

CME Exchange Open Interest Report - Monthly

	Open Interest AUG 2018	Open Interest AUG 2017	% CHG	Open Interest JUL 2018	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	353	2,895	-87.8%	4,224	-91.6%
EURODOLLARS	14,239,640	13,873,091	2.6%	14,050,866	1.3%
SOFR	30,181	0	-	23,182	30.2%
Interest Rate Options					
EURODOLLARS	28,843,445	24,652,645	17.0%	26,934,031	7.1%
EURO MIDCURVE	16,583,060	16,254,196	2.0%	16,469,674	0.7%
Equity Index Futures					
BITCOIN FUTURES	2,653	0	-	3,435	-22.8%
E-mini FTSE 100 (USD)	6	0	-	6	0.0%
E-mini FTSE China 50	100	491	-79.6%	113	-11.5%
E-MINI MIDCAP	85,106	87,130	-2.3%	82,575	3.1%
E-MINI NASDAQ 100	267,680	297,374	-10.0%	240,305	11.4%
E-MINI RUSSELL 1000	10,261	855	1,100.1%	10,380	-1.1%
E-MINI RUSSELL 1000 GROWTH	6,064	2,045	196.5%	4,608	31.6%
E-MINI RUSSELL 1000 VALUE	5,655	1,616	249.9%	7,680	-26.4%
E-MINI RUSSELL 2000	560,451	21,362	2,523.6%	555,727	0.9%
E-MINI S&P500	2,906,654	3,373,769	-13.8%	2,763,140	5.2%
E-MINI S&P REAL ESTATE SELE	6,264	7,110	-11.9%	6,081	3.0%
FT-SE 100	89	141	-36.9%	15	493.3%
FTSE Emerging	62	7	785.7%	51	21.6%
IBOVESPA INDEX	432	345	25.2%	319	35.4%
NASDAQ BIOTECH	656	643	2.0%	656	0.0%
NIFTY 50	0	1,822	-100.0%	0	-
NIKKEI 225 (\$) STOCK	33,782	35,240	-4.1%	29,561	14.3%
NIKKEI 225 (YEN) STOCK	54,888	57,859	-5.1%	54,461	0.8%
S&P 500	232,431	112,745	106.2%	206,178	12.7%
S&P 500/GI	13	20	-35.0%	13	0.0%
S&P 500/VALUE	114,059	102,940	10.8%	114,271	-0.2%
S&P CONSUMER DSCRTNRY SE	7,494	2,399	212.4%	6,778	10.6%
S&P CONSUMER STAPLES SECT	17,808	14,083	26.5%	14,828	20.1%
S&P ENERGY SECTOR	21,066	9,746	116.2%	26,547	-20.6%
S&P FINANCIAL SECTOR	30,647	29,807	2.8%	31,208	-1.8%
S&P HEALTH CARE SECTOR	11,450	14,475	-20.9%	7,943	44.2%
S&P INDUSTRIAL SECTOR	11,261	12,267	-8.2%	7,099	58.6%
S&P MATERIALS SECTOR	7,839	7,266	7.9%	4,958	58.1%
S&P TECHNOLOGY SECTOR	16,610	8,912	86.4%	14,290	16.2%
S&P UTILITIES SECTOR	31,012	22,753	36.3%	28,530	8.7%
YEN DENOMINATED TOPIX	189	0	-	264	-28.4%

CME Exchange Open Interest Report - Monthly

	Open Interest AUG 2018	Open Interest AUG 2017	% CHG	Open Interest JUL 2018	% CHG
Equity Index Options					
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	82,477	84,789	-2.7%	76,436	7.9%
E-MINI RUSSELL 2000	20,089	4,429	353.6%	10,953	83.4%
E-MINI S&P500	2,659,355	2,175,469	22.2%	1,975,425	34.6%
EOM E-MINI RUSSELL 2000 END	2,459	1,302	88.9%	1,601	53.6%
EOM EMINI S&P	845,475	777,597	8.7%	690,423	22.5%
EOM S&P 500	43,042	106,161	-59.5%	34,565	24.5%
EOW1 E-MINI RUSSELL 2000 WE	400	108	270.4%	495	-19.2%
EOW1 E-MINI RUSSELL 2000 WE	560	305	83.6%	518	8.1%
EOW1 EMINI S&P 500	311,811	327,874	-4.9%	291,195	7.1%
EOW1 S&P 500	60,376	68,596	-12.0%	90,776	-33.5%
EOW2 E-MINI RUSSELL 2000 WE	607	168	261.3%	316	92.1%
EOW2 EMINI S&P 500	141,989	255,947	-44.5%	179,827	-21.0%
EOW2 S&P 500	3,778	44,983	-91.6%	9,113	-58.5%
EOW3 E-MINI RUSSELL 2000 WE	5,332	2,043	161.0%	8,432	-36.8%
EOW3 EMINI S&P 500	622,617	825,107	-24.5%	860,692	-27.7%
EOW3 S&P 500	66,899	121,605	-45.0%	65,574	2.0%
EOW4 E-MINI RUSSELL 2000 WE	0	2	-100.0%	254	-100.0%
EOW4 EMINI S&P 500	0	109,048	-100.0%	68,835	-100.0%
S&P 500	132,925	202,501	-34.4%	92,589	43.6%
FX Futures					
AD/CD CROSS RATES	2	2	0.0%	2	0.0%
AD/JY CROSS RATES	710	897	-20.8%	1,278	-44.4%
AD/NE CROSS RATES	60	104	-42.3%	55	9.1%
AUSTRALIAN DOLLAR	148,036	157,078	-5.8%	137,318	7.8%
BDI	0	6	-100.0%	0	-
BP/JY CROSS RATES	664	499	33.1%	429	54.8%
BP/SF CROSS RATES	174	29	500.0%	111	56.8%
BRAZIL REAL	51,466	33,409	54.0%	41,343	24.5%
BRITISH POUND	256,879	225,129	14.1%	190,347	35.0%
CANADIAN DOLLAR	144,141	196,329	-26.6%	140,270	2.8%
CD/JY CROSS RATES	23	46	-50.0%	6	283.3%
CHINESE RENMINBI (CNH)	2,420	1,076	124.9%	678	256.9%
CZECK KORUNA (EC)	2	0	-	2	0.0%
CZECK KORUNA (US)	15	0	-	15	0.0%
EC/AD CROSS RATES	1,619	1,406	15.1%	1,723	-6.0%
EC/CD CROSS RATES	1,695	1,548	9.5%	1,612	5.1%
EC/NOK CROSS RATES	331	55	501.8%	270	22.6%
EC/SEK CROSS RATES	901	783	15.1%	895	0.7%
EFX/BP CROSS RATES	36,089	35,131	2.7%	34,384	5.0%
EFX/JY CROSS RATES	27,997	21,460	30.5%	25,698	8.9%
EFX/SF CROSS RATES	9,609	12,075	-20.4%	9,599	0.1%
E-MICRO AUD/USD	5,441	4,594	18.4%	2,057	164.5%
E-MICRO CAD/USD	2,831	3,179	-10.9%	1,886	50.1%
E-MICRO CHF/USD	573	184	211.4%	239	139.7%
E-MICRO EUR/USD	9,236	8,491	8.8%	7,344	25.8%
E-MICRO GBP/USD	3,371	3,564	-5.4%	2,312	45.8%
E-MICRO INR/USD	381	533	-28.5%	256	48.8%
E-MICRO JPY/USD	1,276	2,249	-43.3%	1,081	18.0%

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.

CME Exchange Open Interest Report - Monthly

	Open Interest AUG 2018	Open Interest AUG 2017	% CHG	Open Interest JUL 2018	% CHG
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	13,312	15,335	-13.2%	13,081	1.8%
E-MINI JAPANESE YEN	1,337	1,106	20.9%	871	53.5%
EURO FX	534,407	465,272	14.9%	500,522	6.8%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	31	-100.0%
INDIAN RUPEE	1,275	971	31.3%	814	56.6%
JAPANESE YEN	189,297	206,852	-8.5%	197,758	-4.3%
KOREAN WON	365	29	1,158.6%	355	2.8%
MEXICAN PESO	219,156	242,163	-9.5%	189,774	15.5%
NEW ZEALND DOLLAR	53,970	45,350	19.0%	51,817	4.2%
NKR/USD CROSS RATE	2,460	955	157.6%	1,739	41.5%
POLISH ZLOTY (EC)	21	4	425.0%	5	320.0%
POLISH ZLOTY (US)	34	73	-53.4%	12	183.3%
RMB USD	5	38	-86.8%	1	400.0%
RUSSIAN RUBLE	25,597	38,133	-32.9%	26,664	-4.0%
S.AFRICAN RAND	8,795	27,198	-67.7%	10,754	-18.2%
SF/JY CROSS RATES	0	0	-	0	-
SHEKEL	0	228	-100.0%	24	-100.0%
SKR/USD CROSS RATES	1,878	1,760	6.7%	1,729	8.6%
SWISS FRANC	81,201	42,077	93.0%	91,102	-10.9%
TURKISH LIRA	1,220	2,782	-56.1%	1,540	-20.8%
USDZAR	0	0	-	0	-
FX Options					
AUD/USD PQO 2pm Fix	69,393	89,306	-22.3%	63,561	9.2%
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	121	699	-82.7%	104	16.3%
CAD/USD PQO 2pm Fix	72,127	118,869	-39.3%	79,746	-9.6%
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	14	-100.0%	0	-
CHF/USD PQO 2pm Fix	7,130	6,213	14.8%	6,982	2.1%
EFX/JY CROSS RATES	0	0	-	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	29	125	-76.8%	17	70.6%
EUR/USD PQO 2pm Fix	344,151	375,909	-8.4%	300,417	14.6%
GBP/USD PQO 2pm Fix	176,109	155,911	13.0%	137,998	27.6%
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	23	-100.0%	0	-
JPY/USD PQO 2pm Fix	135,083	155,936	-13.4%	138,387	-2.4%
MEXICAN PESO	931	784	18.8%	2,715	-65.7%
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	3	-100.0%	0	-

CME Exchange Open Interest Report - Monthly

	Open Interest AUG 2018	Open Interest AUG 2017	% CHG	Open Interest JUL 2018	% CHG
Foreign Exchange Futures					
CHILEAN PESO	857	2,800	-69.4%	558	53.6%
Foreign Exchange Options					
AUD/USD PQO 2pm Fix	0	0	-	0	-
Ag Products Futures					
BUTTER CS	5,690	5,055	12.6%	7,512	-24.3%
CASH-SETTLED CHEESE	20,856	17,832	17.0%	26,300	-20.7%
CAT EURO SEASONAL STRIP	0	0	-	0	-
CATTLE	307,244	314,834	-2.4%	310,247	-1.0%
CDD SEASONAL STRIP	600	1,100	-45.5%	600	0.0%
CDD WEATHER	0	10,300	-100.0%	0	-
CLASS IV MILK	1,602	2,797	-42.7%	1,570	2.0%
DRY WHEY	3,369	3,291	2.4%	4,206	-19.9%
FEEDER CATTLE	49,445	54,440	-9.2%	54,748	-9.7%
GOLDMAN SACHS	15,272	14,734	3.7%	15,357	-0.6%
GSCI EXCESS RETURN FUT	55,273	54,273	1.8%	55,405	-0.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	18,000	0	-	0	-
HOGS	226,701	246,566	-8.1%	240,288	-5.7%
HOUSING INDEX	48	45	6.7%	44	9.1%
LUMBER	4,380	4,526	-3.2%	5,194	-15.7%
MALAYSIAN PALM SWAP	20,388	27,188	-25.0%	23,016	-11.4%
MILK	20,797	23,618	-11.9%	24,840	-16.3%
MLK MID OPTIONS	0	0	0.0%	0	-
NFD MILK	6,374	5,706	11.7%	7,613	-16.3%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	3,762	17,033	-77.9%	3,762	0.0%
USD CRUDE PALM OIL	4,560	660	590.9%	5,320	-14.3%

CME Exchange Open Interest Report - Monthly

	Open Interest AUG 2018	Open Interest AUG 2017	% CHG	Open Interest JUL 2018	% CHG
Ag Products Options					
BUTTER CS	11,357	6,413	77.1%	14,756	-23.0%
CASH-SETTLED CHEESE	28,942	24,675	17.3%	39,225	-26.2%
CATTLE	153,132	181,806	-15.8%	189,036	-19.0%
CDD SEASONAL STRIP	700	2,800	-75.0%	700	0.0%
CDD WEATHER	0	20,000	-100.0%	0	-
CLASS IV MILK	4,462	6,504	-31.4%	3,803	17.3%
DRY WHEY	2,734	1,622	68.6%	3,013	-9.3%
FEEDER CATTLE	25,001	57,379	-56.4%	36,876	-32.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	3,000	6,500	-53.8%	3,000	0.0%
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	232,807	182,770	27.4%	192,160	21.2%
HOUSING INDEX	2	10	-80.0%	2	0.0%
LUMBER	559	687	-18.6%	1,377	-59.4%
LV CATL CSO	22	0	-	43	-48.8%
MILK	74,086	68,414	8.3%	83,809	-11.6%
MLK MID OPTIONS	306	326	-6.1%	341	-10.3%
NFD MILK	10,612	8,159	30.1%	17,056	-37.8%
TOTAL FUTURES GROUP					
Interest Rate Futures	14,270,174	13,875,986	2.8%	14,078,272	1.4%
Equity Index Futures	4,442,682	4,225,222	5.1%	4,222,020	5.2%
FX Futures	1,840,272	1,800,182	2.2%	1,689,803	8.9%
Foreign Exchange Futures	857	2,800	-69.4%	558	53.6%
Ag Products Futures	764,361	803,998	-4.9%	786,022	-2.8%
TOTAL FUTURES	21,318,346	20,708,188	2.9%	20,776,675	2.6%
TOTAL OPTIONS GROUP					
Interest Rate Options	45,426,505	40,906,841	11.0%	43,403,705	4.7%
Equity Index Options	5,000,191	5,108,034	-2.1%	4,458,019	12.2%
FX Options	805,074	903,792	-10.9%	729,927	10.3%
Foreign Exchange Options	0	0	-	0	-
Ag Products Options	547,722	568,065	-3.6%	585,197	-6.4%
TOTAL OPTIONS	51,779,492	47,486,732	9.0%	49,176,848	5.3%
TOTAL COMBINED					
Interest Rate	59,696,679	54,782,827	9.0%	57,481,977	3.9%
Equity Index	9,442,873	9,333,256	1.2%	8,680,039	8.8%
FX	2,645,346	2,703,974	-2.2%	2,419,730	9.3%
Foreign Exchange	857	2,800	-69.4%	558	53.6%
Ag Products	1,312,083	1,372,063	-4.4%	1,371,219	-4.3%
GRAND TOTAL	73,097,838	68,194,920	7.2%	69,953,523	4.5%