

CME Exchange Open Interest Report - Monthly

	Open Interest APR 2022	Open Interest APR 2021	% CHG	Open Interest MAR 2022	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	57,855	0	-	56,667	2.1%
BSBY 3-MONTH FUTURES	25,364	0	-	21,476	18.1%
EURODOLLARS	10,554,394	11,837,650	-10.8%	10,976,379	-3.8%
SOFR	5,199,781	802,209	548.2%	4,472,217	16.3%
SONIA	8,815	20,091	-56.1%	8,825	-0.1%
TIIE	107	0	-	141	-24.1%
Interest Rate Options					
EURODOLLARS	26,119,904	17,777,515	46.9%	25,621,154	1.9%
EURO MIDCURVE	9,733,760	18,759,051	-48.1%	9,281,405	4.9%
SOFR	1,429,156	6,680	21,294.6%	1,008,730	41.7%
SOFR MIDCURVE	484,214	0	-	363,646	33.2%

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Equity Index Futures					
BITCOIN	10,119	8,559	18.2%	11,661	-13.2%
E-MINI COM SERVICES SELECT	2,012	3,294	-38.9%	1,666	20.8%
E-mini FTSE China 50	411	0	-	3	13,600.0%
E-MINI MIDCAP	53,345	44,662	19.4%	46,342	15.1%
E-MINI NASDAQ 100	231,796	226,957	2.1%	224,003	3.5%
E-MINI RUSSELL 1000	13,134	8,964	46.5%	12,291	6.9%
E-MINI RUSSELL 1000 GROWTH	4,975	4,018	23.8%	4,793	3.8%
E-MINI RUSSELL 1000 VALUE	28,461	30,291	-6.0%	25,273	12.6%
E-MINI RUSSELL 2000	515,257	457,832	12.5%	474,609	8.6%
E-MINI S&P500	2,237,868	2,710,413	-17.4%	2,113,865	5.9%
E-MINI S&P500 ESG	13,570	11,085	22.4%	13,410	1.2%
E-MINI S&P REAL ESTATE SELE	7,147	10,027	-28.7%	7,280	-1.8%
ETHER FUTURES	3,597	2,613	37.7%	3,275	9.8%
FT-SE 100	2	0	-	2	0.0%
FTSE Emerging	0	0	-	0	-
IBOVESPA INDEX	26	23	13.0%	28	-7.1%
MICRO BITCOIN	20,299	0	-	15,333	32.4%
MICRO E-MINI NASDAQ 100	100,567	123,363	-18.5%	85,431	17.7%
MICRO E-MINI RUSSELL 2000	27,233	44,304	-38.5%	16,317	66.9%
MICRO E-MINI S&P500	161,214	143,544	12.3%	96,961	66.3%
MICRO ETHER	67,226	0	-	25,973	158.8%
NASDAQ-100 VOLATILITY	10	1	900.0%	25	-60.0%
NASDAQ BIOTECH	47	65	-27.7%	112	-58.0%
Nearby BTIC+	250	0	-	200	25.0%
NIKKEI 225 (\$) STOCK	11,059	15,299	-27.7%	10,684	3.5%
NIKKEI 225 (YEN) STOCK	40,248	40,005	0.6%	41,695	-3.5%
S&P 500	294,579	264,726	11.3%	282,983	4.1%
S&P 500 ANNUAL DIVIDEND IND	217,089	185,729	16.9%	208,329	4.2%
S&P 500/GI	0	0	-	0	-
S&P 500 QUARLY DIVIDEND IND	8,717	6,364	37.0%	8,116	7.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	5,262	3,101	69.7%	4,270	23.2%
S&P CONSUMER STAPLES SECT	18,497	11,431	61.8%	10,953	68.9%
S&P ENERGY SECTOR	40,930	22,966	78.2%	37,302	9.7%
S&P FINANCIAL SECTOR	26,970	53,932	-50.0%	29,026	-7.1%
S&P HEALTH CARE SECTOR	20,660	14,143	46.1%	20,762	-0.5%
S&P INDUSTRIAL SECTOR	17,833	23,352	-23.6%	14,521	22.8%
S&P MATERIALS SECTOR	6,630	6,491	2.1%	7,825	-15.3%
S&P TECHNOLOGY SECTOR	10,963	8,282	32.4%	10,988	-0.2%
S&P UTILITIES SECTOR	18,313	14,433	26.9%	13,944	31.3%
S&P VALUE INDEX FUTURES	0	380	-100.0%	0	-
WATER INDEX FUTURES	46	25	84.0%	55	-16.4%
YEN DENOMINATED TOPIX	181	361	-49.9%	155	16.8%

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Equity Index Options					
BITCOIN OPTIONS	2,224	1,569	41.7%	1,390	60.0%
E-MINI NASDAQ 100	247,713	114,556	116.2%	178,146	39.1%
E-mini Russell 2000	31,425	14,226	120.9%	34,682	-9.4%
E-MINI RUSSELL 2000	24,438	16,875	44.8%	14,728	65.9%
E-mini S&P 500	2,093,178	1,142,870	83.2%	2,618,768	-20.1%
E-MINI S&P500	2,509,751	1,438,310	74.5%	1,581,608	58.7%
EOM S&P 500	0	9,580	-100.0%	0	-
MICRO BITCOIN	2,654	0	-	95	2,693.7%
Micro E-mini Nasdaq-100	3,469	3,772	-8.0%	4,817	-28.0%
MICRO E-MINI NASDAQ 100	2,620	1,532	71.0%	1,477	77.4%
Micro E-mini S&P 500	44,411	26,499	67.6%	47,999	-7.5%
MICRO ETHER	26,220	0	-	20,100	30.4%
S&P 500	0	27,596	-100.0%	0	-
FX Futures					
AD/CD CROSS RATES	54	16	237.5%	17	217.6%
AD/JY CROSS RATES	335	391	-14.3%	518	-35.3%
AD/NE CROSS RATES	5,927	30	19,656.7%	4,345	36.4%
AUSTRALIAN DOLLAR	141,465	136,588	3.6%	143,703	-1.6%
BP/JY CROSS RATES	2,528	576	338.9%	1,779	42.1%
BP/SF CROSS RATES	1,826	476	283.6%	422	332.7%
BRAZIL REAL	72,215	55,599	29.9%	78,051	-7.5%
BRITISH POUND	271,193	158,998	70.6%	231,363	17.2%
CANADIAN DOLLAR	154,361	194,228	-20.5%	150,852	2.3%
CD/JY CROSS RATES	3	19	-84.2%	3	0.0%
CHINESE RENMINBI (CNH)	8,626	3,920	120.1%	5,543	55.6%
CZECK KORUNA (EC)	2	0	-	3	-33.3%
CZECK KORUNA (US)	1	1	0.0%	0	-
EC/AD CROSS RATES	1,900	2,843	-33.2%	1,785	6.4%
EC/CD CROSS RATES	4,099	3,728	10.0%	3,890	5.4%
EC/NOK CROSS RATES	1,360	544	150.0%	1,038	31.0%
EC/SEK CROSS RATES	1,400	666	110.2%	1,416	-1.1%
EFX/BP CROSS RATES	30,501	26,239	16.2%	31,322	-2.6%
EFX/JY CROSS RATES	23,772	23,446	1.4%	21,747	9.3%
EFX/SF CROSS RATES	15,039	10,843	38.7%	15,285	-1.6%
E-MICRO USD/CAD	16	0	-	28	-42.9%
E-MICRO USD/CHF	28	0	-	29	-3.4%
E-MICRO USD/JPY	397	0	-	296	34.1%
E-MINI EURO FX	14,983	17,600	-14.9%	14,752	1.6%
E-MINI JAPANESE YEN	890	504	76.6%	793	12.2%
EURO FX	695,379	671,510	3.6%	658,648	5.6%
HUNGARIAN FORINT (EC)	1	0	-	0	-
HUNGARIAN FORINT (US)	0	29	-100.0%	0	-
INDIAN RUPEE	852	644	32.3%	823	3.5%
JAPANESE YEN	253,383	148,889	70.2%	240,682	5.3%
KOREAN WON	129	1,047	-87.7%	163	-20.9%
MEXICAN PESO	155,178	146,110	6.2%	165,773	-6.4%
MICRO AUD/USD	3,756	4,567	-17.8%	4,065	-7.6%
MICRO CAD/USD	1,976	2,791	-29.2%	1,637	20.7%

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FX Futures					
MICRO CHF/USD	1,650	2,176	-24.2%	1,143	44.4%
MICRO EUR/USD	33,328	15,313	117.6%	24,337	36.9%
MICRO GBP/USD	5,269	3,893	35.3%	3,576	47.3%
MICRO INR/USD	11	97	-88.7%	14	-21.4%
MICRO JPY/USD	0	2,960	-100.0%	0	-
MICRO USD/CNH	0	2	-100.0%	0	-
NEW ZEALND DOLLAR	49,066	44,366	10.6%	33,970	44.4%
NKR/USD CROSS RATE	1,134	2,595	-56.3%	1,150	-1.4%
POLISH ZLOTY (EC)	187	146	28.1%	234	-20.1%
POLISH ZLOTY (US)	457	387	18.1%	435	5.1%
RMB USD	0	0	-	1	-100.0%
RUSSIAN RUBLE	795	29,314	-97.3%	786	1.1%
S.AFRICAN RAND	21,954	15,806	38.9%	24,166	-9.2%
SF/JY CROSS RATES	976	16	6,000.0%	728	34.1%
SHEKEL	2	3	-33.3%	1	100.0%
SKR/USD CROSS RATES	2,663	1,449	83.8%	1,987	34.0%
SWISS FRANC	49,035	40,472	21.2%	40,264	21.8%
TURKISH LIRA	56	60	-6.7%	56	0.0%
USDZAR	0	11	-100.0%	0	-
FX Options					
AUD/USD MONDAY OPTION WEE	47	646	-92.7%	356	-86.8%
AUD/USD MONDAY OPTION WEE	13	81	-84.0%	2	550.0%
AUD/USD MONDAY OPTION WEE	538	100	438.0%	0	-
AUD/USD MONDAY OPTION WEE	0	94	-100.0%	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	166,805	62,577	166.6%	210,918	-20.9%
AUD/USD WKLY FRIDAY OPTION	0	0	-	1,610	-100.0%
AUD/USD WKLY FRIDAY OPTION	1,045	963	8.5%	0	-
AUD/USD WKLY FRIDAY OPTION	872	988	-11.7%	1,214	-28.2%
AUD/USD WKLY FRIDAY OPTION	511	713	-28.3%	898	-43.1%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	474	-100.0%
AUD/USD WKLY WED OPTIONS -	172	829	-79.3%	381	-54.9%
AUD/USD WKLY WED OPTIONS -	509	108	371.3%	406	25.4%
AUD/USD WKLY WED OPTIONS -	6	0	-	6	0.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
BRL/USD MONTHLY OPTIONS	258	539	-52.1%	188	37.2%
CAD/USD MONDAY OPTIONS WE	213	380	-43.9%	154	38.3%
CAD/USD MONDAY OPTIONS WE	484	384	26.0%	744	-34.9%
CAD/USD MONDAY OPTIONS WE	1,138	0	-	51	2,131.4%
CAD/USD MONDAY OPTIONS WE	93	0	-	50	86.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONTHLY OPTIONS	217,930	79,664	173.6%	195,049	11.7%
CAD/USD WKLY FRIDAY OPTION	0	0	-	4,864	-100.0%
CAD/USD WKLY FRIDAY OPTION	729	1,074	-32.1%	0	-
CAD/USD WKLY FRIDAY OPTION	792	1,156	-31.5%	1,826	-56.6%
CAD/USD WKLY FRIDAY OPTION	665	460	44.6%	824	-19.3%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	625	-100.0%
CAD/USD WKLY WED OPTIONS -	1,033	231	347.2%	644	60.4%

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FX Options					
CAD/USD WKLY WED OPTIONS -	550	2	27,400.0%	104	428.8%
CAD/USD WKLY WED OPTIONS -	314	2	15,600.0%	7	4,385.7%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
CHF/USD MONTHLY OPTIONS	6,121	11,244	-45.6%	6,515	-6.0%
CHF/USD WKLY FRIDAY OPTION	0	0	-	509	-100.0%
CHF/USD WKLY FRIDAY OPTION	79	15	426.7%	0	-
CHF/USD WKLY FRIDAY OPTION	13	501	-97.4%	7	85.7%
CHF/USD WKLY FRIDAY OPTION	0	410	-100.0%	0	-
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-
EUR/GBP MONTHLY OPTIONS	1,750	0	-	1,750	0.0%
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	1,367	923	48.1%	1,780	-23.2%
EUR/USD MONDAY OPTION WEE	84	1,569	-94.6%	48	75.0%
EUR/USD MONDAY OPTION WEE	102	50	104.0%	375	-72.8%
EUR/USD MONDAY OPTION WEE	0	126	-100.0%	380	-100.0%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	267,626	178,840	49.6%	205,027	30.5%
EUR/USD WKLY FRIDAY OPTION	0	0	-	20,303	-100.0%
EUR/USD WKLY FRIDAY OPTION	4,205	2,028	107.3%	0	-
EUR/USD WKLY FRIDAY OPTION	1,386	2,749	-49.6%	2,917	-52.5%
EUR/USD WKLY FRIDAY OPTION	706	1,406	-49.8%	3,398	-79.2%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	2,292	-100.0%
EUR/USD WKLY WED OPTIONS -	3,727	4,163	-10.5%	3,969	-6.1%
EUR/USD WKLY WED OPTIONS -	1,334	1,942	-31.3%	1,395	-4.4%
EUR/USD WKLY WED OPTIONS -	79	512	-84.6%	70	12.9%
EUR/USD WKLY WED OPTIONS -	0	554	-100.0%	70	-100.0%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
GBP/USD MONDAY OPTION WEE	542	447	21.3%	590	-8.1%
GBP/USD MONDAY OPTION WEE	19	1,138	-98.3%	1	1,800.0%
GBP/USD MONDAY OPTION WEE	217	0	-	3	7,133.3%
GBP/USD MONDAY OPTION WEE	65	0	-	101	-35.6%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	117,793	89,392	31.8%	92,518	27.3%
GBP/USD WKLY FRIDAY OPTION	0	0	-	2,814	-100.0%
GBP/USD WKLY FRIDAY OPTION	2,218	1,257	76.5%	0	-
GBP/USD WKLY FRIDAY OPTION	2,349	842	179.0%	1,362	72.5%
GBP/USD WKLY FRIDAY OPTION	1,286	532	141.7%	1,947	-33.9%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	1,401	-100.0%
GBP/USD WKLY WED OPTIONS -	1,628	656	148.2%	167	874.9%
GBP/USD WKLY WED OPTIONS -	121	331	-63.4%	27	348.1%
GBP/USD WKLY WED OPTIONS -	480	32	1,400.0%	0	-
GBP/USD WKLY WED OPTIONS -	20	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
JPY/USD MONDAY OPTION WEE	684	276	147.8%	889	-23.1%
JPY/USD MONDAY OPTION WEE	867	0	-	17	5,000.0%
JPY/USD MONDAY OPTION WEE	84	0	-	28	200.0%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	135,967	64,984	109.2%	102,487	32.7%
JPY/USD WKLY FRIDAY OPTION	0	0	-	8,812	-100.0%

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FX Options					
JPY/USD WKLY FRIDAY OPTION	2,226	1,557	43.0%	0	-
JPY/USD WKLY FRIDAY OPTION	1,028	481	113.7%	1,580	-34.9%
JPY/USD WKLY FRIDAY OPTION	889	885	0.5%	1,061	-16.2%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	652	-100.0%
JPY/USD WKLY WED OPTIONS -	3,616	2,704	33.7%	2,704	33.7%
JPY/USD WKLY WED OPTIONS -	1,515	308	391.9%	773	96.0%
JPY/USD WKLY WED OPTIONS -	20	3	566.7%	25	-20.0%
JPY/USD WKLY WED OPTIONS -	0	45	-100.0%	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
MXN/USD MONTHLY OPTIONS	3,813	396	862.9%	20,773	-81.6%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	15	0	-	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	-
NZD/USD MONTHLY OPTIONS	128	81	58.0%	8	1,500.0%
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	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	7	0	-	6	16.7%

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Ag Products Futures					
BLOCK CHEESE	1,163	3,166	-63.3%	1,047	11.1%
BUTTER CS	11,506	9,132	26.0%	10,328	11.4%
CASH-SETTLED CHEESE	18,240	27,238	-33.0%	15,685	16.3%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	309,775	322,531	-4.0%	309,060	0.2%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	2,300	2,950	-22.0%	1,000	130.0%
CDD WEATHER	4,000	1,900	110.5%	2,000	100.0%
CLASS IV MILK	14,189	2,444	480.6%	13,294	6.7%
DRY WHEY	2,863	5,190	-44.8%	2,323	23.2%
FEEDER CATTLE	43,891	47,197	-7.0%	40,606	8.1%
GOLDMAN SACHS	1,381	4,629	-70.2%	1,631	-15.3%
GSCI EXCESS RETURN FUT	65,593	57,220	14.6%	65,593	0.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	450	-100.0%
HDD WEATHER	0	1,600	-100.0%	3,850	-100.0%
HDD WEATHER EUROPEAN	0	1,500	-100.0%	2,925	-100.0%
HOGS	222,821	292,362	-23.8%	238,090	-6.4%
HOUSING INDEX	33	27	22.2%	32	3.1%
LUMBER	2,686	2,563	4.8%	2,721	-1.3%
MALAYSIAN PALM SWAP	0	18,170	-100.0%	0	-
MILK	35,089	27,396	28.1%	29,887	17.4%
MLK MID OPTIONS	0	0	-	0	0.0%
NFD MILK	9,519	7,367	29.2%	8,834	7.8%
PACIFIC RIM DAT SS WTHR	0	0	-	1,000	-100.0%
PORK CUTOUT	1,304	2,038	-36.0%	1,891	-31.0%
S&P GSCI ENHANCED ER SWAP	0	1,001	-100.0%	1,001	-100.0%
USD CRUDE PALM OIL	52,454	8,300	532.0%	49,343	6.3%

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Ag Products Options					
BLOCK CHEESE	813	1,552	-47.6%	600	35.5%
BUTTER CS	8,733	11,722	-25.5%	7,554	15.6%
CASH-SETTLED CHEESE	32,145	33,435	-3.9%	29,633	8.5%
CATTLE	200,892	163,862	22.6%	206,762	-2.8%
CDD SEASONAL STRIP	9,250	4,200	120.2%	5,000	85.0%
CDD WEATHER	0	2,250	-100.0%	0	-
CLASS IV MILK	33,495	12,998	157.7%	29,431	13.8%
DRY WHEY	2,698	2,173	24.2%	2,676	0.8%
FEEDER CATTLE	37,338	21,741	71.7%	52,438	-28.8%
HDD EURO SEASONAL STRIP	0	0	-	2,000	-100.0%
HDD SEASONAL STRIP	0	0	-	18,500	-100.0%
HDD WEATHER	0	0	-	3,500	-100.0%
HDD WEATHER EUROPEAN	0	0	-	1,000	-100.0%
HOGS	242,880	183,621	32.3%	307,619	-21.0%
HOUSING INDEX	0	0	-	0	-
LUMBER	282	693	-59.3%	451	-37.5%
LV CATL CSO	0	0	-	0	-
MILK	96,030	79,240	21.2%	82,450	16.5%
MLK MID OPTIONS	45	15	200.0%	39	15.4%
NFD MILK	16,782	12,407	35.3%	13,572	23.7%
PORK CUTOUT	30	353	-91.5%	25	20.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	15,846,316	12,659,950	25.2%	15,535,705	2.0%
Equity Index Futures	4,236,543	4,501,035	-5.9%	3,880,461	9.2%
FX Futures	2,030,158	1,771,908	14.6%	1,913,619	6.1%
Foreign Exchange Futures	0	0	-	0	-
Ag Products Futures	798,807	845,921	-5.6%	802,591	-0.5%
TOTAL FUTURES	22,911,824	19,778,814	15.8%	22,132,376	3.5%
TOTAL OPTIONS GROUP					
Interest Rate Options	37,767,034	36,543,246	3.3%	36,274,935	4.1%
Equity Index Options	4,988,103	2,797,385	78.3%	4,503,810	10.8%
FX Options	960,886	524,370	83.2%	912,940	5.3%
Foreign Exchange Options	7	0	-	6	16.7%
Ag Products Options	681,413	530,262	28.5%	763,250	-10.7%
TOTAL OPTIONS	44,397,443	40,395,263	9.9%	42,454,941	4.6%
TOTAL COMBINED					
Interest Rate	53,613,350	49,203,196	9.0%	51,810,640	3.5%
Equity Index	9,224,646	7,298,420	26.4%	8,384,271	10.0%
FX	2,991,044	2,296,278	30.3%	2,826,559	5.8%
Foreign Exchange	7	0	-	6	16.7%
Ag Products	1,480,220	1,376,183	7.6%	1,565,841	-5.5%
GRAND TOTAL	67,309,267	60,174,077	11.9%	64,587,317	4.2%