

CME Exchange Open Interest Report - Monthly

| | Open Interest DEC 2018 | Open Interest DEC 2017 | % CHG | Open Interest NOV 2018 | % CHG |
|------------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| Interest Rate Futures | | | | | |
| 1-MONTH EURODOLLAR | 736 | 12,687 | -94.2% | 141 | 422.0% |
| EURODOLLARS | 12,690,588 | 12,687,623 | 0.0% | 14,275,452 | -11.1% |
| SOFR | 73,420 | 0 | - | 55,832 | 31.5% |
| SONIA | 9,405 | 0 | - | 7,448 | 26.3% |
| Interest Rate Options | | | | | |
| EURODOLLARS | 28,236,926 | 21,832,135 | 29.3% | 31,291,739 | -9.8% |
| EURO MIDCURVE | 13,004,622 | 13,695,133 | -5.0% | 18,090,323 | -28.1% |
| Equity Index Futures | | | | | |
| BITCOIN FUTURES | 3,708 | 728 | 409.3% | 3,401 | 9.0% |
| E-mini FTSE 100 (USD) | 2 | 1 | 100.0% | 20 | -90.0% |
| E-mini FTSE China 50 | 343 | 182 | 88.5% | 338 | 1.5% |
| E-MINI MIDCAP | 69,805 | 90,498 | -22.9% | 64,158 | 8.8% |
| E-MINI NASDAQ 100 | 208,461 | 280,720 | -25.7% | 239,000 | -12.8% |
| E-MINI RUSSELL 1000 | 7,644 | 7,141 | 7.0% | 8,733 | -12.5% |
| E-MINI RUSSELL 1000 GROWTH | 2,678 | 3,815 | -29.8% | 2,513 | 6.6% |
| E-MINI RUSSELL 1000 VALUE | 18,895 | 10,350 | 82.6% | 7,509 | 151.6% |
| E-MINI RUSSELL 2000 | 471,020 | 588,495 | -20.0% | 469,334 | 0.4% |
| E-MINI S&P500 | 2,694,397 | 3,014,101 | -10.6% | 3,054,193 | -11.8% |
| E-MINI S&P REAL ESTATE SELE | 5,938 | 4,506 | 31.8% | 4,471 | 32.8% |
| FT-SE 100 | 29 | 44 | -34.1% | 93 | -68.8% |
| FTSE Emerging | 56 | 5 | 1,020.0% | 86 | -34.9% |
| IBOVESPA INDEX | 195 | 388 | -49.7% | 203 | -3.9% |
| NASDAQ BIOTECH | 0 | 99 | -100.0% | 656 | -100.0% |
| NIFTY 50 | 0 | 574 | -100.0% | 0 | - |
| NIKKEI 225 (\$) STOCK | 20,465 | 40,638 | -49.6% | 32,640 | -37.3% |
| NIKKEI 225 (YEN) STOCK | 61,919 | 53,534 | 15.7% | 66,635 | -7.1% |
| S&P 500 | 250,604 | 82,695 | 203.0% | 306,516 | -18.2% |
| S&P 500/GI | 10 | 13 | -23.1% | 10 | 0.0% |
| S&P 500/VALUE | 64,970 | 93,090 | -30.2% | 114,310 | -43.2% |
| S&P 600 SMALLCAP EMINI | 0 | 0 | - | 0 | - |
| S&P CONSUMER DSCRTNRY SE | 2,891 | 4,531 | -36.2% | 5,318 | -45.6% |
| S&P CONSUMER STAPLES SECT | 14,599 | 20,018 | -27.1% | 12,690 | 15.0% |
| S&P ENERGY SECTOR | 11,865 | 10,287 | 15.3% | 15,822 | -25.0% |
| S&P FINANCIAL SECTOR | 16,003 | 34,087 | -53.1% | 30,445 | -47.4% |
| S&P HEALTH CARE SECTOR | 17,465 | 7,227 | 141.7% | 19,404 | -10.0% |
| S&P INDUSTRIAL SECTOR | 13,978 | 4,058 | 244.5% | 16,559 | -15.6% |
| S&P MATERIALS SECTOR | 5,442 | 5,321 | 2.3% | 11,453 | -52.5% |
| S&P TECHNOLOGY SECTOR | 8,537 | 11,131 | -23.3% | 12,755 | -33.1% |
| S&P UTILITIES SECTOR | 18,940 | 23,987 | -21.0% | 15,468 | 22.4% |
| YEN DENOMINATED TOPIX | 274 | 0 | - | 242 | 13.2% |



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| Equity Index Options | | | | | |
| E-MINI MIDCAP | 0 | 0 | - | 0 | - |
| E-MINI NASDAQ 100 | 34,598 | 46,555 | -25.7% | 79,246 | -56.3% |
| E-MINI RUSSELL 2000 | 3,371 | 1,102 | 205.9% | 16,486 | -79.6% |
| E-MINI S&P500 | 1,551,300 | 1,436,232 | 8.0% | 2,797,851 | -44.6% |
| EOM E-MINI RUSSELL 2000 END | 248 | 877 | -71.7% | 2,722 | -90.9% |
| EOM EMINI S&P | 605,115 | 656,617 | -7.8% | 650,116 | -6.9% |
| EOM S&P 500 | 24,956 | 59,904 | -58.3% | 46,503 | -46.3% |
| EOW1 E-MINI RUSSELL 2000 WE | 137 | 299 | -54.2% | 760 | -82.0% |
| EOW1 E-MINI RUSSELL 2000 WE | 442 | 403 | 9.7% | 1,237 | -64.3% |
| EOW1 EMINI S&P 500 | 251,017 | 419,925 | -40.2% | 344,476 | -27.1% |
| EOW1 S&P 500 | 18,107 | 109,174 | -83.4% | 12,525 | 44.6% |
| EOW2 E-MINI RUSSELL 2000 WE | 639 | 331 | 93.1% | 751 | -14.9% |
| EOW2 EMINI S&P 500 | 118,167 | 147,454 | -19.9% | 145,789 | -18.9% |
| EOW2 S&P 500 | 7,106 | 10,981 | -35.3% | 3,816 | 86.2% |
| EOW3 E-MINI RUSSELL 2000 WE | 6,938 | 9,153 | -24.2% | 4,805 | 44.4% |
| EOW3 EMINI S&P 500 | 1,099,896 | 1,319,864 | -16.7% | 488,645 | 125.1% |
| EOW3 S&P 500 | 97,098 | 232,538 | -58.2% | 53,292 | 82.2% |
| EOW4 E-MINI RUSSELL 2000 WE | 0 | 24 | -100.0% | 82 | -100.0% |
| EOW4 EMINI S&P 500 | 35,718 | 38,650 | -7.6% | 41,735 | -14.4% |
| S&P 500 | 46,320 | 43,074 | 7.5% | 186,661 | -75.2% |
| FX Futures | | | | | |
| AD/CD CROSS RATES | 1 | 0 | - | 0 | - |
| AD/JY CROSS RATES | 775 | 945 | -18.0% | 1,133 | -31.6% |
| AD/NE CROSS RATES | 19 | 25 | -24.0% | 20 | -5.0% |
| AUSTRALIAN DOLLAR | 122,454 | 122,963 | -0.4% | 142,647 | -14.2% |
| BDI | 0 | 0 | - | 0 | - |
| BP/JY CROSS RATES | 486 | 351 | 38.5% | 504 | -3.6% |
| BP/SF CROSS RATES | 32 | 23 | 39.1% | 91 | -64.8% |
| BRAZIL REAL | 21,484 | 21,297 | 0.9% | 14,611 | 47.0% |
| BRITISH POUND | 211,407 | 211,660 | -0.1% | 230,046 | -8.1% |
| CANADIAN DOLLAR | 170,166 | 122,098 | 39.4% | 150,491 | 13.1% |
| CD/JY CROSS RATES | 0 | 0 | - | 100 | -100.0% |
| CHINESE RENMINBI (CNH) | 1,107 | 798 | 38.7% | 1,487 | -25.6% |
| CZECK KORUNA (EC) | 0 | 0 | - | 0 | - |
| CZECK KORUNA (US) | 0 | 0 | - | 0 | - |
| EC/AD CROSS RATES | 2,002 | 1,513 | 32.3% | 2,759 | -27.4% |
| EC/CD CROSS RATES | 2,362 | 1,549 | 52.5% | 1,927 | 22.6% |
| EC/NOK CROSS RATES | 84 | 30 | 180.0% | 126 | -33.3% |
| EC/SEK CROSS RATES | 678 | 642 | 5.6% | 712 | -4.8% |
| EFX/BP CROSS RATES | 28,256 | 39,176 | -27.9% | 36,775 | -23.2% |
| EFX/JY CROSS RATES | 28,352 | 27,316 | 3.8% | 27,791 | 2.0% |
| EFX/SF CROSS RATES | 10,135 | 17,473 | -42.0% | 10,459 | -3.1% |
| E-MICRO AUD/USD | 3,100 | 1,462 | 112.0% | 2,151 | 44.1% |
| E-MICRO CAD/USD | 1,911 | 1,083 | 76.5% | 2,043 | -6.5% |
| E-MICRO CHF/USD | 169 | 115 | 47.0% | 591 | -71.4% |
| E-MICRO EUR/USD | 5,960 | 6,858 | -13.1% | 11,592 | -48.6% |
| E-MICRO GBP/USD | 1,175 | 1,400 | -16.1% | 2,688 | -56.3% |
| E-MICRO INR/USD | 630 | 297 | 112.1% | 361 | 74.5% |
| E-MICRO JPY/USD | 989 | 873 | 13.3% | 1,263 | -21.7% |

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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 | 13,620 | 12,980 | 4.9% | 15,535 | -12.3% |
| E-MINI JAPANESE YEN | 610 | 350 | 74.3% | 844 | -27.7% |
| EURO FX | 506,284 | 532,713 | -5.0% | 551,482 | -8.2% |
| HUNGARIAN FORINT (EC) | 0 | 0 | - | 0 | - |
| HUNGARIAN FORINT (US) | 0 | 0 | - | 0 | - |
| INDIAN RUPEE | 689 | 669 | 3.0% | 1,133 | -39.2% |
| JAPANESE YEN | 216,278 | 232,376 | -6.9% | 225,250 | -4.0% |
| KOREAN WON | 164 | 117 | 40.2% | 426 | -61.5% |
| MEXICAN PESO | 151,244 | 191,720 | -21.1% | 183,910 | -17.8% |
| NEW ZEALND DOLLAR | 29,640 | 45,227 | -34.5% | 54,924 | -46.0% |
| NKR/USD CROSS RATE | 1,760 | 873 | 101.6% | 1,939 | -9.2% |
| POLISH ZLOTY (EC) | 1 | 16 | -93.8% | 9 | -88.9% |
| POLISH ZLOTY (US) | 45 | 98 | -54.1% | 80 | -43.8% |
| RMB USD | 0 | 16 | -100.0% | 5 | -100.0% |
| RUSSIAN RUBLE | 35,017 | 59,474 | -41.1% | 33,945 | 3.2% |
| S.AFRICAN RAND | 14,969 | 12,720 | 17.7% | 11,681 | 28.1% |
| SF/JY CROSS RATES | 0 | 0 | - | 7 | -100.0% |
| SHEKEL | 0 | 496 | -100.0% | 0 | - |
| SKR/USD CROSS RATES | 1,411 | 1,700 | -17.0% | 1,540 | -8.4% |
| SWISS FRANC | 67,730 | 77,453 | -12.6% | 78,600 | -13.8% |
| TURKISH LIRA | 1,075 | 4,418 | -75.7% | 1,025 | 4.9% |
| USDZAR | 0 | 1 | -100.0% | 0 | - |
| FX Options | | | | | |
| AUD/USD PQO 2pm Fix | 64,571 | 54,034 | 19.5% | 76,755 | -15.9% |
| AUSTRALIAN DLR (EU) | 0 | 0 | - | 0 | - |
| AUSTRALIAN DOLLAR | 0 | 0 | - | 0 | - |
| BRITISH POUND | 0 | 0 | - | 0 | - |
| BRITISH POUND (EU) | 0 | 453 | -100.0% | 37 | -100.0% |
| CAD/USD PQO 2pm Fix | 65,694 | 72,919 | -9.9% | 67,754 | -3.0% |
| CANADIAN DOLLAR | 0 | 0 | - | 0 | - |
| CANADIAN DOLLAR (EU) | 0 | 35 | -100.0% | 0 | - |
| CHF/USD PQO 2pm Fix | 1,569 | 922 | 70.2% | 2,635 | -40.5% |
| EFX/JY CROSS RATES | 0 | 0 | - | 0 | - |
| EURO FX | 0 | 0 | - | 0 | - |
| EURO FX (EU) | 0 | 37 | -100.0% | 10 | -100.0% |
| EUR/USD PQO 2pm Fix | 224,235 | 294,121 | -23.8% | 267,681 | -16.2% |
| GBP/USD PQO 2pm Fix | 165,419 | 133,586 | 23.8% | 223,945 | -26.1% |
| JAPANESE YEN | 0 | 0 | - | 0 | - |
| JAPANESE YEN (EU) | 0 | 15 | -100.0% | 0 | - |
| JPY/USD PQO 2pm Fix | 113,276 | 100,985 | 12.2% | 124,525 | -9.0% |
| MEXICAN PESO | 2,714 | 2,101 | 29.2% | 3,561 | -23.8% |
| NEW ZEALND DOLLAR | 1,000 | 0 | - | 1,006 | -0.6% |
| RUSSIAN RUBLE | 0 | 0 | - | 0 | - |
| SWISS FRANC | 0 | 0 | - | 0 | - |
| SWISS FRANC (EU) | 0 | 0 | - | 0 | - |

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| Foreign Exchange Futures | | | | | |
| CHILEAN PESO | 0 | 2,760 | -100.0% | 95 | -100.0% |
| Foreign Exchange Options | | | | | |
| AUD/USD PQO 2pm Fix | 1 | 1 | 0.0% | 24 | -95.8% |
| Ag Products Futures | | | | | |
| BUTTER CS | 7,616 | 5,691 | 33.8% | 7,200 | 5.8% |
| CASH-SETTLED CHEESE | 26,471 | 28,613 | -7.5% | 27,540 | -3.9% |
| CAT EURO SEASONAL STRIP | 0 | 0 | - | 0 | - |
| CATTLE | 376,468 | 335,368 | 12.3% | 339,935 | 10.7% |
| CDD SEASONAL STRIP | 0 | 0 | - | 0 | - |
| CDD WEATHER | 0 | 0 | - | 0 | - |
| CLASS IV MILK | 4,873 | 1,889 | 158.0% | 3,596 | 35.5% |
| DRY WHEY | 3,903 | 4,095 | -4.7% | 4,483 | -12.9% |
| FEEDER CATTLE | 48,048 | 51,917 | -7.5% | 49,763 | -3.4% |
| GOLDMAN SACHS | 15,267 | 14,085 | 8.4% | 15,433 | -1.1% |
| GSCI EXCESS RETURN FUT | 57,942 | 57,053 | 1.6% | 55,509 | 4.4% |
| HDD EURO SEASONAL STRIP | 0 | 0 | - | 0 | - |
| HDD SEASONAL STRIP | 50 | 0 | - | 50 | 0.0% |
| HDD WEATHER | 1,750 | 7,738 | -77.4% | 4,700 | -62.8% |
| HDD WEATHER EUROPEAN | 5,450 | 0 | - | 10,900 | -50.0% |
| HOGS | 218,056 | 243,562 | -10.5% | 219,219 | -0.5% |
| HOUSING INDEX | 37 | 34 | 8.8% | 32 | 15.6% |
| LUMBER | 3,966 | 6,179 | -35.8% | 3,941 | 0.6% |
| MALAYSIAN PALM SWAP | 19,936 | 20,592 | -3.2% | 21,348 | -6.6% |
| MILK | 28,878 | 26,684 | 8.2% | 30,657 | -5.8% |
| MLK MID OPTIONS | 0 | 0 | - | 0 | - |
| NFD MILK | 7,383 | 7,598 | -2.8% | 6,911 | 6.8% |
| 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 | 3,050 | 4,870 | -37.4% | 3,310 | -7.9% |



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| Ag Products Options | | | | | |
| BUTTER CS | 11,955 | 9,668 | 23.7% | 11,993 | -0.3% |
| CASH-SETTLED CHEESE | 36,307 | 49,446 | -26.6% | 32,915 | 10.3% |
| CATTLE | 149,152 | 163,729 | -8.9% | 186,007 | -19.8% |
| CDD SEASONAL STRIP | 0 | 0 | - | 0 | - |
| CDD WEATHER | 0 | 0 | - | 0 | - |
| CLASS IV MILK | 6,620 | 4,587 | 44.3% | 5,430 | 21.9% |
| DRY WHEY | 2,422 | 3,649 | -33.6% | 2,741 | -11.6% |
| FEEDER CATTLE | 28,639 | 35,728 | -19.8% | 23,992 | 19.4% |
| HDD EURO SEASONAL STRIP | 500 | 2,500 | -80.0% | 500 | 0.0% |
| HDD SEASONAL STRIP | 9,000 | 14,000 | -35.7% | 9,000 | 0.0% |
| HDD WEATHER | 100 | 0 | - | 350 | -71.4% |
| HDD WEATHER EUROPEAN | 0 | 0 | - | 0 | - |
| HOGS | 190,626 | 133,672 | 42.6% | 267,900 | -28.8% |
| HOUSING INDEX | 0 | 17 | -100.0% | 0 | - |
| LUMBER | 1,532 | 1,376 | 11.3% | 2,394 | -36.0% |
| LV CATL CSO | 29 | 5 | 480.0% | 203 | -85.7% |
| MILK | 84,259 | 84,400 | -0.2% | 84,106 | 0.2% |
| MLK MID OPTIONS | 198 | 405 | -51.1% | 235 | -15.7% |
| NFD MILK | 15,795 | 15,879 | -0.5% | 15,589 | 1.3% |
| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 12,774,149 | 12,700,310 | 0.6% | 14,338,873 | -10.9% |
| Equity Index Futures | 3,991,133 | 4,392,264 | -9.1% | 4,514,975 | -11.6% |
| FX Futures | 1,654,271 | 1,753,364 | -5.7% | 1,804,703 | -8.3% |
| Foreign Exchange Futures | 0 | 2,760 | -100.0% | 95 | -100.0% |
| Ag Products Futures | 832,906 | 830,996 | 0.2% | 808,289 | 3.0% |
| TOTAL FUTURES | 19,252,459 | 19,679,694 | -2.2% | 21,466,935 | -10.3% |
| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 41,241,548 | 35,527,268 | 16.1% | 49,382,062 | -16.5% |
| Equity Index Options | 3,901,173 | 4,533,157 | -13.9% | 4,877,498 | -20.0% |
| FX Options | 638,478 | 659,208 | -3.1% | 767,909 | -16.9% |
| Foreign Exchange Options | 1 | 1 | 0.0% | 24 | -95.8% |
| Ag Products Options | 537,134 | 519,061 | 3.5% | 643,355 | -16.5% |
| TOTAL OPTIONS | 46,318,334 | 41,238,695 | 12.3% | 55,670,848 | -16.8% |
| TOTAL COMBINED | | | | | |
| Interest Rate | 54,015,697 | 48,227,578 | 12.0% | 63,720,935 | -15.2% |
| Equity Index | 7,892,306 | 8,925,421 | -11.6% | 9,392,473 | -16.0% |
| FX | 2,292,749 | 2,412,572 | -5.0% | 2,572,612 | -10.9% |
| Foreign Exchange | 1 | 2,761 | -100.0% | 119 | -99.2% |
| Ag Products | 1,370,040 | 1,350,057 | 1.5% | 1,451,644 | -5.6% |
| GRAND TOTAL | 65,570,793 | 60,918,389 | 7.6% | 77,137,783 | -15.0% |

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