

## 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%

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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>

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