



CME Exchange Open Interest Report - Monthly

	Open Interest OCT 2018	Open Interest OCT 2017	% CHG	Open Interest SEP 2018	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	141	3,581	-96.1%	201	-29.9%
EURODOLLARS	14,393,939	12,636,898	13.9%	14,045,418	2.5%
SOFR	50,343	0	-	33,538	50.1%
SONIA	4,523	0	-	0	-
Interest Rate Options					
EURODOLLARS	29,968,923	24,894,623	20.4%	27,035,837	10.8%
EURO MIDCURVE	16,925,879	18,979,811	-10.8%	15,672,186	8.0%
	6,600	0	-	251	2,529.5%
Equity Index Futures					
BITCOIN FUTURES	2,917	0	-	2,542	14.8%
E-mini FTSE 100 (USD)	10	0	0.0%	5	100.0%
E-mini FTSE China 50	228	182	25.3%	50	356.0%
E-MINI MIDCAP	72,563	92,051	-21.2%	85,560	-15.2%
E-MINI NASDAQ 100	244,628	271,979	-10.1%	247,315	-1.1%
E-MINI RUSSELL 1000	8,943	8,597	4.0%	8,774	1.9%
E-MINI RUSSELL 1000 GROWTH	1,597	5,904	-73.0%	1,815	-12.0%
E-MINI RUSSELL 1000 VALUE	5,063	9,322	-45.7%	4,999	1.3%
E-MINI RUSSELL 2000	477,726	544,200	-12.2%	523,936	-8.8%
E-MINI S&P500	2,969,116	3,185,901	-6.8%	2,781,873	6.7%
E-MINI S&P REAL ESTATE SELE	3,637	3,330	9.2%	3,483	4.4%
FT-SE 100	49	149	-67.1%	11	345.5%
FTSE Emerging	211	21	904.8%	15	1,306.7%
IBOVESPA INDEX	191	389	-50.9%	486	-60.7%
NASDAQ BIOTECH	656	457	43.5%	656	0.0%
NIFTY 50	0	914	-100.0%	0	-
NIKKEI 225 (\$) STOCK	29,228	43,523	-32.8%	31,888	-8.3%
NIKKEI 225 (YEN) STOCK	63,344	76,278	-17.0%	69,138	-8.4%
S&P 500	269,924	111,156	142.8%	229,986	17.4%
S&P 500/GI	10	22	-54.5%	10	0.0%
S&P 500/VALUE	115,316	108,747	6.0%	114,669	0.6%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	4,949	3,454	43.3%	4,238	16.8%
S&P CONSUMER STAPLES SECT	13,264	18,989	-30.1%	10,193	30.1%
S&P ENERGY SECTOR	11,984	12,135	-1.2%	11,069	8.3%
S&P FINANCIAL SECTOR	28,820	30,073	-4.2%	27,806	3.6%
S&P HEALTH CARE SECTOR	16,095	8,791	83.1%	14,169	13.6%
S&P INDUSTRIAL SECTOR	11,176	5,573	100.5%	6,807	64.2%
S&P MATERIALS SECTOR	12,797	5,984	113.9%	9,872	29.6%
S&P TECHNOLOGY SECTOR	12,198	9,905	23.1%	11,960	2.0%
S&P UTILITIES SECTOR	15,768	22,489	-29.9%	17,888	-11.9%
YEN DENOMINATED TOPIX	177	0	-	82	115.9%

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 OCT 2018	Open Interest OCT 2017	% CHG	Open Interest SEP 2018	% CHG
Equity Index Options					
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	75,690	100,087	-24.4%	63,708	18.8%
E-MINI RUSSELL 2000	13,972	9,008	55.1%	15,204	-8.1%
E-MINI S&P500	2,181,584	1,914,724	13.9%	1,761,206	23.9%
EOM E-MINI RUSSELL 2000 END	3,193	208	1,435.1%	1,248	155.8%
EOM EMINI S&P	929,050	872,344	6.5%	766,354	21.2%
EOM S&P 500	64,852	123,370	-47.4%	41,234	57.3%
EOW1 E-MINI RUSSELL 2000 WE	659	766	-14.0%	319	106.6%
EOW1 E-MINI RUSSELL 2000 WE	1,489	1,109	34.3%	361	312.5%
EOW1 EMINI S&P 500	326,378	374,342	-12.8%	269,786	21.0%
EOW1 S&P 500	48,011	74,468	-35.5%	46,973	2.2%
EOW2 E-MINI RUSSELL 2000 WE	904	564	60.3%	354	155.4%
EOW2 EMINI S&P 500	195,329	190,782	2.4%	102,766	90.1%
EOW2 S&P 500	7,049	17,660	-60.1%	3,475	102.8%
EOW3 E-MINI RUSSELL 2000 WE	9,476	10,855	-12.7%	7,612	24.5%
EOW3 EMINI S&P 500	1,098,888	1,161,942	-5.4%	1,049,968	4.7%
EOW3 S&P 500	84,872	214,729	-60.5%	101,316	-16.2%
EOW4 E-MINI RUSSELL 2000 WE	10	59	-83.1%	199	-95.0%
EOW4 EMINI S&P 500	88,358	86,687	1.9%	39,438	124.0%
S&P 500	86,823	146,928	-40.9%	92,539	-6.2%
FX Futures					
AD/CD CROSS RATES	0	2	-100.0%	0	-
AD/JY CROSS RATES	842	1,187	-29.1%	1,408	-40.2%
AD/NE CROSS RATES	21	24	-12.5%	15	40.0%
AUSTRALIAN DOLLAR	159,529	132,062	20.8%	156,217	2.1%
BDI	0	0	-	0	-
BP/JY CROSS RATES	470	368	27.7%	559	-15.9%
BP/SF CROSS RATES	125	12	941.7%	68	83.8%
BRAZIL REAL	40,451	34,776	16.3%	44,052	-8.2%
BRITISH POUND	229,134	185,192	23.7%	217,848	5.2%
CANADIAN DOLLAR	119,997	157,542	-23.8%	113,360	5.9%
CD/JY CROSS RATES	100	0	-	0	-
CHINESE RENMINBI (CNH)	2,059	1,171	75.8%	1,896	8.6%
CZECK KORUNA (EC)	2	0	-	2	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	2,958	1,242	138.2%	2,158	37.1%
EC/CD CROSS RATES	1,793	1,728	3.8%	1,944	-7.8%
EC/NOK CROSS RATES	205	48	327.1%	154	33.1%
EC/SEK CROSS RATES	681	618	10.2%	687	-0.9%
EFX/BP CROSS RATES	35,985	34,975	2.9%	37,275	-3.5%
EFX/JY CROSS RATES	27,388	24,189	13.2%	24,220	13.1%
EFX/SF CROSS RATES	12,287	13,770	-10.8%	11,539	6.5%
E-MICRO AUD/USD	3,223	1,848	74.4%	2,089	54.3%
E-MICRO CAD/USD	1,543	2,553	-39.6%	1,528	1.0%
E-MICRO CHF/USD	670	202	231.7%	536	25.0%
E-MICRO EUR/USD	10,078	6,050	66.6%	6,179	63.1%
E-MICRO GBP/USD	2,470	2,637	-6.3%	1,774	39.2%
E-MICRO INR/USD	138	192	-28.1%	219	-37.0%
E-MICRO JPY/USD	1,096	1,845	-40.6%	1,498	-26.8%

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 OCT 2018	Open Interest OCT 2017	% CHG	Open Interest SEP 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	14,206	12,159	16.8%	13,269	7.1%
E-MINI JAPANESE YEN	807	1,297	-37.8%	603	33.8%
EURO FX	506,414	440,646	14.9%	479,833	5.5%
HUNGARIAN FORINT (EC)	40	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
INDIAN RUPEE	882	566	55.8%	2,449	-64.0%
JAPANESE YEN	205,368	277,786	-26.1%	234,221	-12.3%
KOREAN WON	425	36	1,080.6%	347	22.5%
MEXICAN PESO	189,220	177,307	6.7%	213,663	-11.4%
NEW ZEALND DOLLAR	58,542	49,611	18.0%	56,826	3.0%
NKR/USD CROSS RATE	1,806	887	103.6%	1,685	7.2%
POLISH ZLOTY (EC)	1	6	-83.3%	5	-80.0%
POLISH ZLOTY (US)	66	73	-9.6%	25	164.0%
RMB USD	5	19	-73.7%	5	0.0%
RUSSIAN RUBLE	30,168	53,190	-43.3%	23,289	29.5%
S.AFRICAN RAND	11,870	21,229	-44.1%	7,674	54.7%
SF/JY CROSS RATES	7	0	-	7	0.0%
SHEKEL	0	451	-100.0%	13	-100.0%
SKR/USD CROSS RATES	1,697	1,805	-6.0%	1,555	9.1%
SWISS FRANC	75,939	74,717	1.6%	53,308	42.5%
TURKISH LIRA	1,251	3,974	-68.5%	405	208.9%
USDZAR	0	0	-	0	-
FX Options					
AUD/USD PQO 2pm Fix	74,809	85,821	-12.8%	70,133	6.7%
AUSTRALIAN DLR (EU)	0	0	-	0	-
AUSTRALIAN DOLLAR	0	0	-	0	-
BRITISH POUND	0	0	-	0	-
BRITISH POUND (EU)	36	1,604	-97.8%	36	0.0%
CAD/USD PQO 2pm Fix	79,233	105,212	-24.7%	74,400	6.5%
CANADIAN DOLLAR	0	0	-	0	-
CANADIAN DOLLAR (EU)	0	1	-100.0%	0	-
CHF/USD PQO 2pm Fix	4,167	13,814	-69.8%	3,339	24.8%
EFX/JY CROSS RATES	0	0	-	0	-
EURO FX	0	0	-	0	-
EURO FX (EU)	10	42	-76.2%	10	0.0%
EUR/USD PQO 2pm Fix	287,748	368,177	-21.8%	277,005	3.9%
GBP/USD PQO 2pm Fix	216,292	176,009	22.9%	188,800	14.6%
JAPANESE YEN	0	0	-	0	-
JAPANESE YEN (EU)	0	18	-100.0%	0	-
JPY/USD PQO 2pm Fix	142,550	157,203	-9.3%	114,560	24.4%
MEXICAN PESO	3,605	8,492	-57.5%	2,099	71.7%
NEW ZEALND DOLLAR	10	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	0	-	0	-
SWISS FRANC (EU)	0	1	-100.0%	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 OCT 2018	Open Interest OCT 2017	% CHG	Open Interest SEP 2018	% CHG
Foreign Exchange Futures					
CHILEAN PESO	2,748	2,972	-7.5%	1,089	152.3%
Foreign Exchange Options					
AUD/USD PGO 2pm Fix	35	0	-	65	-46.2%
Ag Products Futures					
BUTTER CS	7,264	5,840	24.4%	6,674	8.8%
CASH-SETTLED CHEESE	28,520	22,077	29.2%	23,896	19.4%
CAT EURO SEASONAL STRIP	0	0	-	0	-
CATTLE	348,501	354,616	-1.7%	331,189	5.2%
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	2,165	2,626	-17.6%	1,825	18.6%
DRY WHEY	4,858	3,526	37.8%	4,002	21.4%
FEEDER CATTLE	49,035	63,490	-22.8%	56,956	-13.9%
GOLDMAN SACHS	15,033	16,249	-7.5%	15,189	-1.0%
GSCI EXCESS RETURN FUT	52,667	54,751	-3.8%	52,502	0.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	50	0	-	50	0.0%
HDD WEATHER	9,250	350	2,542.9%	9,100	1.6%
HDD WEATHER EUROPEAN	18,000	0	-	18,000	0.0%
HOGS	225,040	263,551	-14.6%	224,556	0.2%
HOUSING INDEX	49	51	-3.9%	47	4.3%
LUMBER	4,528	6,854	-33.9%	3,968	14.1%
MALAYSIAN PALM SWAP	22,704	24,888	-8.8%	23,202	-2.1%
MILK	31,968	25,039	27.7%	24,571	30.1%
MLK MID OPTIONS	14	0	-	0	-
NFD MILK	7,022	7,312	-4.0%	7,170	-2.1%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	3,762	15,028	-75.0%	3,851	-2.3%
USD CRUDE PALM OIL	4,020	2,220	81.1%	4,440	-9.5%



CME Exchange Open Interest Report - Monthly

	Open Interest OCT 2018	Open Interest OCT 2017	% CHG	Open Interest SEP 2018	% CHG
Ag Products Options					
BUTTER CS	10,007	9,721	2.9%	15,003	-33.3%
CASH-SETTLED CHEESE	28,302	43,844	-35.4%	34,090	-17.0%
CATTLE	173,454	174,380	-0.5%	187,467	-7.5%
CDD SEASONAL STRIP	0	0	-	500	-100.0%
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	4,339	5,519	-21.4%	5,224	-16.9%
DRY WHEY	2,685	2,761	-2.8%	3,446	-22.1%
FEEDER CATTLE	24,105	30,863	-21.9%	24,650	-2.2%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	9,000	9,500	-5.3%	9,000	0.0%
HDD WEATHER	250	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	244,406	160,793	52.0%	277,164	-11.8%
HOUSING INDEX	2	17	-88.2%	2	0.0%
LUMBER	1,871	1,110	68.6%	1,048	78.5%
LV CATL CSO	189	5	3,680.0%	191	-1.0%
MILK	70,827	78,169	-9.4%	86,089	-17.7%
MLK MID OPTIONS	228	338	-32.5%	318	-28.3%
NFD MILK	11,387	13,461	-15.4%	13,480	-15.5%
TOTAL FUTURES GROUP					
Interest Rate Futures	14,448,946	12,640,479	14.3%	14,079,157	2.6%
Equity Index Futures	4,392,585	4,580,515	-4.1%	4,221,295	4.1%
FX Futures	1,751,959	1,719,992	1.9%	1,716,407	2.1%
Foreign Exchange Futures	2,748	2,972	-7.5%	1,089	152.3%
Ag Products Futures	834,450	868,468	-3.9%	811,188	2.9%
TOTAL FUTURES	21,430,688	19,812,426	8.2%	20,829,136	2.9%
TOTAL OPTIONS GROUP					
Interest Rate Options	46,901,402	43,874,434	6.9%	42,708,274	9.8%
Equity Index Options	5,216,587	5,300,632	-1.6%	4,364,060	19.5%
FX Options	808,460	916,394	-11.8%	730,382	10.7%
Foreign Exchange Options	35	0	-	65	-46.2%
Ag Products Options	581,052	530,481	9.5%	657,672	-11.7%
TOTAL OPTIONS	53,507,536	50,621,941	5.7%	48,460,453	10.4%
TOTAL COMBINED					
Interest Rate	61,350,348	56,514,913	8.6%	56,787,431	8.0%
Equity Index	9,609,172	9,881,147	-2.8%	8,585,355	11.9%
FX	2,560,419	2,636,386	-2.9%	2,446,789	4.6%
Foreign Exchange	2,783	2,972	-6.4%	1,154	141.2%
Ag Products	1,415,502	1,398,949	1.2%	1,468,860	-3.6%
GRAND TOTAL	74,938,224	70,434,367	6.4%	69,289,589	8.2%

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.