

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%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

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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%