



CME Exchange Open Interest Report - Monthly

| | Open Interest MAY 2021 | Open Interest MAY 2020 | % CHG | Open Interest APR 2021 | % CHG |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Interest Rate Futures | | | | | |
| 1-MONTH EURODOLLAR | 0 | 86 | -100.0% | 0 | - |
| EURODOLLARS | 13,360,166 | 10,937,706 | 22.1% | 11,837,650 | 12.9% |
| SOFR | 809,004 | 473,062 | 71.0% | 802,209 | 0.8% |
| SONIA | 19,923 | 22,612 | -11.9% | 20,091 | -0.8% |
| TIIE | 30 | 0 | - | 0 | - |
| Interest Rate Options | | | | | |
| EURODOLLARS | 18,945,233 | 38,305,379 | -50.5% | 17,777,515 | 6.6% |
| EURO MIDCURVE | 20,784,458 | 10,212,076 | 103.5% | 18,759,051 | 10.8% |
| SOFR | 3,670 | 748 | 390.6% | 6,680 | -45.1% |

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| Equity Index Futures | | | | | |
| BITCOIN FUTURES | 46,143 | 8,913 | 417.7% | 8,559 | 439.1% |
| E-MINI COM SERVICES SELECT | 3,847 | 5,226 | -26.4% | 3,294 | 16.8% |
| E-mini FTSE 100 (USD) | 0 | 0 | - | 0 | - |
| E-mini FTSE China 50 | 0 | 0 | - | 0 | - |
| E-MINI MIDCAP | 45,123 | 66,489 | -32.1% | 44,662 | 1.0% |
| E-MINI NASDAQ 100 | 238,100 | 212,428 | 12.1% | 226,957 | 4.9% |
| E-MINI RUSSELL 1000 | 9,445 | 8,134 | 16.1% | 8,964 | 5.4% |
| E-MINI RUSSELL 1000 GROWTH | 4,653 | 3,985 | 16.8% | 4,018 | 15.8% |
| E-MINI RUSSELL 1000 VALUE | 32,293 | 4,421 | 630.4% | 30,291 | 6.6% |
| E-MINI RUSSELL 2000 | 462,794 | 564,610 | -18.0% | 457,832 | 1.1% |
| E-MINI S&P500 | 2,763,609 | 3,188,456 | -13.3% | 2,710,413 | 2.0% |
| E-MINI S&P500 ESG | 10,745 | 3,694 | 190.9% | 11,085 | -3.1% |
| E-MINI S&P REAL ESTATE SELE | 11,221 | 4,510 | 148.8% | 10,027 | 11.9% |
| ETHER FUTURES | 3,747 | 0 | - | 2,613 | 43.4% |
| FT-SE 100 | 4 | 0 | - | 0 | - |
| FTSE Emerging | 0 | 71 | -100.0% | 0 | - |
| IBOVESPA INDEX | 46 | 126 | -63.5% | 23 | 100.0% |
| MICRO E-MINI NASDAQ 100 | 151,388 | 54,369 | 178.4% | 123,363 | 22.7% |
| MICRO E-MINI RUSSELL 2000 | 54,708 | 15,912 | 243.8% | 44,304 | 23.5% |
| MICRO E-MINI S&P500 | 190,041 | 116,621 | 63.0% | 143,544 | 32.4% |
| NASDAQ-100 VOLATILITY | 0 | 0 | - | 1 | -100.0% |
| NASDAQ BIOTECH | 93 | 40 | 132.5% | 65 | 43.1% |
| Nearby BTIC+ | 0 | 0 | - | 0 | - |
| NIKKEI 225 (\$) STOCK | 15,718 | 16,052 | -2.1% | 15,299 | 2.7% |
| NIKKEI 225 (YEN) STOCK | 40,634 | 44,135 | -7.9% | 40,005 | 1.6% |
| S&P 500 | 274,904 | 339,690 | -19.1% | 264,726 | 3.8% |
| S&P 500 ANNUAL DIVIDEND IND | 199,092 | 146,200 | 36.2% | 185,729 | 7.2% |
| S&P 500/GI | 0 | 0 | - | 0 | - |
| S&P 500 QUARLY DIVIDEND IND | 6,424 | 4,822 | 33.2% | 6,364 | 0.9% |
| S&P 600 SMALLCAP EMINI | 0 | 595 | -100.0% | 0 | - |
| S&P CONSUMER DSCRTNRY SE | 4,556 | 1,959 | 132.6% | 3,101 | 46.9% |
| S&P CONSUMER STAPLES SECT | 14,924 | 14,864 | 0.4% | 11,431 | 30.6% |
| S&P ENERGY SECTOR | 32,422 | 12,191 | 166.0% | 22,966 | 41.2% |
| S&P FINANCIAL SECTOR | 52,668 | 10,639 | 395.0% | 53,932 | -2.3% |
| S&P HEALTH CARE SECTOR | 14,040 | 12,164 | 15.4% | 14,143 | -0.7% |
| S&P INDUSTRIAL SECTOR | 20,022 | 7,747 | 158.4% | 23,352 | -14.3% |
| S&P MATERIALS SECTOR | 8,782 | 5,944 | 47.7% | 6,491 | 35.3% |
| S&P TECHNOLOGY SECTOR | 10,018 | 8,342 | 20.1% | 8,282 | 21.0% |
| S&P UTILITIES SECTOR | 13,353 | 10,968 | 21.7% | 14,433 | -7.5% |
| S&P VALUE INDEX FUTURES | 380 | 0 | - | 380 | 0.0% |
| WATER INDEX FUTURES | 4 | 0 | - | 25 | -84.0% |
| YEN DENOMINATED TOPIX | 146 | 840 | -82.6% | 361 | -59.6% |



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| Equity Index Options | | | | | |
| BITCOIN FUTURES | 1,425 | 5,435 | -73.8% | 1,569 | -9.2% |
| E-MINI NASDAQ 100 | 135,685 | 99,193 | 36.8% | 114,556 | 18.4% |
| E-MINI RUSSELL 2000 | 23,339 | 19,075 | 22.4% | 16,875 | 38.3% |
| E-MINI S&P500 | 1,709,254 | 2,548,705 | -32.9% | 1,438,310 | 18.8% |
| EOM E-MINI RUSSELL 2000 END | 2,398 | 5,321 | -54.9% | 2,936 | -18.3% |
| EOM EMINI S&P | 304,875 | 400,501 | -23.9% | 332,005 | -8.2% |
| EOM S&P 500 | 13,120 | 28,472 | -53.9% | 15,882 | -17.4% |
| EOW1 E-MINI RUSSELL 2000 WE | 3,615 | 934 | 287.0% | 2,638 | 37.0% |
| EOW1 EMINI S&P 500 | 229,500 | 155,013 | 48.1% | 174,164 | 31.8% |
| EOW1 S&P 500 | 10,064 | 9,625 | 4.6% | 11,335 | -11.2% |
| EOW2 E-MINI RUSSELL 2000 WE | 2,001 | 765 | 161.6% | 899 | 122.6% |
| EOW2 EMINI S&P 500 | 95,073 | 71,844 | 32.3% | 102,421 | -7.2% |
| EOW2 S&P 500 | 3,415 | 1,600 | 113.4% | 5,210 | -34.5% |
| EOW3 E-MINI RUSSELL 2000 WE | 3,616 | 5,218 | -30.7% | 7,753 | -53.4% |
| EOW3 EMINI S&P 500 | 247,278 | 335,548 | -26.3% | 494,133 | -50.0% |
| EOW3 S&P 500 | 8,030 | 33,955 | -76.4% | 17,300 | -53.6% |
| EOW4 E-MINI RUSSELL 2000 WE | 318 | 34 | 835.3% | 0 | - |
| EOW4 EMINI S&P 500 | 47,101 | 30,952 | 52.2% | 0 | - |
| MICRO E-MINI NASDAQ 100 | 5,577 | 0 | - | 5,304 | 5.1% |
| MICRO E-MINI S&P500 | 26,127 | 0 | - | 26,499 | -1.4% |
| S&P 500 | 35,300 | 89,547 | -60.6% | 27,596 | 27.9% |

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| FX Futures | | | | | |
| AD/CD CROSS RATES | 21 | 56 | -62.5% | 16 | 31.3% |
| AD/JY CROSS RATES | 420 | 403 | 4.2% | 391 | 7.4% |
| AD/NE CROSS RATES | 50 | 103 | -51.5% | 30 | 66.7% |
| AUSTRALIAN DOLLAR | 136,291 | 133,986 | 1.7% | 136,588 | -0.2% |
| BP/JY CROSS RATES | 779 | 3,457 | -77.5% | 576 | 35.2% |
| BP/SF CROSS RATES | 488 | 180 | 171.1% | 476 | 2.5% |
| BRAZIL REAL | 65,579 | 30,952 | 111.9% | 55,599 | 17.9% |
| BRITISH POUND | 167,569 | 193,648 | -13.5% | 158,998 | 5.4% |
| CANADIAN DOLLAR | 219,174 | 125,875 | 74.1% | 194,228 | 12.8% |
| CD/JY CROSS RATES | 19 | 65 | -70.8% | 19 | 0.0% |
| CHINESE RENMINBI (CNH) | 4,320 | 2,308 | 87.2% | 3,920 | 10.2% |
| CZECK KORUNA (EC) | 0 | 4 | -100.0% | 0 | - |
| CZECK KORUNA (US) | 1 | 0 | - | 1 | 0.0% |
| EC/AD CROSS RATES | 2,658 | 2,567 | 3.5% | 2,843 | -6.5% |
| EC/CD CROSS RATES | 4,363 | 2,084 | 109.4% | 3,728 | 17.0% |
| EC/NOK CROSS RATES | 586 | 176 | 233.0% | 544 | 7.7% |
| EC/SEK CROSS RATES | 768 | 679 | 13.1% | 666 | 15.3% |
| EFX/BP CROSS RATES | 25,632 | 23,111 | 10.9% | 26,239 | -2.3% |
| EFX/JY CROSS RATES | 23,500 | 16,795 | 39.9% | 23,446 | 0.2% |
| EFX/SF CROSS RATES | 10,339 | 15,219 | -32.1% | 10,843 | -4.6% |
| E-MINI EURO FX | 18,364 | 13,812 | 33.0% | 17,600 | 4.3% |
| E-MINI JAPANESE YEN | 810 | 2,207 | -63.3% | 504 | 60.7% |
| EURO FX | 731,490 | 576,738 | 26.8% | 671,510 | 8.9% |
| HUNGARIAN FORINT (EC) | 0 | 1 | -100.0% | 0 | - |
| HUNGARIAN FORINT (US) | 25 | 28 | -10.7% | 29 | -13.8% |
| INDIAN RUPEE | 1,893 | 2,149 | -11.9% | 644 | 193.9% |
| JAPANESE YEN | 166,818 | 160,359 | 4.0% | 148,889 | 12.0% |
| KOREAN WON | 1,142 | 286 | 299.3% | 1,047 | 9.1% |
| MEXICAN PESO | 153,546 | 120,169 | 27.8% | 146,110 | 5.1% |
| MICRO AUD/USD | 6,314 | 15,214 | -58.5% | 4,567 | 38.3% |
| MICRO CAD/USD | 3,637 | 1,416 | 156.9% | 2,791 | 30.3% |
| MICRO CHF/USD | 2,899 | 559 | 418.6% | 2,176 | 33.2% |
| MICRO EUR/USD | 19,705 | 9,343 | 110.9% | 15,313 | 28.7% |
| MICRO GBP/USD | 3,509 | 1,744 | 101.2% | 3,893 | -9.9% |
| MICRO INR/USD | 114 | 134 | -14.9% | 97 | 17.5% |
| MICRO JPY/USD | 3,761 | 1,327 | 183.4% | 2,960 | 27.1% |
| MICRO USD/CNH | 4 | 0 | - | 2 | 100.0% |
| NEW ZEALND DOLLAR | 45,815 | 45,758 | 0.1% | 44,366 | 3.3% |
| NKR/USD CROSS RATE | 2,195 | 1,690 | 29.9% | 2,595 | -15.4% |
| POLISH ZLOTY (EC) | 136 | 54 | 151.9% | 146 | -6.8% |
| POLISH ZLOTY (US) | 378 | 256 | 47.7% | 387 | -2.3% |
| RMB USD | 0 | 2 | -100.0% | 0 | - |
| RUSSIAN RUBLE | 34,271 | 26,496 | 29.3% | 29,314 | 16.9% |
| S.AFRICAN RAND | 14,519 | 13,460 | 7.9% | 15,806 | -8.1% |
| SF/JY CROSS RATES | 15 | 10 | 50.0% | 16 | -6.2% |
| SHEKEL | 2 | 20 | -90.0% | 3 | -33.3% |
| SKR/USD CROSS RATES | 1,611 | 1,570 | 2.6% | 1,449 | 11.2% |
| SWISS FRANC | 44,300 | 40,028 | 10.7% | 40,472 | 9.5% |
| TURKISH LIRA | 70 | 996 | -93.0% | 60 | 16.7% |
| USDZAR | 11 | 0 | - | 11 | 0.0% |

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| FX Options | | | | | |
| AUD/USD MONDAY OPTION WEE | 497 | 557 | -10.8% | 646 | -23.1% |
| AUD/USD MONDAY OPTION WEE | 170 | 49 | 246.9% | 81 | 109.9% |
| AUD/USD MONDAY OPTION WEE | 103 | 0 | - | 100 | 3.0% |
| AUD/USD MONDAY OPTION WEE | 0 | 0 | - | 94 | -100.0% |
| AUD/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| AUD/USD MONTHLY OPTIONS | 150,281 | 76,143 | 97.4% | 62,577 | 140.2% |
| AUD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| AUD/USD WKLY FRIDAY OPTION | 616 | 1,714 | -64.1% | 963 | -36.0% |
| AUD/USD WKLY FRIDAY OPTION | 1,215 | 662 | 83.5% | 988 | 23.0% |
| AUD/USD WKLY FRIDAY OPTION | 401 | 482 | -16.8% | 713 | -43.8% |
| AUD/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 0 | 0.0% |
| AUD/USD WKLY WED OPTIONS - | 2,004 | 1,789 | 12.0% | 829 | 141.7% |
| AUD/USD WKLY WED OPTIONS - | 373 | 697 | -46.5% | 108 | 245.4% |
| AUD/USD WKLY WED OPTIONS - | 102 | 209 | -51.2% | 0 | - |
| AUD/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| AUD/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| BRL/USD MONTHLY OPTIONS | 264 | 128 | 106.3% | 539 | -51.0% |
| CAD/USD MONDAY OPTIONS WE | 695 | 1,230 | -43.5% | 380 | 82.9% |
| CAD/USD MONDAY OPTIONS WE | 450 | 1 | 44,900.0% | 384 | 17.2% |
| CAD/USD MONDAY OPTIONS WE | 60 | 62 | -3.2% | 0 | - |
| CAD/USD MONDAY OPTIONS WE | 383 | 0 | - | 0 | - |
| CAD/USD MONDAY OPTIONS WE | 0 | 0 | - | 0 | - |
| CAD/USD MONTHLY OPTIONS | 96,726 | 65,758 | 47.1% | 79,664 | 21.4% |
| CAD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| CAD/USD WKLY FRIDAY OPTION | 2,289 | 1,574 | 45.4% | 1,074 | 113.1% |
| CAD/USD WKLY FRIDAY OPTION | 1,124 | 1,528 | -26.4% | 1,156 | -2.8% |
| CAD/USD WKLY FRIDAY OPTION | 488 | 994 | -50.9% | 460 | 6.1% |
| CAD/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 0 | 0.0% |
| CAD/USD WKLY WED OPTIONS - | 1,122 | 3,287 | -65.9% | 231 | 385.7% |
| CAD/USD WKLY WED OPTIONS - | 372 | 446 | -16.6% | 2 | 18,500.0% |
| CAD/USD WKLY WED OPTIONS - | 1,208 | 235 | 414.0% | 2 | 60,300.0% |
| CAD/USD WKLY WED OPTIONS - | 0 | 13 | -100.0% | 0 | - |
| CAD/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| CHF/USD MONTHLY OPTIONS | 15,169 | 6,730 | 125.4% | 11,244 | 34.9% |
| CHF/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| CHF/USD WKLY FRIDAY OPTION | 254 | 172 | 47.7% | 15 | 1,593.3% |
| CHF/USD WKLY FRIDAY OPTION | 1 | 1 | 0.0% | 501 | -99.8% |
| CHF/USD WKLY FRIDAY OPTION | 0 | 225 | -100.0% | 410 | -100.0% |
| CHF/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 0 | 0.0% |
| EUR/GBP MONTHLY OPTIONS | 0 | 0 | - | 0 | - |
| EUR/GBP WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| EUR/USD MONDAY OPTION WEE | 605 | 957 | -36.8% | 923 | -34.5% |
| EUR/USD MONDAY OPTION WEE | 1,163 | 387 | 200.5% | 1,569 | -25.9% |
| EUR/USD MONDAY OPTION WEE | 50 | 446 | -88.8% | 50 | 0.0% |
| EUR/USD MONDAY OPTION WEE | 271 | 1,779 | -84.8% | 126 | 115.1% |
| EUR/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| EUR/USD MONTHLY OPTIONS | 180,704 | 240,824 | -25.0% | 178,840 | 1.0% |
| EUR/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| EUR/USD WKLY FRIDAY OPTION | 9,527 | 4,047 | 135.4% | 2,028 | 369.8% |
| EUR/USD WKLY FRIDAY OPTION | 2,278 | 2,511 | -9.3% | 2,749 | -17.1% |
| EUR/USD WKLY FRIDAY OPTION | 592 | 2,209 | -73.2% | 1,406 | -57.9% |

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| FX Options | | | | | |
| EUR/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 0 | 0.0% |
| EUR/USD WKLY WED OPTIONS - | 4,971 | 6,182 | -19.6% | 4,163 | 19.4% |
| EUR/USD WKLY WED OPTIONS - | 618 | 637 | -3.0% | 1,942 | -68.2% |
| EUR/USD WKLY WED OPTIONS - | 183 | 226 | -19.0% | 512 | -64.3% |
| EUR/USD WKLY WED OPTIONS - | 0 | 0 | - | 554 | -100.0% |
| EUR/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| GBP/USD MONDAY OPTION WEE | 52 | 1,069 | -95.1% | 447 | -88.4% |
| GBP/USD MONDAY OPTION WEE | 1 | 573 | -99.8% | 1,138 | -99.9% |
| GBP/USD MONDAY OPTION WEE | 0 | 95 | -100.0% | 0 | - |
| GBP/USD MONDAY OPTION WEE | 50 | 1,608 | -96.9% | 0 | - |
| GBP/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| GBP/USD MONTHLY OPTIONS | 99,244 | 97,004 | 2.3% | 89,392 | 11.0% |
| GBP/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| GBP/USD WKLY FRIDAY OPTION | 614 | 3,049 | -79.9% | 1,257 | -51.2% |
| GBP/USD WKLY FRIDAY OPTION | 798 | 1,736 | -54.0% | 842 | -5.2% |
| GBP/USD WKLY FRIDAY OPTION | 557 | 795 | -29.9% | 532 | 4.7% |
| GBP/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 0 | 0.0% |
| GBP/USD WKLY WED OPTIONS - | 1,179 | 1,309 | -9.9% | 656 | 79.7% |
| GBP/USD WKLY WED OPTIONS - | 78 | 642 | -87.9% | 331 | -76.4% |
| GBP/USD WKLY WED OPTIONS - | 389 | 740 | -47.4% | 32 | 1,115.6% |
| GBP/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| GBP/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| JPY/USD MONDAY OPTION WEE | 346 | 230 | 50.4% | 276 | 25.4% |
| JPY/USD MONDAY OPTION WEE | 676 | 1,279 | -47.1% | 0 | - |
| JPY/USD MONDAY OPTION WEE | 241 | 67 | 259.7% | 0 | - |
| JPY/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| JPY/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| JPY/USD MONTHLY OPTIONS | 78,997 | 117,263 | -32.6% | 64,984 | 21.6% |
| JPY/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| JPY/USD WKLY FRIDAY OPTION | 1,312 | 2,266 | -42.1% | 1,557 | -15.7% |
| JPY/USD WKLY FRIDAY OPTION | 1,161 | 967 | 20.1% | 481 | 141.4% |
| JPY/USD WKLY FRIDAY OPTION | 514 | 1,862 | -72.4% | 885 | -41.9% |
| JPY/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 0 | 0.0% |
| JPY/USD WKLY WED OPTIONS - | 1,779 | 2,829 | -37.1% | 2,704 | -34.2% |
| JPY/USD WKLY WED OPTIONS - | 162 | 0 | - | 308 | -47.4% |
| JPY/USD WKLY WED OPTIONS - | 465 | 287 | 62.0% | 3 | 15,400.0% |
| JPY/USD WKLY WED OPTIONS - | 348 | 0 | - | 45 | 673.3% |
| JPY/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| MXN/USD MONTHLY OPTIONS | 2,941 | 6,872 | -57.2% | 396 | 642.7% |
| MXN/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| MXN/USD WKLY FRIDAY OPTION | 344 | 0 | - | 0 | - |
| MXN/USD WKLY FRIDAY OPTION | 55 | 0 | - | 0 | - |
| MXN/USD WKLY FRIDAY OPTION | 124 | 0 | - | 0 | - |
| MXN/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 0 | - |
| NZD/USD MONTHLY OPTIONS | 306 | 661 | -53.7% | 81 | 277.8% |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| RUB/USD MONTHLY OPTIONS | 0 | 0 | - | 0 | - |



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| Foreign Exchange Futures | | | | | |
| CHILEAN PESO | 0 | 0 | - | 0 | - |
| Foreign Exchange Options | | | | | |
| AUD/USD WKLY WED OPTIONS - | 300 | 173 | 73.4% | 0 | - |
| Ag Products Futures | | | | | |
| BUTTER CS | 8,984 | 10,344 | -13.1% | 9,132 | -1.6% |
| CASH-SETTLED CHEESE | 29,921 | 27,206 | 10.0% | 30,404 | -1.6% |
| CAT ASIA WEATHER | 0 | 0 | - | 0 | - |
| CATTLE | 308,839 | 268,897 | 14.9% | 322,531 | -4.2% |
| CAT WEATHER EUROPEAN | 0 | 0 | - | 0 | - |
| CDD SEASONAL STRIP | 4,125 | 750 | 450.0% | 2,950 | 39.8% |
| CDD WEATHER | 4,500 | 5,150 | -12.6% | 1,900 | 136.8% |
| CLASS IV MILK | 2,626 | 6,087 | -56.9% | 2,444 | 7.4% |
| DRY WHEY | 5,652 | 3,652 | 54.8% | 5,190 | 8.9% |
| FEEDER CATTLE | 42,769 | 29,873 | 43.2% | 47,197 | -9.4% |
| GOLDMAN SACHS | 4,354 | 5,809 | -25.0% | 4,629 | -5.9% |
| GSCI EXCESS RETURN FUT | 60,494 | 40,337 | 50.0% | 57,220 | 5.7% |
| HDD EURO SEASONAL STRIP | 0 | 0 | - | 0 | - |
| HDD SEASONAL STRIP | 0 | 0 | - | 0 | - |
| HDD WEATHER | 0 | 0 | - | 1,600 | -100.0% |
| HDD WEATHER EUROPEAN | 0 | 0 | - | 1,500 | -100.0% |
| HOGS | 296,973 | 217,545 | 36.5% | 292,362 | 1.6% |
| HOUSING INDEX | 24 | 34 | -29.4% | 27 | -11.1% |
| LUMBER | 2,309 | 2,556 | -9.7% | 2,563 | -9.9% |
| MALAYSIAN PALM SWAP | 17,540 | 22,220 | -21.1% | 18,170 | -3.5% |
| MILK | 27,727 | 25,228 | 9.9% | 27,396 | 1.2% |
| MLK MID OPTIONS | 0 | 0 | - | 0 | - |
| NFD MILK | 6,760 | 10,199 | -33.7% | 7,367 | -8.2% |
| PACIFIC RIM DAT SS WTHR | 0 | 1,300 | -100.0% | 0 | - |
| PORK CUTOUT | 1,571 | 0 | - | 2,038 | -22.9% |
| S&P GSCI ENHANCED ER SWAP | 1,001 | 3,762 | -73.4% | 1,001 | 0.0% |
| USD CRUDE PALM OIL | 9,719 | 7,173 | 35.5% | 8,300 | 17.1% |

CME Exchange Open Interest Report - Monthly

| | Open Interest MAY 2021 | Open Interest MAY 2020 | % CHG | Open Interest APR 2021 | % CHG |
|----------------------------|---------------------------|---------------------------|---------------|---------------------------|-------------|
| Ag Products Options | | | | | |
| BUTTER CS | 11,208 | 14,991 | -25.2% | 11,722 | -4.4% |
| CASH-SETTLED CHEESE | 31,565 | 39,055 | -19.2% | 34,987 | -9.8% |
| CATTLE | 185,928 | 240,502 | -22.7% | 163,862 | 13.5% |
| CAT WEATHER EUROPEAN | 0 | 0 | - | 0 | - |
| CDD SEASONAL STRIP | 4,950 | 2,000 | 147.5% | 4,200 | 17.9% |
| CDD WEATHER | 2,750 | 0 | - | 2,250 | 22.2% |
| CLASS IV MILK | 14,312 | 16,492 | -13.2% | 12,998 | 10.1% |
| DRY WHEY | 1,958 | 2,991 | -34.5% | 2,173 | -9.9% |
| FEEDER CATTLE | 22,061 | 21,673 | 1.8% | 21,741 | 1.5% |
| 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 | 217,943 | 270,576 | -19.5% | 183,621 | 18.7% |
| HOUSING INDEX | 0 | 0 | - | 0 | - |
| LUMBER | 922 | 619 | 48.9% | 693 | 33.0% |
| LV CATL CSO | 0 | 0 | - | 0 | - |
| MILK | 76,655 | 88,923 | -13.8% | 79,240 | -3.3% |
| MLK MID OPTIONS | 14 | 37 | -62.2% | 15 | -6.7% |
| NFD MILK | 11,650 | 29,011 | -59.8% | 12,407 | -6.1% |
| PORK CUTOUT | 269 | 0 | - | 353 | -23.8% |
| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 14,189,123 | 11,433,466 | 24.1% | 12,659,950 | 12.1% |
| Equity Index Futures | 4,736,087 | 4,895,157 | -3.2% | 4,501,035 | 5.2% |
| FX Futures | 1,919,911 | 1,587,494 | 20.9% | 1,771,908 | 8.4% |
| Foreign Exchange Futures | 0 | 0 | - | 0 | - |
| Ag Products Futures | 835,888 | 688,122 | 21.5% | 845,921 | -1.2% |
| TOTAL FUTURES | 21,681,009 | 18,604,239 | 16.5% | 19,778,814 | 9.6% |
| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 39,733,361 | 48,518,203 | -18.1% | 36,543,246 | 8.7% |
| Equity Index Options | 2,907,111 | 3,841,737 | -24.3% | 2,797,385 | 3.9% |
| FX Options | 670,062 | 668,094 | 0.3% | 524,370 | 27.8% |
| Foreign Exchange Options | 300 | 173 | 73.4% | 0 | - |
| Ag Products Options | 582,185 | 726,870 | -19.9% | 530,262 | 9.8% |
| TOTAL OPTIONS | 43,893,019 | 53,755,077 | -18.3% | 40,395,263 | 8.7% |
| TOTAL COMBINED | | | | | |
| Interest Rate | 53,922,484 | 59,951,669 | -10.1% | 49,203,196 | 9.6% |
| Equity Index | 7,643,198 | 8,736,894 | -12.5% | 7,298,420 | 4.7% |
| FX | 2,589,973 | 2,255,588 | 14.8% | 2,296,278 | 12.8% |
| Foreign Exchange | 300 | 173 | 73.4% | 0 | - |
| Ag Products | 1,418,073 | 1,414,992 | 0.2% | 1,376,183 | 3.0% |
| GRAND TOTAL | 65,574,028 | 72,359,316 | -9.4% | 60,174,077 | 9.0% |