



CME Exchange Open Interest Report - Monthly

	Open Interest NOV 2018	Open Interest NOV 2017	% CHG	Open Interest OCT 2018	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	141	4,938	-97.1%	141	0.0%
EURODOLLARS	14,275,452	13,859,549	3.0%	14,393,939	-0.8%
SOFR	55,832	0	-	50,343	10.9%
SONIA	7,448	0	-	4,523	64.7%
Interest Rate Options					
EURODOLLARS	31,291,739	27,105,149	15.4%	29,968,923	4.4%
EURO MIDCURVE	18,090,323	19,395,803	-6.7%	16,932,479	6.8%
Equity Index Futures					
BITCOIN FUTURES	3,401	0	-	2,917	16.6%
E-mini FTSE 100 (USD)	20	0	0.0%	10	100.0%
E-mini FTSE China 50	338	182	85.7%	228	48.2%
E-MINI MIDCAP	64,158	93,376	-31.3%	72,563	-11.6%
E-MINI NASDAQ 100	239,000	301,627	-20.8%	244,628	-2.3%
E-MINI RUSSELL 1000	8,733	9,683	-9.8%	8,943	-2.3%
E-MINI RUSSELL 1000 GROWTH	2,513	9,375	-73.2%	1,597	57.4%
E-MINI RUSSELL 1000 VALUE	7,509	12,531	-40.1%	5,063	48.3%
E-MINI RUSSELL 2000	469,334	584,774	-19.7%	477,726	-1.8%
E-MINI S&P500	3,054,193	3,483,606	-12.3%	2,969,116	2.9%
E-MINI S&P REAL ESTATE SELE	4,471	3,079	45.2%	3,637	22.9%
FT-SE 100	93	221	-57.9%	49	89.8%
FTSE Emerging	86	10	760.0%	211	-59.2%
IBOVESPA INDEX	203	407	-50.1%	191	6.3%
NASDAQ BIOTECH	656	410	60.0%	656	0.0%
NIFTY 50	0	620	-100.0%	0	-
NIKKEI 225 (\$) STOCK	32,640	41,757	-21.8%	29,228	11.7%
NIKKEI 225 (YEN) STOCK	66,635	59,998	11.1%	63,344	5.2%
S&P 500	306,516	130,244	135.3%	269,924	13.6%
S&P 500/GI	10	22	-54.5%	10	0.0%
S&P 500/VALUE	114,310	98,925	15.6%	115,316	-0.9%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	5,318	3,679	44.6%	4,949	7.5%
S&P CONSUMER STAPLES SECT	12,690	22,352	-43.2%	13,264	-4.3%
S&P ENERGY SECTOR	15,822	12,495	26.6%	11,984	32.0%
S&P FINANCIAL SECTOR	30,445	32,139	-5.3%	28,820	5.6%
S&P HEALTH CARE SECTOR	19,404	8,575	126.3%	16,095	20.6%
S&P INDUSTRIAL SECTOR	16,559	4,623	258.2%	11,176	48.2%
S&P MATERIALS SECTOR	11,453	6,295	81.9%	12,797	-10.5%
S&P TECHNOLOGY SECTOR	12,755	9,289	37.3%	12,198	4.6%
S&P UTILITIES SECTOR	15,468	21,625	-28.5%	15,768	-1.9%
YEN DENOMINATED TOPIX	242	0	-	177	36.7%



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Equity Index Options					
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	79,246	121,576	-34.8%	75,690	4.7%
E-MINI RUSSELL 2000	16,486	10,843	52.0%	13,972	18.0%
E-MINI S&P500	2,797,851	2,556,706	9.4%	2,181,584	28.2%
EOM E-MINI RUSSELL 2000 END	2,722	1,825	49.2%	3,193	-14.8%
EOM EMINI S&P	650,116	907,367	-28.4%	929,050	-30.0%
EOM S&P 500	46,503	118,122	-60.6%	64,852	-28.3%
EOW1 E-MINI RUSSELL 2000 WE	760	513	48.1%	659	15.3%
EOW1 E-MINI RUSSELL 2000 WE	1,237	621	99.2%	1,489	-16.9%
EOW1 EMINI S&P 500	344,476	453,421	-24.0%	326,378	5.5%
EOW1 S&P 500	12,525	90,265	-86.1%	48,011	-73.9%
EOW2 E-MINI RUSSELL 2000 WE	751	1,096	-31.5%	904	-16.9%
EOW2 EMINI S&P 500	145,789	298,746	-51.2%	195,329	-25.4%
EOW2 S&P 500	3,816	40,052	-90.5%	7,049	-45.9%
EOW3 E-MINI RUSSELL 2000 WE	4,805	4,457	7.8%	9,476	-49.3%
EOW3 EMINI S&P 500	488,645	739,271	-33.9%	1,098,888	-55.5%
EOW3 S&P 500	53,292	144,270	-63.1%	84,872	-37.2%
EOW4 E-MINI RUSSELL 2000 WE	82	685	-88.0%	10	720.0%
EOW4 EMINI S&P 500	41,735	98,154	-57.5%	88,358	-52.8%
S&P 500	186,661	246,996	-24.4%	86,823	115.0%
FX Futures					
AD/CD CROSS RATES	0	2	-100.0%	0	-
AD/JY CROSS RATES	1,133	1,232	-8.0%	842	34.6%
AD/NE CROSS RATES	20	19	5.3%	21	-4.8%
AUSTRALIAN DOLLAR	142,647	134,131	6.3%	159,529	-10.6%
BDI	0	0	-	0	-
BP/JY CROSS RATES	504	402	25.4%	470	7.2%
BP/SF CROSS RATES	91	51	78.4%	125	-27.2%
BRAZIL REAL	14,611	28,374	-48.5%	40,451	-63.9%
BRITISH POUND	230,046	198,278	16.0%	229,134	0.4%
CANADIAN DOLLAR	150,491	147,617	1.9%	119,997	25.4%
CD/JY CROSS RATES	100	0	-	100	0.0%
CHINESE RENMINBI (CNH)	1,487	988	50.5%	2,059	-27.8%
CZECK KORUNA (EC)	0	0	-	2	-100.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	2,759	1,880	46.8%	2,958	-6.7%
EC/CD CROSS RATES	1,927	1,756	9.7%	1,793	7.5%
EC/NOK CROSS RATES	126	126	0.0%	205	-38.5%
EC/SEK CROSS RATES	712	622	14.5%	681	4.6%
EFX/BP CROSS RATES	36,775	40,001	-8.1%	35,985	2.2%
EFX/JY CROSS RATES	27,791	25,890	7.3%	27,388	1.5%
EFX/SF CROSS RATES	10,459	14,133	-26.0%	12,287	-14.9%
E-MICRO AUD/USD	2,151	2,249	-4.4%	3,223	-33.3%
E-MICRO CAD/USD	2,043	2,862	-28.6%	1,543	32.4%
E-MICRO CHF/USD	591	130	354.6%	670	-11.8%
E-MICRO EUR/USD	11,592	7,342	57.9%	10,078	15.0%
E-MICRO GBP/USD	2,688	3,430	-21.6%	2,470	8.8%
E-MICRO INR/USD	361	168	114.9%	138	161.6%
E-MICRO JPY/USD	1,263	1,844	-31.5%	1,096	15.2%

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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	15,535	13,836	12.3%	14,206	9.4%
E-MINI JAPANESE YEN	844	1,377	-38.7%	807	4.6%
EURO FX	551,482	496,954	11.0%	506,414	8.9%
HUNGARIAN FORINT (EC)	0	0	-	40	-100.0%
HUNGARIAN FORINT (US)	0	0	-	0	-
INDIAN RUPEE	1,133	665	70.4%	882	28.5%
JAPANESE YEN	225,250	238,625	-5.6%	205,368	9.7%
KOREAN WON	426	68	526.5%	425	0.2%
MEXICAN PESO	183,910	174,771	5.2%	189,220	-2.8%
NEW ZEALND DOLLAR	54,924	62,162	-11.6%	58,542	-6.2%
NKR/USD CROSS RATE	1,939	789	145.8%	1,806	7.4%
POLISH ZLOTY (EC)	9	16	-43.8%	1	800.0%
POLISH ZLOTY (US)	80	118	-32.2%	66	21.2%
RMB USD	5	19	-73.7%	5	0.0%
RUSSIAN RUBLE	33,945	50,750	-33.1%	30,168	12.5%
S.AFRICAN RAND	11,681	22,267	-47.5%	11,870	-1.6%
SF/JY CROSS RATES	7	0	-	7	0.0%
SHEKEL	0	486	-100.0%	0	-
SKR/USD CROSS RATES	1,540	1,954	-21.2%	1,697	-9.3%
SWISS FRANC	78,600	81,139	-3.1%	75,939	3.5%
TURKISH LIRA	1,025	4,116	-75.1%	1,251	-18.1%
USDZAR	0	0	-	0	-
FX Options					
AUD/USD PQO 2pm Fix	76,755	76,405	0.5%	74,809	2.6%
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	37	1,599	-97.7%	36	2.8%
CAD/USD PQO 2pm Fix	67,754	100,032	-32.3%	79,233	-14.5%
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	26	-100.0%	0	-
CHF/USD PQO 2pm Fix	2,635	15,139	-82.6%	4,167	-36.8%
EFX/JY CROSS RATES	0	0	-	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	10	40	-75.0%	10	0.0%
EUR/USD PQO 2pm Fix	267,681	399,165	-32.9%	287,748	-7.0%
GBP/USD PQO 2pm Fix	223,945	185,508	20.7%	216,292	3.5%
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	18	-100.0%	0	-
JPY/USD PQO 2pm Fix	124,525	158,195	-21.3%	142,550	-12.6%
MEXICAN PESO	3,561	9,231	-61.4%	3,605	-1.2%
NEW ZEALND DOLLAR	1,006	0	-	10	9,960.0%
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	1	-100.0%	0	-

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Foreign Exchange Futures					
CHILEAN PESO	95	2,900	-96.7%	2,748	-96.5%
Foreign Exchange Options					
AUD/USD PQO 2pm Fix	24	19	26.3%	35	-31.4%
Ag Products Futures					
BUTTER CS	7,200	4,322	66.6%	7,264	-0.9%
CASH-SETTLED CHEESE	27,540	24,366	13.0%	28,520	-3.4%
CAT EURO SEASONAL STRIP	0	0	-	0	-
CATTLE	339,935	377,923	-10.1%	348,501	-2.5%
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	3,596	1,736	107.1%	2,165	66.1%
DRY WHEY	4,483	3,369	33.1%	4,858	-7.7%
FEEDER CATTLE	49,763	58,022	-14.2%	49,035	1.5%
GOLDMAN SACHS	15,433	14,526	6.2%	15,033	2.7%
GSCI EXCESS RETURN FUT	55,509	56,302	-1.4%	52,667	5.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	50	0	-	50	0.0%
HDD WEATHER	4,700	550	754.5%	9,250	-49.2%
HDD WEATHER EUROPEAN	10,900	0	-	18,000	-39.4%
HOGS	219,219	254,517	-13.9%	225,040	-2.6%
HOUSING INDEX	32	34	-5.9%	49	-34.7%
LUMBER	3,941	6,315	-37.6%	4,528	-13.0%
MALAYSIAN PALM SWAP	21,348	23,412	-8.8%	22,704	-6.0%
MILK	30,657	24,559	24.8%	31,968	-4.1%
MLK MID OPTIONS	0	0	0.0%	14	-100.0%
NFD MILK	6,911	6,384	8.3%	7,022	-1.6%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	3,762	15,028	-75.0%	3,762	0.0%
USD CRUDE PALM OIL	3,310	3,640	-9.1%	4,020	-17.7%



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Ag Products Options					
BUTTER CS	11,993	7,943	51.0%	10,007	19.8%
CASH-SETTLED CHEESE	32,915	41,402	-20.5%	28,302	16.3%
CATTLE	186,007	202,503	-8.1%	173,454	7.2%
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	5,430	4,145	31.0%	4,339	25.1%
DRY WHEY	2,741	3,105	-11.7%	2,685	2.1%
FEEDER CATTLE	23,992	26,811	-10.5%	24,105	-0.5%
HDD EURO SEASONAL STRIP	500	2,500	-80.0%	0	-
HDD SEASONAL STRIP	9,000	14,000	-35.7%	9,000	0.0%
HDD WEATHER	350	0	-	250	40.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	267,900	181,771	47.4%	244,406	9.6%
HOUSING INDEX	0	17	-100.0%	2	-100.0%
LUMBER	2,394	2,350	1.9%	1,871	28.0%
LV CATL CSO	203	5	3,960.0%	189	7.4%
MILK	84,106	72,531	16.0%	70,827	18.7%
MLK MID OPTIONS	235	327	-28.1%	228	3.1%
NFD MILK	15,589	12,892	20.9%	11,387	36.9%
TOTAL FUTURES GROUP					
Interest Rate Futures	14,338,873	13,864,487	3.4%	14,448,946	-0.8%
Equity Index Futures	4,514,975	4,951,919	-8.8%	4,392,585	2.8%
FX Futures	1,804,703	1,763,639	2.3%	1,751,959	3.0%
Foreign Exchange Futures	95	2,900	-96.7%	2,748	-96.5%
Ag Products Futures	808,289	875,005	-7.6%	834,450	-3.1%
TOTAL FUTURES	21,466,935	21,457,950	0.0%	21,430,688	0.2%
TOTAL OPTIONS GROUP					
Interest Rate Options	49,382,062	46,500,952	6.2%	46,901,402	5.3%
Equity Index Options	4,877,498	5,834,986	-16.4%	5,216,587	-6.5%
FX Options	767,909	945,359	-18.8%	808,460	-5.0%
Foreign Exchange Options	24	19	26.3%	35	-31.4%
Ag Products Options	643,355	572,302	12.4%	581,052	10.7%
TOTAL OPTIONS	55,670,848	53,853,618	3.4%	53,507,536	4.0%
TOTAL COMBINED					
Interest Rate	63,720,935	60,365,439	5.6%	61,350,348	3.9%
Equity Index	9,392,473	10,786,905	-12.9%	9,609,172	-2.3%
FX	2,572,612	2,708,998	-5.0%	2,560,419	0.5%
Foreign Exchange	119	2,919	-95.9%	2,783	-95.7%
Ag Products	1,451,644	1,447,307	0.3%	1,415,502	2.6%
GRAND TOTAL	77,137,783	75,311,568	2.4%	74,938,224	2.9%

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