

CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2018	Open Interest JUN 2017	% CHG	Open Interest MAY 2018	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	7,569	10,536	-28.2%	8,226	-8.0%
EURODOLLARS	13,943,636	13,035,658	7.0%	15,474,424	-9.9%
SOFR	12,586	0	-	10,673	17.9%
Interest Rate Options					
EURODOLLARS	23,566,718	23,564,493	0.0%	25,754,073	-8.5%
EURO MIDCURVE	15,361,033	14,174,646	8.4%	18,738,620	-18.0%
Equity Index Futures					
BITCOIN FUTURES	2,724	0	-	2,827	-3.6%
E-mini FTSE 100 (USD)	5	0	0.0%	3	66.7%
E-mini FTSE China 50	141	265	-46.8%	132	6.8%
E-MINI MIDCAP	85,579	93,966	-8.9%	83,889	2.0%
E-MINI NASDAQ 100	236,534	286,372	-17.4%	248,465	-4.8%
E-MINI RUSSELL 1000	10,391	122	8,417.2%	9,847	5.5%
E-MINI RUSSELL 1000 GROWTH	4,207	845	397.9%	3,744	12.4%
E-MINI RUSSELL 1000 VALUE	5,607	168	3,237.5%	6,595	-15.0%
E-MINI RUSSELL 2000	554,152	0	-	554,847	-0.1%
E-MINI S&P500	2,698,986	2,868,841	-5.9%	3,239,488	-16.7%
E-MINI S&P REAL ESTATE SELE	5,873	7,378	-20.4%	6,052	-3.0%
FT-SE 100	5	24	-79.2%	116	-95.7%
FTSE Emerging	0	22	-100.0%	5	-100.0%
IBOVESPA INDEX	310	162	91.4%	423	-26.7%
NASDAQ BIOTECH	925	793	16.6%	965	-4.1%
NIFTY 50	0	763	-100.0%	1,246	-100.0%
NIKKEI 225 (\$) STOCK	30,423	36,388	-16.4%	43,914	-30.7%
NIKKEI 225 (YEN) STOCK	50,394	66,842	-24.6%	61,045	-17.4%
S&P 500	154,647	72,339	113.8%	233,018	-33.6%
S&P 500/GI	13	21	-38.1%	13	0.0%
S&P 500/VALUE	113,058	82,614	36.9%	111,503	1.4%
S&P CONSUMER DSCRTNRY SE	6,813	2,072	228.8%	7,233	-5.8%
S&P CONSUMER STAPLES SECT	7,401	11,761	-37.1%	24,442	-69.7%
S&P ENERGY SECTOR	26,710	6,537	308.6%	27,512	-2.9%
S&P FINANCIAL SECTOR	27,724	19,166	44.7%	32,270	-14.1%
S&P HEALTH CARE SECTOR	6,294	15,470	-59.3%	7,986	-21.2%
S&P INDUSTRIAL SECTOR	4,409	4,882	-9.7%	6,635	-33.5%
S&P MATERIALS SECTOR	5,050	6,023	-16.2%	5,065	-0.3%
S&P TECHNOLOGY SECTOR	11,700	7,344	59.3%	10,107	15.8%
S&P UTILITIES SECTOR	26,354	21,705	21.4%	26,892	-2.0%
YEN DENOMINATED TOPIX	205	0	-	134	53.0%



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Equity Index Options					
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	59,670	59,924	-0.4%	75,750	-21.2%
E-MINI RUSSELL 2000	7,164	0	-	15,653	-54.2%
E-MINI S&P500	1,624,809	1,099,782	47.7%	2,362,845	-31.2%
EOM E-MINI RUSSELL 2000 END	240	0	-	3,596	-93.3%
EOM EMINI S&P	529,774	591,963	-10.5%	556,107	-4.7%
EOM S&P 500	30,464	26,122	16.6%	25,264	20.6%
EOW1 E-MINI RUSSELL 2000 WE	1,502	0	-	629	138.8%
EOW1 E-MINI RUSSELL 2000 WE	1,423	0	-	2,447	-41.8%
EOW1 EMINI S&P 500	241,800	358,953	-32.6%	284,876	-15.1%
EOW1 S&P 500	34,660	76,104	-54.5%	63,990	-45.8%
EOW2 E-MINI RUSSELL 2000 WE	2,804	0	-	3,467	-19.1%
EOW2 EMINI S&P 500	100,302	134,616	-25.5%	136,629	-26.6%
EOW2 S&P 500	2,420	11,506	-79.0%	12,511	-80.7%
EOW3 E-MINI RUSSELL 2000 WE	16,348	0	-	7,133	129.2%
EOW3 EMINI S&P 500	968,784	1,301,175	-25.5%	505,057	91.8%
EOW3 S&P 500	80,733	229,461	-64.8%	43,464	85.7%
EOW4 E-MINI RUSSELL 2000 WE	895	0	-	253	253.8%
EOW4 EMINI S&P 500	48,686	41,199	18.2%	74,262	-34.4%
S&P 500	102,488	66,054	55.2%	147,249	-30.4%

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FX Futures					
AD/CD CROSS RATES	2	1	100.0%	3	-33.3%
AD/JY CROSS RATES	1,472	1,221	20.6%	711	107.0%
AD/NE CROSS RATES	22	14	57.1%	75	-70.7%
AUSTRALIAN DOLLAR	141,647	99,502	42.4%	149,861	-5.5%
BDI	0	6	-100.0%	0	-
BP/JY CROSS RATES	351	579	-39.4%	662	-47.0%
BP/SF CROSS RATES	38	25	52.0%	96	-60.4%
BRAZIL REAL	51,608	20,168	155.9%	52,926	-2.5%
BRITISH POUND	184,417	201,609	-8.5%	226,575	-18.6%
CANADIAN DOLLAR	161,883	141,955	14.0%	155,602	4.0%
CD/JY CROSS RATES	4	2	100.0%	57	-93.0%
CHINESE RENMINBI (CNH)	688	877	-21.6%	896	-23.2%
EC/AD CROSS RATES	1,578	1,473	7.1%	1,196	31.9%
EC/CD CROSS RATES	1,670	1,576	6.0%	1,543	8.2%
EC/NOK CROSS RATES	259	14	1,750.0%	213	21.6%
EC/SEK CROSS RATES	840	505	66.3%	859	-2.2%
EFX/BP CROSS RATES	33,519	33,749	-0.7%	36,678	-8.6%
EFX/JY CROSS RATES	27,027	26,873	0.6%	23,890	13.1%
EFX/SF CROSS RATES	8,344	11,065	-24.6%	8,506	-1.9%
E-MICRO AUD/USD	2,032	1,213	67.5%	3,925	-48.2%
E-MICRO CAD/USD	1,846	1,607	14.9%	2,298	-19.7%
E-MICRO CHF/USD	246	103	138.8%	349	-29.5%
E-MICRO EUR/USD	6,482	6,447	0.5%	15,931	-59.3%
E-MICRO GBP/USD	1,780	2,516	-29.3%	4,392	-59.5%
E-MICRO INR/USD	325	161	101.9%	560	-42.0%
E-MICRO JPY/USD	1,178	1,148	2.6%	3,325	-64.6%
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	12,632	15,124	-16.5%	13,899	-9.1%
E-MINI JAPANESE YEN	561	689	-18.6%	1,240	-54.8%
EURO FX	484,609	421,655	14.9%	557,258	-13.0%
HUNGARIAN FORINT (EC)	0	0	-	0	-
INDIAN RUPEE	1,234	1,056	16.9%	1,474	-16.3%
JAPANESE YEN	166,207	196,055	-15.2%	159,561	4.2%
KOREAN WON	335	25	1,240.0%	103	225.2%
MEXICAN PESO	144,154	210,323	-31.5%	187,316	-23.0%
NEW ZEALND DOLLAR	50,935	58,143	-12.4%	62,927	-19.1%
NKR/USD CROSS RATE	1,420	743	91.1%	1,604	-11.5%
POLISH ZLOTY (EC)	0	10	-100.0%	11	-100.0%
POLISH ZLOTY (US)	9	55	-83.6%	57	-84.2%
RMB USD	0	49	-100.0%	3	-100.0%
RUSSIAN RUBLE	20,119	34,543	-41.8%	26,719	-24.7%
S.AFRICAN RAND	6,655	28,343	-76.5%	12,031	-44.7%
SF/JY CROSS RATES	0	0	-	0	-
SHEKEL	0	0	-	774	-100.0%
SKR/USD CROSS RATES	1,721	1,565	10.0%	1,788	-3.7%
SWISS FRANC	95,328	38,839	145.4%	100,963	-5.6%
TURKISH LIRA	1,110	2,157	-48.5%	6,043	-81.6%
USDZAR	0	0	-	0	-

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FX Options					
AUD/USD PQO 2pm Fix	68,308	79,159	-13.7%	107,424	-36.4%
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	102	304	-66.4%	180	-43.3%
CAD/USD PQO 2pm Fix	94,763	84,000	12.8%	94,877	-0.1%
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	3	-100.0%	50	-100.0%
CHF/USD PQO 2pm Fix	6,543	2,746	138.3%	6,694	-2.3%
EFX/JY CROSS RATES	0	0	-	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	14	84	-83.3%	17	-17.6%
EUR/USD PQO 2pm Fix	321,342	261,786	22.7%	399,940	-19.7%
GBP/USD PQO 2pm Fix	131,964	149,104	-11.5%	141,766	-6.9%
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	3	-100.0%	0	-
JPY/USD PQO 2pm Fix	115,592	136,996	-15.6%	146,547	-21.1%
MEXICAN PESO	2,887	1,628	77.3%	5,505	-47.6%
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	8	-100.0%	0	-
Foreign Exchange Futures					
CHILEAN PESO	340	2,736	-87.6%	498	-31.7%
Foreign Exchange Options					
AUD/USD PQO 2pm Fix	1	0	-	0	-

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Ag Products Futures					
BUTTER CS	7,718	5,237	47.4%	6,995	10.3%
CASH-SETTLED CHEESE	26,376	21,372	23.4%	24,964	5.7%
CAT EURO SEASONAL STRIP	0	0	-	0	-
CATTLE	325,351	378,184	-14.0%	345,105	-5.7%
CDD SEASONAL STRIP	600	1,100	-45.5%	50	1,100.0%
CDD WEATHER	0	20,350	-100.0%	50	-100.0%
CLASS IV MILK	1,570	3,324	-52.8%	1,641	-4.3%
DRY WHEY	4,079	4,202	-2.9%	3,721	9.6%
FEEDER CATTLE	46,718	57,300	-18.5%	43,053	8.5%
GOLDMAN SACHS	15,113	14,874	1.6%	15,262	-1.0%
GSCI EXCESS RETURN FUT	55,372	52,062	6.4%	58,318	-5.1%
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	231,537	264,411	-12.4%	238,522	-2.9%
HOUSING INDEX	39	51	-23.5%	34	14.7%
LUMBER	6,147	3,984	54.3%	6,605	-6.9%
MALAYSIAN PALM SWAP	22,300	28,950	-23.0%	16,328	36.6%
MILK	23,911	26,457	-9.6%	24,568	-2.7%
MLK MID OPTIONS	0	12	-100.0%	8	-100.0%
NFD MILK	6,851	5,946	15.2%	7,188	-4.7%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	3,851	17,033	-77.4%	3,762	2.4%
USD CRUDE PALM OIL	4,600	1,248	268.6%	5,160	-10.9%
Ag Products Options					
BUTTER CS	15,988	5,168	209.4%	12,161	31.5%
CASH-SETTLED CHEESE	40,844	29,111	40.3%	33,707	21.2%
CATTLE	184,050	198,107	-7.1%	226,608	-18.8%
CDD SEASONAL STRIP	700	2,800	-75.0%	600	16.7%
CDD WEATHER	0	40,000	-100.0%	0	-
CLASS IV MILK	3,913	6,845	-42.8%	3,619	8.1%
DRY WHEY	3,280	1,222	168.4%	2,191	49.7%
FEEDER CATTLE	30,206	43,170	-30.0%	25,500	18.5%
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	156,513	181,186	-13.6%	161,317	-3.0%
HOUSING INDEX	2	0	-	2	0.0%
LUMBER	1,222	709	72.4%	1,953	-37.4%
LV CATL CSO	38	340	-88.8%	93	-59.1%
MILK	85,465	75,051	13.9%	68,606	24.6%
MLK MID OPTIONS	350	487	-28.1%	337	3.9%
NFD MILK	18,117	9,309	94.6%	14,451	25.4%

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TOTAL FUTURES GROUP					
Interest Rate Futures	13,963,791	13,046,194	7.0%	15,493,323	-9.9%
Equity Index Futures	4,076,634	3,612,885	12.8%	4,756,413	-14.3%
FX Futures	1,616,287	1,563,783	3.4%	1,824,900	-11.4%
Foreign Exchange Futures	340	2,736	-87.6%	498	-31.7%
Ag Products Futures	782,133	906,097	-13.7%	801,334	-2.4%
TOTAL FUTURES	20,439,185	19,131,695	6.8%	22,876,468	-10.7%
TOTAL OPTIONS GROUP					
Interest Rate Options	38,927,751	37,739,139	3.1%	44,492,693	-12.5%
Equity Index Options	3,854,966	3,996,859	-3.6%	4,321,182	-10.8%
FX Options	741,515	715,821	3.6%	903,000	-17.9%
Foreign Exchange Options	1	0	-	0	-
Ag Products Options	540,688	593,505	-8.9%	551,145	-1.9%
TOTAL OPTIONS	44,064,921	43,045,324	2.4%	50,268,020	-12.3%
TOTAL COMBINED					
Interest Rate	52,891,542	50,785,333	4.1%	59,986,016	-11.8%
Equity Index	7,931,600	7,609,744	4.2%	9,077,595	-12.6%
FX	2,357,802	2,279,604	3.4%	2,727,900	-13.6%
Foreign Exchange	341	2,736	-87.5%	498	-31.5%
Ag Products	1,322,821	1,499,602	-11.8%	1,352,479	-2.2%
GRAND TOTAL	64,504,106	62,177,019	3.7%	73,144,488	-11.8%