



## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2018	Open Interest JAN 2017	% CHG	Open Interest DEC 2018	% CHG
<b>Interest Rate Futures</b>					
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%
<b>Interest Rate Options</b>					
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%
<b>Equity Index Futures</b>					
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%



## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2018	Open Interest JAN 2017	% CHG	Open Interest DEC 2018	% CHG
<b>Equity Index Options</b>					
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%



## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2018	Open Interest JAN 2017	% CHG	Open Interest DEC 2018	% CHG
<b>FX Futures</b>					
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%

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.



## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2018	Open Interest JAN 2017	% CHG	Open Interest DEC 2018	% CHG
<b>FX Options</b>					
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%
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
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%

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.



## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2018	Open Interest JAN 2017	% CHG	Open Interest DEC 2018	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
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%
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	1,706	82	1,980.5%	2,760	-38.2%
<b>Foreign Exchange Options</b>					
AUD/USD PQO 2pm Fix	4	0	-	1	300.0%
<b>TOTAL FUTURES GROUP</b>					
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%
<b>TOTAL FUTURES</b>	<b>22,754,391</b>	<b>17,780,081</b>	<b>28.0%</b>	<b>19,679,694</b>	<b>15.6%</b>
<b>TOTAL OPTIONS GROUP</b>					
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%
<b>TOTAL OPTIONS</b>	<b>49,261,881</b>	<b>43,376,245</b>	<b>13.6%</b>	<b>41,238,695</b>	<b>19.5%</b>



## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2018	Open Interest JAN 2017	% CHG	Open Interest DEC 2018	% CHG
<b>TOTAL COMBINED</b>					
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%
<b>GRAND TOTAL</b>	<b>72,016,272</b>	<b>61,156,326</b>	<b>17.8%</b>	<b>60,918,389</b>	<b>18.2%</b>