

CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2018	Open Interest JAN 2017	% CHG	Open Interest DEC 2018	% CHG
Interest Rate Futures					
EURODOLLARS	15,085,393	11,988,741	25.8%	12,687,623	18.9%
1-MONTH EURODOLLAR	5,686	5,643	0.8%	12,687	-55.2%
Interest Rate Options					
EURODOLLARS	24,664,073	20,749,368	18.9%	21,832,135	13.0%
EURO MIDCURVE	17,494,911	16,533,649	5.8%	13,695,133	27.7%
Equity Index Futures					
E-MINI S&P500	3,419,566	2,841,019	20.4%	3,014,101	13.5%
S&P 500	111,907	81,426	37.4%	82,695	35.3%
E-MINI MIDCAP	89,484	94,045	-4.8%	90,498	-1.1%
S&P 500 GROWTH	13	19	-31.6%	13	0.0%
S&P 500/VALUE	98,707	54,980	79.5%	93,090	6.0%
E-MINI RUSSELL 2000	547,127	0	-	588,495	-7.0%
E-MINI RUSSELL 1000	8,441	9	93,688.9%	7,141	18.2%
E-MINI NASDAQ 100	260,053	238,036	9.2%	280,720	-7.4%
NIKKEI 225 (\$) STOCK	51,410	28,709	79.1%	40,638	26.5%
NIKKEI 225 (YEN) STOCK	68,882	63,654	8.2%	53,534	28.7%
NASDAQ BIOTECH	1,011	552	83.2%	99	921.2%
FT-SE 100	205	33	521.2%	44	365.9%
E-MINI RUSSELL 1000 GROWTH	3,925	73	5,276.7%	3,815	2.9%
E-MINI RUSSELL 1000 VALUE	13,016	989	1,216.1%	10,350	25.8%
IBOVESPA INDEX	442	196	125.5%	388	13.9%
S&P CONSUMER STAPLES SECT	23,438	7,191	225.9%	20,018	17.1%
S&P CONSUMER DSCRTNRY SE	8,329	6,087	36.8%	4,531	83.8%
S&P HEALTH CARE SECTOR	7,752	3,974	95.1%	7,227	7.3%
S&P UTILITIES SECTOR	23,744	7,298	225.3%	23,987	-1.0%
S&P TECHNOLOGY SECTOR	13,548	4,389	208.7%	11,131	21.7%
S&P INDUSTRIAL SECTOR	4,951	6,049	-18.2%	4,058	22.0%
S&P FINANCIAL SECTOR	30,031	9,508	215.8%	34,087	-11.9%
S&P ENERGY SECTOR	13,277	4,642	186.0%	10,287	29.1%
S&P MATERIALS SECTOR	7,610	2,897	162.7%	5,321	43.0%
BITCOIN FUTURES	1,405	0	-	728	93.0%
E-mini FTSE 100 (USD)	0	0	-	1	-100.0%
E-mini FTSE China 50	435	192	126.6%	182	139.0%
E-MINI S&P REAL ESTATE SELE	6,305	2,230	182.7%	4,506	39.9%
FTSE Emerging	2	0	-	5	-60.0%
NIFTY 50	1,071	432	147.9%	574	86.6%



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Equity Index Options					
E-MINI S&P500	2,171,883	1,707,101	27.2%	1,436,232	51.2%
S&P 500	134,665	129,015	4.4%	43,074	212.6%
E-MINI MIDCAP	0	0	-	0	-
E-MINI RUSSELL 2000	6,492	0	-	1,102	489.1%
E-MINI NASDAQ 100	117,667	55,737	111.1%	46,555	152.7%
EOM S&P 500	137,855	101,743	35.5%	59,904	130.1%
EOM EMINI S&P	735,776	554,586	32.7%	656,617	12.1%
EOW1 S&P 500	87,279	53,484	63.2%	109,174	-20.1%
EOW1 EMINI S&P 500	471,630	377,387	25.0%	419,925	12.3%
EOW2 S&P 500	22,130	27,412	-19.3%	10,981	101.5%
EOW2 EMINI S&P 500	245,018	239,489	2.3%	147,454	66.2%
EOW4 EMINI S&P 500	112,134	49,407	127.0%	38,650	190.1%
EOW1 E-MINI RUSSELL 2000 WE	1,488	0	-	403	269.2%
EOW4 E-MINI RUSSELL 2000 WE	998	0	-	24	4,058.3%
EOW1 E-MINI RUSSELL 2000 WE	621	0	-	299	107.7%
EOW2 E-MINI RUSSELL 2000 WE	1,316	0	-	331	297.6%
EOM E-MINI RUSSELL 2000 END	3,003	0	-	877	242.4%
EOW3 E-MINI RUSSELL 2000 WE	7,573	0	-	9,153	-17.3%
EOW3 EMINI S&P 500	1,146,739	1,148,878	-0.2%	1,319,864	-13.1%
EOW3 S&P 500	220,758	233,646	-5.5%	232,538	-5.1%

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FX Futures					
AUSTRALIAN DOLLAR	146,168	101,571	43.9%	122,963	18.9%
BRITISH POUND	228,325	212,001	7.7%	211,660	7.9%
BRAZIL REAL	37,128	45,733	-18.8%	21,297	74.3%
CANADIAN DOLLAR	178,871	114,362	56.4%	122,098	46.5%
E-MINI EURO FX	14,257	8,139	75.2%	12,980	9.8%
EURO FX	600,012	407,338	47.3%	532,713	12.6%
E-MINI JAPANESE YEN	931	1,300	-28.4%	350	166.0%
JAPANESE YEN	260,653	204,638	27.4%	232,376	12.2%
MEXICAN PESO	190,211	184,340	3.2%	191,720	-0.8%
NEW ZEALND DOLLAR	54,933	51,590	6.5%	45,227	21.5%
NKR/USD CROSS RATE	1,613	1,362	18.4%	873	84.8%
RUSSIAN RUBLE	57,709	30,482	89.3%	59,474	-3.0%
S.AFRICAN RAND	14,098	19,956	-29.4%	12,720	10.8%
SWISS FRANC	71,241	49,779	43.1%	77,453	-8.0%
AD/CD CROSS RATES	1	3	-66.7%	0	-
AD/JY CROSS RATES	1,674	1,661	0.8%	945	77.1%
AD/NE CROSS RATES	25	6	316.7%	25	0.0%
BP/JY CROSS RATES	910	236	285.6%	351	159.3%
BP/SF CROSS RATES	61	0	-	23	165.2%
CD/JY CROSS RATES	0	1	-100.0%	0	-
EC/AD CROSS RATES	1,483	967	53.4%	1,513	-2.0%
EC/CD CROSS RATES	1,722	1,082	59.1%	1,549	11.2%
EC/NOK CROSS RATES	51	5	920.0%	30	70.0%
EC/SEK CROSS RATES	815	369	120.9%	642	26.9%
EFX/BP CROSS RATES	38,044	26,736	42.3%	39,176	-2.9%
EFX/JY CROSS RATES	29,191	16,706	74.7%	27,316	6.9%
EFX/SF CROSS RATES	15,842	13,182	20.2%	17,473	-9.3%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,860	1,490	24.8%	1,700	9.4%
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	56	1,777	-96.8%	98	-42.9%
POLISH ZLOTY (EC)	18	2	800.0%	16	12.5%
SHEKEL	564	0	-	496	13.7%
RMB USD	8	220	-96.4%	16	-50.0%
KOREAN WON	145	18	705.6%	117	23.9%
TURKISH LIRA	5,858	1,240	372.4%	4,418	32.6%
E-MICRO EUR/USD	12,882	6,073	112.1%	6,858	87.8%
E-MICRO GBP/USD	5,018	2,168	131.5%	1,400	258.4%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	0	-	0	-
E-MICRO AUD/USD	2,694	2,251	19.7%	1,462	84.3%
CHINESE RENMINBI (CNH)	877	2,405	-63.5%	798	9.9%
USDZAR	1	10	-90.0%	1	0.0%
INDIAN RUPEE	1,032	767	34.6%	669	54.3%
E-MICRO INR/USD	429	134	220.1%	297	44.4%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO JPY/USD	1,784	1,585	12.6%	873	104.4%
E-MICRO CAD/USD	1,561	1,067	46.3%	1,083	44.1%
BDI	0	21	-100.0%	0	-
E-MICRO CHF/USD	219	345	-36.5%	115	90.4%

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FX Options					
AUSTRALIAN DOLLAR	0	45,360	-100.0%	0	-
BRITISH POUND	0	66,108	-100.0%	0	-
CANADIAN DOLLAR	0	38,697	-100.0%	0	-
EURO FX	0	182,679	-100.0%	0	-
JAPANESE YEN	0	108,199	-100.0%	0	-
MEXICAN PESO	1,522	9,260	-83.6%	2,101	-27.6%
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	3,886	-100.0%	0	-
EFX/JY CROSS RATES	1,435	0	-	0	-
JAPANESE YEN (EU)	15	253	-94.1%	15	0.0%
EURO FX (EU)	43	209	-79.4%	37	16.2%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	22	24	-8.3%	35	-37.1%
BRITISH POUND (EU)	255	292	-12.7%	453	-43.7%
AUSTRALIAN DLR (EU)	0	0	-	0	-
JPY/USD PQO 2pm Fix	129,720	96,878	33.9%	100,985	28.5%
AUD/USD PQO 2pm Fix	109,907	39,293	179.7%	54,034	103.4%
GBP/USD PQO 2pm Fix	183,088	55,111	232.2%	133,586	37.1%
EUR/USD PQO 2pm Fix	405,565	127,295	218.6%	294,121	37.9%
CAD/USD PQO 2pm Fix	93,319	40,185	132.2%	72,919	28.0%
CHF/USD PQO 2pm Fix	2,808	3,672	-23.5%	922	204.6%
Commodities and Alternative Investments					
Futures					
LIVE CATTLE	363,263	350,151	3.7%	335,368	8.3%
FEEDER CATTLE	53,473	49,638	7.7%	51,917	3.0%
LEAN HOGS	240,749	220,658	9.1%	243,562	-1.2%
LUMBER	7,169	3,898	83.9%	6,179	16.0%
MILK	26,883	32,959	-18.4%	26,684	0.7%
MLK MID	30	0	-	0	-
NFD MILK	8,241	7,547	9.2%	7,598	8.5%
BUTTER CS	7,337	5,426	35.2%	5,691	28.9%
CLASS IV MILK	1,654	4,457	-62.9%	1,889	-12.4%
DRY WHEY	4,216	5,475	-23.0%	4,095	3.0%
GSCI EXCESS RETURN FUT	58,571	46,027	27.3%	57,053	2.7%
GOLDMAN SACHS	14,409	15,158	-4.9%	14,085	2.3%
HOUSING INDEX	35	54	-35.2%	34	2.9%
HDD WEATHER	7,590	2,425	213.0%	7,738	-1.9%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	0	300	-100.0%	0	-
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	300	-100.0%	0	-
HDD EURO SEASONAL STRIP	0	150	-100.0%	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-
USD CRUDE PALM OIL	5,470	2,204	148.2%	4,870	12.3%
CASH-SETTLED CHEESE	30,802	24,242	27.1%	28,613	7.7%
MALAYSIAN PALM SWAP	19,624	23,766	-17.4%	20,592	-4.7%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	15,028	17,033	-11.8%	15,028	0.0%

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Commodities and Alternative Investments					
Options					
LIVE CATTLE	195,065	223,128	-12.6%	163,729	19.1%
FEEDER CATTLE	31,657	28,176	12.4%	35,728	-11.4%
LEAN HOGS	158,415	173,634	-8.8%	133,672	18.5%
LUMBER	2,381	979	143.2%	1,376	73.0%
MILK	70,308	92,669	-24.1%	84,400	-16.7%
MLK MID	305	703	-56.6%	405	-24.7%
NFD MILK	12,682	6,743	88.1%	15,879	-20.1%
BUTTER CS	7,586	6,786	11.8%	9,668	-21.5%
CLASS IV MILK	3,565	6,913	-48.4%	4,587	-22.3%
DRY WHEY	3,209	1,240	158.8%	3,649	-12.1%
HOUSING INDEX	17	18	-5.6%	17	0.0%
HDD WEATHER	0	1,250	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,000	16,700	-16.2%	14,000	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	2,500	0.0%	2,500	0.0%
LV CATL CSO	5	886	-99.4%	5	0.0%
CASH-SETTLED CHEESE	48,474	35,617	36.1%	49,446	-2.0%
 Foreign Exchange Futures					
CHILEAN PESO	1,706	82	1,980.5%	2,760	-38.2%
 Foreign Exchange Options					
AUD/USD PQO 2pm Fix	4	0	-	1	300.0%
 TOTAL FUTURES GROUP					
Interest Rate Futures	15,091,079	11,994,384	25.8%	12,700,310	18.8%
Equity Index Futures	4,816,087	3,458,629	39.2%	4,392,264	9.6%
FX Futures	1,980,975	1,515,118	30.7%	1,753,364	13.0%
Commodities and Alternative Invest	864,544	811,868	6.5%	830,996	4.0%
Foreign Exchange Futures	1,706	82	1,980.5%	2,760	-38.2%
TOTAL FUTURES	22,754,391	17,780,081	28.0%	19,679,694	15.6%
 TOTAL OPTIONS GROUP					
Interest Rate Options	42,158,984	37,283,017	13.1%	35,527,268	18.7%
Equity Index Options	5,625,025	4,677,885	20.2%	4,533,157	24.1%
FX Options	927,699	817,401	13.5%	659,208	40.7%
Commodities and Alternative Invest	550,169	597,942	-8.0%	519,061	6.0%
Foreign Exchange Options	4	0	-	1	300.0%
TOTAL OPTIONS	49,261,881	43,376,245	13.6%	41,238,695	19.5%



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TOTAL COMBINED					
Interest Rate	57,250,063	49,277,401	16.2%	48,227,578	18.7%
Equity Index	10,441,112	8,136,514	28.3%	8,925,421	17.0%
FX	2,908,674	2,332,519	24.7%	2,412,572	20.6%
Commodities and Alternative Invest	1,414,713	1,409,810	0.3%	1,350,057	4.8%
Foreign Exchange	1,710	82	1,985.4%	2,761	-38.1%
GRAND TOTAL	72,016,272	61,156,326	17.8%	60,918,389	18.2%