

CME Exchange Open Interest Report - Monthly

	Open Interest JUL 2018	Open Interest JUL 2017	% CHG	Open Interest JUN 2018	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	4,224	5,995	-29.5%	7,569	-44.2%
EURODOLLARS	14,050,866	13,172,945	6.7%	13,943,636	0.8%
SOFR	23,182	0	-	12,586	84.2%
Interest Rate Options					
EURODOLLARS	26,934,031	23,388,603	15.2%	23,566,718	14.3%
EURO MIDCURVE	16,469,674	13,646,991	20.7%	15,361,033	7.2%
Equity Index Futures					
BITCOIN FUTURES	3,435	0	-	2,724	26.1%
E-mini FTSE 100 (USD)	6	0	-	5	20.0%
E-mini FTSE China 50	113	717	-84.2%	141	-19.9%
E-MINI MIDCAP	82,575	92,275	-10.5%	85,579	-3.5%
E-MINI NASDAQ 100	240,305	293,228	-18.0%	236,534	1.6%
E-MINI RUSSELL 1000	10,380	466	2,127.5%	10,391	-0.1%
E-MINI RUSSELL 1000 GROWTH	4,608	885	420.7%	4,207	9.5%
E-MINI RUSSELL 1000 VALUE	7,680	242	3,073.6%	5,607	37.0%
E-MINI RUSSELL 2000	555,727	5,723	9,610.4%	554,152	0.3%
E-MINI S&P500	2,763,140	3,030,405	-8.8%	2,698,986	2.4%
E-MINI S&P REAL ESTATE SELE	6,081	6,701	-9.3%	5,873	3.5%
FT-SE 100	15	73	-79.5%	5	200.0%
FTSE Emerging	51	22	131.8%	0	0.0%
IBOVESPA INDEX	319	208	53.4%	310	2.9%
NASDAQ BIOTECH	656	743	-11.7%	925	-29.1%
NIFTY 50	0	707	-100.0%	0	-
NIKKEI 225 (\$) STOCK	29,561	35,613	-17.0%	30,423	-2.8%
NIKKEI 225 (YEN) STOCK	54,461	54,889	-0.8%	50,394	8.1%
S&P 500	206,178	89,687	129.9%	154,647	33.3%
S&P 500/GI	13	21	-38.1%	13	0.0%
S&P 500/VALUE	114,271	92,908	23.0%	113,058	1.1%
S&P CONSUMER DSCRTNRY SE	6,778	2,401	182.3%	6,813	-0.5%
S&P CONSUMER STAPLES SECT	14,828	13,048	13.6%	7,401	100.4%
S&P ENERGY SECTOR	26,547	8,289	220.3%	26,710	-0.6%
S&P FINANCIAL SECTOR	31,208	25,551	22.1%	27,724	12.6%
S&P HEALTH CARE SECTOR	7,943	15,569	-49.0%	6,294	26.2%
S&P INDUSTRIAL SECTOR	7,099	6,730	5.5%	4,409	61.0%
S&P MATERIALS SECTOR	4,958	6,764	-26.7%	5,050	-1.8%
S&P TECHNOLOGY SECTOR	14,290	7,833	82.4%	11,700	22.1%
S&P UTILITIES SECTOR	28,530	22,457	27.0%	26,354	8.3%
YEN DENOMINATED TOPIX	264	0	-	205	28.8%

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Equity Index Options					
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	76,436	71,986	6.2%	59,670	28.1%
E-MINI RUSSELL 2000	10,953	1,434	663.8%	7,164	52.9%
E-MINI S&P500	1,975,425	1,491,771	32.4%	1,624,809	21.6%
EOM E-MINI RUSSELL 2000 END	1,601	45	3,457.8%	240	567.1%
EOM EMINI S&P	690,423	706,227	-2.2%	529,774	30.3%
EOM S&P 500	34,565	59,252	-41.7%	30,464	13.5%
EOW1 E-MINI RUSSELL 2000 WE	495	239	107.1%	1,502	-67.0%
EOW1 E-MINI RUSSELL 2000 WE	518	605	-14.4%	1,423	-63.6%
EOW1 EMINI S&P 500	291,195	386,643	-24.7%	241,800	20.4%
EOW1 S&P 500	90,776	101,776	-10.8%	34,660	161.9%
EOW2 E-MINI RUSSELL 2000 WE	316	116	172.4%	2,804	-88.7%
EOW2 EMINI S&P 500	179,827	143,175	25.6%	100,302	79.3%
EOW2 S&P 500	9,113	14,194	-35.8%	2,420	276.6%
EOW3 E-MINI RUSSELL 2000 WE	8,432	735	1,047.2%	16,348	-48.4%
EOW3 EMINI S&P 500	860,692	1,118,930	-23.1%	968,784	-11.2%
EOW3 S&P 500	65,574	172,266	-61.9%	80,733	-18.8%
EOW4 E-MINI RUSSELL 2000 WE	254	155	63.9%	895	-71.6%
EOW4 EMINI S&P 500	68,835	51,707	33.1%	48,686	41.4%
S&P 500	92,589	114,002	-18.8%	102,488	-9.7%
FX Futures					
AD/CD CROSS RATES	2	0	-	2	0.0%
AD/JY CROSS RATES	1,278	1,647	-22.4%	1,472	-13.2%
AD/NE CROSS RATES	55	45	22.2%	22	150.0%
AUSTRALIAN DOLLAR	137,318	139,242	-1.4%	141,647	-3.1%
BDI	0	6	-100.0%	0	-
BP/JY CROSS RATES	429	528	-18.8%	351	22.2%
BP/SF CROSS RATES	111	25	344.0%	38	192.1%
BRAZIL REAL	41,343	30,532	35.4%	51,608	-19.9%
BRITISH POUND	190,347	213,286	-10.8%	184,417	3.2%
CANADIAN DOLLAR	140,270	190,219	-26.3%	161,883	-13.4%
CD/JY CROSS RATES	6	56	-89.3%	4	50.0%
CHINESE RENMINBI (CNH)	678	768	-11.7%	688	-1.5%
CZECK KORUNA (EC)	2	0	-	0	-
CZECK KORUNA (US)	15	0	-	0	-
EC/AD CROSS RATES	1,723	1,484	16.1%	1,578	9.2%
EC/CD CROSS RATES	1,612	1,751	-7.9%	1,670	-3.5%
EC/NOK CROSS RATES	270	22	1,127.3%	259	4.2%
EC/SEK CROSS RATES	895	819	9.3%	840	6.5%
EFX/BP CROSS RATES	34,384	33,115	3.8%	33,519	2.6%
EFX/JY CROSS RATES	25,698	25,048	2.6%	27,027	-4.9%
EFX/SF CROSS RATES	9,599	12,664	-24.2%	8,344	15.0%
E-MICRO AUD/USD	2,057	4,227	-51.3%	2,032	1.2%
E-MICRO CAD/USD	1,886	2,779	-32.1%	1,846	2.2%
E-MICRO CHF/USD	239	175	36.6%	246	-2.8%
E-MICRO EUR/USD	7,344	8,246	-10.9%	6,482	13.3%
E-MICRO GBP/USD	2,312	2,802	-17.5%	1,780	29.9%
E-MICRO INR/USD	256	248	3.2%	325	-21.2%
E-MICRO JPY/USD	1,081	2,242	-51.8%	1,178	-8.2%

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FX Futures					
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	13,081	14,606	-10.4%	12,632	3.6%
E-MINI JAPANESE YEN	871	1,072	-18.8%	561	55.3%
EURO FX	500,522	455,955	9.8%	484,609	3.3%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	31	0	-	0	-
INDIAN RUPEE	814	954	-14.7%	1,234	-34.0%
JAPANESE YEN	197,758	241,605	-18.1%	166,207	19.0%
KOREAN WON	355	27	1,214.8%	335	6.0%
MEXICAN PESO	189,774	214,991	-11.7%	144,154	31.6%
NEW ZEALND DOLLAR	51,817	54,160	-4.3%	50,935	1.7%
NKR/USD CROSS RATE	1,739	602	188.9%	1,420	22.5%
POLISH ZLOTY (EC)	5	11	-54.5%	0	-
POLISH ZLOTY (US)	12	56	-78.6%	9	33.3%
RMB USD	1	43	-97.7%	0	-
RUSSIAN RUBLE	26,664	34,988	-23.8%	20,119	32.5%
S.AFRICAN RAND	10,754	21,427	-49.8%	6,655	61.6%
SF/JY CROSS RATES	0	0	-	0	-
SHEKEL	24	0	-	0	-
SKR/USD CROSS RATES	1,729	1,629	6.1%	1,721	0.5%
SWISS FRANC	91,102	40,080	127.3%	95,328	-4.4%
TURKISH LIRA	1,540	2,577	-40.2%	1,110	38.7%
USDZAR	0	0	-	0	-
FX Options					
AUD/USD PQO 2pm Fix	63,561	86,738	-26.7%	68,308	-6.9%
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	104	509	-79.6%	102	2.0%
CAD/USD PQO 2pm Fix	79,746	117,282	-32.0%	94,763	-15.8%
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	12	-100.0%	0	-
CHF/USD PQO 2pm Fix	6,982	4,357	60.2%	6,543	6.7%
EFX/JY CROSS RATES	0	0	-	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	17	71	-76.1%	14	21.4%
EUR/USD PQO 2pm Fix	300,417	338,323	-11.2%	321,342	-6.5%
GBP/USD PQO 2pm Fix	137,998	148,658	-7.2%	131,964	4.6%
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	23	-100.0%	0	-
JPY/USD PQO 2pm Fix	138,387	139,371	-0.7%	115,592	19.7%
MEXICAN PESO	2,715	1,126	141.1%	2,887	-6.0%
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	2	-100.0%	0	-



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Foreign Exchange Futures					
CHILEAN PESO	558	3,403	-83.6%	340	64.1%
Foreign Exchange Options					
AUD/USD PQO 2pm Fix	0	0	-	1	-100.0%
Ag Products Futures					
BUTTER CS	7,512	5,907	27.2%	7,718	-2.7%
CASH-SETTLED CHEESE	26,300	22,373	17.6%	26,376	-0.3%
CAT EURO SEASONAL STRIP	0	0	-	0	-
CATTLE	310,247	356,231	-12.9%	325,351	-4.6%
CDD SEASONAL STRIP	600	1,100	-45.5%	600	0.0%
CDD WEATHER	0	16,000	-100.0%	0	-
CLASS IV MILK	1,570	3,466	-54.7%	1,570	0.0%
DRY WHEY	4,206	4,338	-3.0%	4,079	3.1%
FEEDER CATTLE	54,748	59,011	-7.2%	46,718	17.2%
GOLDMAN SACHS	15,357	15,121	1.6%	15,113	1.6%
GSCI EXCESS RETURN FUT	55,405	54,405	1.8%	55,372	0.1%
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	240,288	268,508	-10.5%	231,537	3.8%
HOUSING INDEX	44	54	-18.5%	39	12.8%
LUMBER	5,194	4,864	6.8%	6,147	-15.5%
MALAYSIAN PALM SWAP	23,016	28,030	-17.9%	22,300	3.2%
MILK	24,840	30,370	-18.2%	23,911	3.9%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	7,613	6,206	22.7%	6,851	11.1%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	3,762	17,033	-77.9%	3,851	-2.3%
USD CRUDE PALM OIL	5,320	900	491.1%	4,600	15.7%

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Ag Products Options					
BUTTER CS	14,756	6,780	117.6%	15,988	-7.7%
CASH-SETTLED CHEESE	39,225	32,723	19.9%	40,844	-4.0%
CATTLE	189,036	203,419	-7.1%	184,050	2.7%
CDD SEASONAL STRIP	700	2,800	-75.0%	700	0.0%
CDD WEATHER	0	30,000	-100.0%	0	-
CLASS IV MILK	3,803	7,225	-47.4%	3,913	-2.8%
DRY WHEY	3,013	2,128	41.6%	3,280	-8.1%
FEEDER CATTLE	36,876	47,342	-22.1%	30,206	22.1%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	3,000	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	192,160	184,619	4.1%	156,513	22.8%
HOUSING INDEX	2	0	-	2	0.0%
LUMBER	1,377	1,087	26.7%	1,222	12.7%
LV CATL CSO	43	350	-87.7%	38	13.2%
MILK	83,809	85,209	-1.6%	85,465	-1.9%
MLK MID OPTIONS	341	501	-31.9%	350	-2.6%
NFD MILK	17,056	10,768	58.4%	18,117	-5.9%
TOTAL FUTURES GROUP					
Interest Rate Futures	14,078,272	13,178,940	6.8%	13,963,791	0.8%
Equity Index Futures	4,222,020	3,814,155	10.7%	4,076,634	3.6%
FX Futures	1,689,803	1,756,759	-3.8%	1,616,287	4.5%
Foreign Exchange Futures	558	3,403	-83.6%	340	64.1%
Ag Products Futures	786,022	893,917	-12.1%	782,133	0.5%
TOTAL FUTURES	20,776,675	19,647,174	5.7%	20,439,185	1.7%
TOTAL OPTIONS GROUP					
Interest Rate Options	43,403,705	37,035,594	17.2%	38,927,751	11.5%
Equity Index Options	4,458,019	4,435,258	0.5%	3,854,966	15.6%
FX Options	729,927	836,472	-12.7%	741,515	-1.6%
Foreign Exchange Options	0	0	-	1	-100.0%
Ag Products Options	585,197	614,951	-4.8%	540,688	8.2%
TOTAL OPTIONS	49,176,848	42,922,275	14.6%	44,064,921	11.6%
TOTAL COMBINED					
Interest Rate	57,481,977	50,214,534	14.5%	52,891,542	8.7%
Equity Index	8,680,039	8,249,413	5.2%	7,931,600	9.4%
FX	2,419,730	2,593,231	-6.7%	2,357,802	2.6%
Foreign Exchange	558	3,403	-83.6%	341	63.6%
Ag Products	1,371,219	1,508,868	-9.1%	1,322,821	3.7%
GRAND TOTAL	69,953,523	62,569,449	11.8%	64,504,106	8.4%