	38.9%	90,968,874	-1.5%