

## CME Exchange Open Interest Report - Monthly

	Open Interest SEP 2018	Open Interest SEP 2017	% CHG	Open Interest AUG 2018	% CHG
<b>Interest Rate Futures</b>					
1-MONTH EURODOLLAR	201	2,881	-93.0%	353	-43.1%
EURODOLLARS	14,045,418	12,672,724	10.8%	14,239,640	-1.4%
SOFR	33,538	0	-	30,181	11.1%
<b>Interest Rate Options</b>					
EURODOLLARS	27,035,837	22,598,246	19.6%	28,843,445	-6.3%
EURO MIDCURVE	15,672,186	15,275,693	2.6%	16,583,060	-5.5%
	251	0	-	0	-
<b>Equity Index Futures</b>					
BITCOIN FUTURES	2,542	0	-	2,653	-4.2%
E-mini FTSE 100 (USD)	5	0	0.0%	6	-16.7%
E-mini FTSE China 50	50	248	-79.8%	100	-50.0%
E-MINI MIDCAP	85,560	89,507	-4.4%	85,106	0.5%
E-MINI NASDAQ 100	247,315	267,207	-7.4%	267,680	-7.6%
E-MINI RUSSELL 1000	8,774	8,436	4.0%	10,261	-14.5%
E-MINI RUSSELL 1000 GROWTH	1,815	4,174	-56.5%	6,064	-70.1%
E-MINI RUSSELL 1000 VALUE	4,999	12,099	-58.7%	5,655	-11.6%
E-MINI RUSSELL 2000	523,936	531,354	-1.4%	560,451	-6.5%
E-MINI S&P500	2,781,873	2,987,626	-6.9%	2,906,654	-4.3%
E-MINI S&P REAL ESTATE SELE	3,483	5,449	-36.1%	6,264	-44.4%
FT-SE 100	11	73	-84.9%	89	-87.6%
FTSE Emerging	15	16	-6.2%	62	-75.8%
IBOVESPA INDEX	486	400	21.5%	432	12.5%
NASDAQ BIOTECH	656	457	43.5%	656	0.0%
NIFTY 50	0	218	-100.0%	0	-
NIKKEI 225 (\$) STOCK	31,888	37,383	-14.7%	33,782	-5.6%
NIKKEI 225 (YEN) STOCK	69,138	49,265	40.3%	54,888	26.0%
S&P 500	229,986	93,620	145.7%	232,431	-1.1%
S&P 500/GI	10	22	-54.5%	13	-23.1%
S&P 500/VALUE	114,669	110,933	3.4%	114,059	0.5%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	4,238	3,644	16.3%	7,494	-43.4%
S&P CONSUMER STAPLES SECT	10,193	20,449	-50.2%	17,808	-42.8%
S&P ENERGY SECTOR	11,069	11,338	-2.4%	21,066	-47.5%
S&P FINANCIAL SECTOR	27,806	28,018	-0.8%	30,647	-9.3%
S&P HEALTH CARE SECTOR	14,169	8,866	59.8%	11,450	23.7%
S&P INDUSTRIAL SECTOR	6,807	4,717	44.3%	11,261	-39.6%
S&P MATERIALS SECTOR	9,872	5,245	88.2%	7,839	25.9%
S&P TECHNOLOGY SECTOR	11,960	9,542	25.3%	16,610	-28.0%
S&P UTILITIES SECTOR	17,888	23,602	-24.2%	31,012	-42.3%
YEN DENOMINATED TOPIX	82	0	-	189	-56.6%

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E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	63,708	65,175	-2.3%	82,477	-22.8%
E-MINI RUSSELL 2000	15,204	1,329	1,044.0%	20,089	-24.3%
E-MINI S&P500	1,761,206	1,339,395	31.5%	2,659,355	-33.8%
EOM E-MINI RUSSELL 2000 END	1,248	94	1,227.7%	2,459	-49.2%
EOM EMINI S&P	766,354	676,507	13.3%	845,475	-9.4%
EOM S&P 500	41,234	102,484	-59.8%	43,042	-4.2%
EOW1 E-MINI RUSSELL 2000 WE	319	756	-57.8%	400	-20.3%
EOW1 E-MINI RUSSELL 2000 WE	361	1,012	-64.3%	560	-35.5%
EOW1 EMINI S&P 500	269,786	368,037	-26.7%	311,811	-13.5%
EOW1 S&P 500	46,973	71,128	-34.0%	60,376	-22.2%
EOW2 E-MINI RUSSELL 2000 WE	354	896	-60.5%	607	-41.7%
EOW2 EMINI S&P 500	102,766	128,426	-20.0%	141,989	-27.6%
EOW2 S&P 500	3,475	8,326	-58.3%	3,778	-8.0%
EOW3 E-MINI RUSSELL 2000 WE	7,612	10,778	-29.4%	5,332	42.8%
EOW3 EMINI S&P 500	1,049,968	1,421,293	-26.1%	622,617	68.6%
EOW3 S&P 500	101,316	274,260	-63.1%	66,899	51.4%
EOW4 E-MINI RUSSELL 2000 WE	199	0	-	0	-
EOW4 EMINI S&P 500	39,438	65,117	-39.4%	0	-
S&P 500	92,539	75,759	22.1%	132,925	-30.4%
<b>FX Futures</b>					
AD/CD CROSS RATES	0	73	-100.0%	2	-100.0%
AD/JY CROSS RATES	1,408	1,682	-16.3%	710	98.3%
AD/NE CROSS RATES	15	13	15.4%	60	-75.0%
AUSTRALIAN DOLLAR	156,217	146,769	6.4%	148,036	5.5%
BDI	0	0	-	0	-
BP/JY CROSS RATES	559	537	4.1%	664	-15.8%
BP/SF CROSS RATES	68	13	423.1%	174	-60.9%
BRAZIL REAL	44,052	50,198	-12.2%	51,466	-14.4%
BRITISH POUND	217,848	180,650	20.6%	256,879	-15.2%
CANADIAN DOLLAR	113,360	178,209	-36.4%	144,141	-21.4%
CD/JY CROSS RATES	0	0	0.0%	23	-100.0%
CHINESE RENMINBI (CNH)	1,896	968	95.9%	2,420	-21.7%
CZECK KORUNA (EC)	2	0	-	2	0.0%
CZECK KORUNA (US)	0	0	-	15	-100.0%
EC/AD CROSS RATES	2,158	1,085	98.9%	1,619	33.3%
EC/CD CROSS RATES	1,944	1,492	30.3%	1,695	14.7%
EC/NOK CROSS RATES	154	16	862.5%	331	-53.5%
EC/SEK CROSS RATES	687	463	48.4%	901	-23.8%
EFX/BP CROSS RATES	37,275	34,062	9.4%	36,089	3.3%
EFX/JY CROSS RATES	24,220	23,363	3.7%	27,997	-13.5%
EFX/SF CROSS RATES	11,539	12,308	-6.2%	9,609	20.1%
E-MICRO AUD/USD	2,089	1,634	27.8%	5,441	-61.6%
E-MICRO CAD/USD	1,528	2,447	-37.6%	2,831	-46.0%
E-MICRO CHF/USD	536	122	339.3%	573	-6.5%
E-MICRO EUR/USD	6,179	5,156	19.8%	9,236	-33.1%
E-MICRO GBP/USD	1,774	2,332	-23.9%	3,371	-47.4%
E-MICRO INR/USD	219	289	-24.2%	381	-42.5%
E-MICRO JPY/USD	1,498	1,071	39.9%	1,276	17.4%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

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<b>FX Futures</b>					
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO USD/JPY	0	0	-	0	-
E-MINI EURO FX	13,269	12,072	9.9%	13,312	-0.3%
E-MINI JAPANESE YEN	603	1,000	-39.7%	1,337	-54.9%
EURO FX	479,833	436,806	9.9%	534,407	-10.2%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
INDIAN RUPEE	2,449	1,574	55.6%	1,275	92.1%
JAPANESE YEN	234,221	233,988	0.1%	189,297	23.7%
KOREAN WON	347	29	1,096.6%	365	-4.9%
MEXICAN PESO	213,663	206,153	3.6%	219,156	-2.5%
NEW ZEALND DOLLAR	56,826	34,429	65.1%	53,970	5.3%
NKR/USD CROSS RATE	1,685	1,014	66.2%	2,460	-31.5%
POLISH ZLOTY (EC)	5	3	66.7%	21	-76.2%
POLISH ZLOTY (US)	25	56	-55.4%	34	-26.5%
RMB USD	5	23	-78.3%	5	0.0%
RUSSIAN RUBLE	23,289	44,602	-47.8%	25,597	-9.0%
S.AFRICAN RAND	7,674	19,475	-60.6%	8,795	-12.7%
SF/JY CROSS RATES	7	0	-	0	-
SHEKEL	13	249	-94.8%	0	-
SKR/USD CROSS RATES	1,555	1,778	-12.5%	1,878	-17.2%
SWISS FRANC	53,308	41,506	28.4%	81,201	-34.4%
TURKISH LIRA	405	3,650	-88.9%	1,220	-66.8%
USDZAR	0	0	-	0	-
<b>FX Options</b>					
AUD/USD PQO 2pm Fix	70,133	80,649	-13.0%	69,393	1.1%
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	36	1,327	-97.3%	121	-70.2%
CAD/USD PQO 2pm Fix	74,400	104,335	-28.7%	72,127	3.2%
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	6	-100.0%	0	-
CHF/USD PQO 2pm Fix	3,339	4,585	-27.2%	7,130	-53.2%
EFX/JY CROSS RATES	0	0	-	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	10	77	-87.0%	29	-65.5%
EUR/USD PQO 2pm Fix	277,005	325,411	-14.9%	344,151	-19.5%
GBP/USD PQO 2pm Fix	188,800	172,453	9.5%	176,109	7.2%
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	18	-100.0%	0	-
JPY/USD PQO 2pm Fix	114,560	174,163	-34.2%	135,083	-15.2%
MEXICAN PESO	2,099	463	353.3%	931	125.5%
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	1	-100.0%	0	-

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<b>Foreign Exchange Futures</b>					
CHILEAN PESO	1,089	2,297	-52.6%	857	27.1%
<b>Foreign Exchange Options</b>					
AUD/USD PQO 2pm Fix	65	0	-	0	-
<b>Ag Products Futures</b>					
BUTTER CS	6,674	6,124	9.0%	5,690	17.3%
CASH-SETTLED CHEESE	23,896	20,648	15.7%	20,856	14.6%
CAT EURO SEASONAL STRIP	0	0	-	0	-
CATTLE	331,189	334,439	-1.0%	307,244	7.8%
CDD SEASONAL STRIP	0	1,100	-100.0%	600	-100.0%
CDD WEATHER	0	5,100	-100.0%	0	-
CLASS IV MILK	1,825	2,863	-36.3%	1,602	13.9%
DRY WHEY	4,002	3,813	5.0%	3,369	18.8%
FEEDER CATTLE	56,956	60,872	-6.4%	49,445	15.2%
GOLDMAN SACHS	15,189	14,565	4.3%	15,272	-0.5%
GSCI EXCESS RETURN FUT	52,502	54,438	-3.6%	55,273	-5.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	50	0	-	0	-
HDD WEATHER	9,100	50	18,100.0%	0	-
HDD WEATHER EUROPEAN	18,000	0	-	18,000	0.0%
HOGS	224,556	258,826	-13.2%	226,701	-0.9%
HOUSING INDEX	47	45	4.4%	48	-2.1%
LUMBER	3,968	5,677	-30.1%	4,380	-9.4%
MALAYSIAN PALM SWAP	23,202	23,228	-0.1%	20,388	13.8%
MILK	24,571	27,378	-10.3%	20,797	18.1%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	7,170	6,770	5.9%	6,374	12.5%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	3,851	29,740	-87.1%	3,762	2.4%
USD CRUDE PALM OIL	4,440	420	957.1%	4,560	-2.6%

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<b>Ag Products Options</b>					
BUTTER CS	15,003	8,677	72.9%	11,357	32.1%
CASH-SETTLED CHEESE	34,090	35,491	-3.9%	28,942	17.8%
CATTLE	187,467	198,515	-5.6%	153,132	22.4%
CDD SEASONAL STRIP	500	2,800	-82.1%	700	-28.6%
CDD WEATHER	0	10,000	-100.0%	0	-
CLASS IV MILK	5,224	6,532	-20.0%	4,462	17.1%
DRY WHEY	3,446	1,812	90.2%	2,734	26.0%
FEEDER CATTLE	24,650	31,630	-22.1%	25,001	-1.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	9,000	9,500	-5.3%	3,000	200.0%
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	277,164	209,002	32.6%	232,807	19.1%
HOUSING INDEX	2	17	-88.2%	2	0.0%
LUMBER	1,048	1,073	-2.3%	559	87.5%
LV CATL CSO	191	652	-70.7%	22	768.2%
MILK	86,089	79,570	8.2%	74,086	16.2%
MLK MID OPTIONS	318	339	-6.2%	306	3.9%
NFD MILK	13,480	11,026	22.3%	10,612	27.0%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	14,079,157	12,675,605	11.1%	14,270,174	-1.3%
Equity Index Futures	4,221,295	4,313,908	-2.1%	4,442,682	-5.0%
FX Futures	1,716,407	1,683,359	2.0%	1,840,272	-6.7%
Foreign Exchange Futures	1,089	2,297	-52.6%	857	27.1%
Ag Products Futures	811,188	856,096	-5.2%	764,361	6.1%
<b>TOTAL FUTURES</b>	<b>20,829,136</b>	<b>19,531,265</b>	<b>6.6%</b>	<b>21,318,346</b>	<b>-2.3%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	42,708,274	37,873,939	12.8%	45,426,505	-6.0%
Equity Index Options	4,364,060	4,610,772	-5.4%	5,000,191	-12.7%
FX Options	730,382	863,488	-15.4%	805,074	-9.3%
Foreign Exchange Options	65	0	-	0	-
Ag Products Options	657,672	606,636	8.4%	547,722	20.1%
<b>TOTAL OPTIONS</b>	<b>48,460,453</b>	<b>43,954,835</b>	<b>10.3%</b>	<b>51,779,492</b>	<b>-6.4%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	56,787,431	50,549,544	12.3%	59,696,679	-4.9%
Equity Index	8,585,355	8,924,680	-3.8%	9,442,873	-9.1%
FX	2,446,789	2,546,847	-3.9%	2,645,346	-7.5%
Foreign Exchange	1,154	2,297	-49.8%	857	34.7%
Ag Products	1,468,860	1,462,732	0.4%	1,312,083	11.9%
<b>GRAND TOTAL</b>	<b>69,289,589</b>	<b>63,486,100</b>	<b>9.1%</b>	<b>73,097,838</b>	<b>-5.2%</b>