

## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2017	Open Interest JAN 2016	% CHG	Open Interest DEC 2017	% CHG
<b>Interest Rate Futures</b>					
EURODOLLARS	11,988,741	11,113,741	7.9%	11,148,612	7.5%
1-MONTH EURODOLLAR	5,643	2,780	103.0%	5,004	12.8%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
<b>Interest Rate Options</b>					
EURODOLLARS	20,749,368	24,844,552	-16.5%	19,592,586	5.9%
EURO MIDCURVE	16,533,649	11,635,067	42.1%	14,230,600	16.2%
<b>Equity Index Futures</b>					
E-MINI S&P500	2,841,019	2,967,333	-4.3%	2,796,278	1.6%
S&P 500	81,426	109,745	-25.8%	65,891	23.6%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	94,045	102,651	-8.4%	95,961	-2.0%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	19	24	-20.8%	19	0.0%
S&P 500/VALUE	54,980	20,467	168.6%	47,178	16.5%
E-MINI RUSSELL 1000	9	35	-74.3%	19	-52.6%
E-MINI NASDAQ 100	238,036	276,084	-13.8%	225,834	5.4%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	28,709	43,619	-34.2%	27,821	3.2%
NIKKEI 225 (YEN) STOCK	63,654	90,536	-29.7%	55,781	14.1%
DJ US REAL ESTATE	2,230	0	-	2,230	0.0%
NASDAQ BIOTECH	552	0	-	620	-11.0%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	225	337	-33.2%	278	-19.1%
E-MINI RUSSELL 1000 GROWTH	73	69	5.8%	14	421.4%
E-MINI RUSSELL 1000 VALUE	989	60	1,548.3%	1,079	-8.3%
IBOVESPA INDEX	196	177	10.7%	215	-8.8%
S&P CONSUMER STAPLES SECT	7,191	12,921	-44.3%	7,149	0.6%
S&P CONSUMER DSCRTNRY SE	6,087	9,064	-32.8%	4,740	28.4%
S&P HEALTH CARE SECTOR	3,974	2,570	54.6%	4,397	-9.6%
S&P UTILITIES SECTOR	7,298	5,293	37.9%	6,421	13.7%
S&P TECHNOLOGY SECTOR	4,389	2,834	54.9%	3,771	16.4%
S&P INDUSTRIAL SECTOR	6,049	1,755	244.7%	7,696	-21.4%
S&P FINANCIAL SECTOR	9,508	3,905	143.5%	12,853	-26.0%
S&P ENERGY SECTOR	4,642	1,908	143.3%	4,279	8.5%
S&P MATERIALS SECTOR	2,897	1,323	119.0%	2,046	41.6%
NIFTY 50	432	41	953.7%	1,112	-61.2%



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<b>Equity Index Options</b>					
E-MINI S&P500	1,707,101	2,916,708	-41.5%	1,153,567	48.0%
S&P 500	129,015	550,778	-76.6%	33,214	288.4%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	55,737	111,892	-50.2%	38,739	43.9%
NASDAQ	0	0	-	0	-
EOM S&P 500	101,743	11,108	815.9%	110,218	-7.7%
EOM EMINI S&P	554,586	157,283	252.6%	459,786	20.6%
EOW1 S&P 500	53,484	18,700	186.0%	34,025	57.2%
EOW1 EMINI S&P 500	377,387	353,913	6.6%	367,566	2.7%
EOW2 S&P 500	27,412	6,265	337.5%	6,251	338.5%
EOW2 EMINI S&P 500	239,489	85,724	179.4%	100,838	137.5%
EOW4 EMINI S&P 500	49,407	31,064	59.0%	36,888	33.9%
EOW3 EMINI S&P 500	1,148,878	0	-	1,335,351	-14.0%
EOW3 S&P 500	233,646	0	-	285,704	-18.2%

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<b>FX Futures</b>					
AUSTRALIAN DOLLAR	101,571	125,168	-18.9%	97,827	3.8%
BRITISH POUND	212,001	274,536	-22.8%	216,030	-1.9%
BRAZIL REAL	45,733	24,066	90.0%	41,722	9.6%
CANADIAN DOLLAR	114,362	160,448	-28.7%	97,268	17.6%
E-MINI EURO FX	8,139	6,346	28.3%	7,020	15.9%
EURO FX	407,338	404,195	0.8%	408,992	-0.4%
E-MINI JAPANESE YEN	1,300	1,279	1.6%	1,072	21.3%
JAPANESE YEN	204,638	256,787	-20.3%	213,072	-4.0%
MEXICAN PESO	184,340	166,737	10.6%	147,500	25.0%
NEW ZEALND DOLLAR	51,590	32,028	61.1%	43,491	18.6%
NKR/USD CROSS RATE	1,362	709	92.1%	1,525	-10.7%
RUSSIAN RUBLE	30,482	31,499	-3.2%	27,619	10.4%
S.AFRICAN RAND	19,956	5,105	290.9%	8,131	145.4%
SWISS FRANC	49,779	58,552	-15.0%	53,983	-7.8%
AD/CD CROSS RATES	3	3	0.0%	0	-
AD/JY CROSS RATES	1,661	1,216	36.6%	1,837	-9.6%
AD/NE CROSS RATES	6	14	-57.1%	0	-
BP/JY CROSS RATES	236	759	-68.9%	262	-9.9%
BP/SF CROSS RATES	0	61	-100.0%	0	-
CD/JY CROSS RATES	1	2	-50.0%	0	-
EC/AD CROSS RATES	967	880	9.9%	990	-2.3%
EC/CD CROSS RATES	1,082	826	31.0%	1,382	-21.7%
EC/NOK CROSS RATES	5	1	400.0%	1	400.0%
EC/SEK CROSS RATES	369	297	24.2%	303	21.8%
EFX/BP CROSS RATES	26,736	32,042	-16.6%	24,543	8.9%
EFX/JY CROSS RATES	16,706	12,338	35.4%	14,739	13.3%
EFX/SF CROSS RATES	13,182	15,838	-16.8%	11,666	13.0%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,490	842	77.0%	1,792	-16.9%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	1,777	397	347.6%	1,978	-10.2%
POLISH ZLOTY (EC)	2	1,446	-99.9%	16	-87.5%
SHEKEL	0	0	-	0	-
RMB USD	220	854	-74.2%	197	11.7%
KOREAN WON	18	20	-10.0%	18	0.0%
TURKISH LIRA	1,240	7	17,614.3%	400	210.0%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,073	4,718	28.7%	3,463	75.4%
E-MICRO GBP/USD	2,168	4,576	-52.6%	1,785	21.5%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	2,251	2,124	6.0%	1,417	58.9%
MICRO CHF/USD	345	209	65.1%	203	70.0%
FCXRX	21	0	-	0	0.0%
CHINESE RENMINBI (CNH)	2,405	2,860	-15.9%	2,704	-11.1%
USDZAR	10	0	-	10	0.0%
INDIAN RUPEE	767	341	124.9%	398	92.7%
E-MICRO INR/USD	134	15	793.3%	227	-41.0%
E-MICRO USD/CNH	0	26	-100.0%	0	-
E-MICRO JPY/USD	1,585	1,715	-7.6%	905	75.1%
E-MICRO CAD/USD	1,067	895	19.2%	803	32.9%

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<b>FX Options</b>					
AUSTRALIAN DOLLAR	45,360	71,901	-36.9%	29,452	54.0%
BRITISH POUND	66,108	106,859	-38.1%	38,029	73.8%
CANADIAN DOLLAR	38,697	77,369	-50.0%	22,481	72.1%
EURO FX	182,679	272,764	-33.0%	123,382	48.1%
JAPANESE YEN	108,199	131,215	-17.5%	66,198	63.4%
MEXICAN PESO	9,260	2,120	336.8%	3,322	178.7%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	343	-100.0%	0	-
SWISS FRANC	3,886	19,104	-79.7%	3,206	21.2%
JAPANESE YEN (EU)	253	225	12.4%	239	5.9%
EURO FX (EU)	209	5,362	-96.1%	205	2.0%
CANADIAN DOLLAR (EU)	24	298	-91.9%	15	60.0%
BRITISH POUND (EU)	292	2,097	-86.1%	257	13.6%
AUSTRALIAN DLR (EU)	0	398	-100.0%	0	-
CAD/USD PQO 2pm Fix	40,185	0	-	39,156	2.6%
JPY/USD PQO 2pm Fix	96,878	0	-	103,210	-6.1%
CHF/USD PQO 2pm Fix	3,672	0	-	4,825	-23.9%
AUD/USD PQO 2pm Fix	39,293	0	-	41,813	-6.0%
EUR/USD PQO 2pm Fix	127,295	0	-	125,390	1.5%
GBP/USD PQO 2pm Fix	55,111	0	-	55,073	0.1%
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
LIVE CATTLE	350,151	276,879	26.5%	308,053	13.7%
FEEDER CATTLE	49,638	37,913	30.9%	45,210	9.8%
LEAN HOGS	220,658	179,804	22.7%	197,430	11.8%
LUMBER	3,898	5,718	-31.8%	4,080	-4.5%
MILK	32,959	33,115	-0.5%	34,904	-5.6%
MLK MID	0	0	-	0	-
NFD MILK	7,547	7,924	-4.8%	6,407	17.8%
BUTTER CS	5,426	5,235	3.6%	5,406	0.4%
CLASS IV MILK	4,457	2,677	66.5%	5,035	-11.5%
DRY WHEY	5,475	5,354	2.3%	5,153	6.2%
GSCI EXCESS RETURN FUT	46,027	33,955	35.6%	44,449	3.6%
GOLDMAN SACHS	15,158	11,815	28.3%	14,604	3.8%
HOUSING INDEX	54	44	22.7%	41	31.7%
HDD WEATHER	2,425	1,726	40.5%	3,501	-30.7%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	300	827	-63.7%	300	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	300	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	150	50	200.0%	150	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
USD CRUDE PALM OIL	2,204	0	-	1,860	18.5%
CASH-SETTLED CHEESE	24,242	32,658	-25.8%	24,249	0.0%
MALAYSIAN PALM SWAP	23,766	9,812	142.2%	25,078	-5.2%
PALM OIL	0	200	-100.0%	0	-
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	17,033	0.0%

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<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
LIVE CATTLE	223,128	322,394	-30.8%	196,134	13.8%
FEEDER CATTLE	28,176	30,950	-9.0%	34,302	-17.9%
LEAN HOGS	173,634	218,196	-20.4%	146,909	18.2%
LUMBER	979	895	9.4%	445	120.0%
MILK	92,669	61,920	49.7%	92,370	0.3%
MLK MID	703	390	80.3%	573	22.7%
NFD MILK	6,743	13,317	-49.4%	5,201	29.6%
BUTTER CS	6,786	4,306	57.6%	5,587	21.5%
CLASS IV MILK	6,913	3,301	109.4%	7,407	-6.7%
DRY WHEY	1,240	496	150.0%	709	74.9%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	1,250	0	-	2,000	-37.5%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	16,700	14,100	18.4%	16,700	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	3,500	-28.6%	2,500	0.0%
LV CATL CSO	886	0	-	586	51.2%
CASH-SETTLED CHEESE	35,617	36,318	-1.9%	32,421	9.9%
 <b>Foreign Exchange Futures</b>					
CHILEAN PESO	82	0	-	0	-
 <b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	11,994,384	11,116,521	7.9%	11,153,616	7.5%
Equity Index Futures	3,458,629	3,652,751	-5.3%	3,373,682	2.5%
FX Futures	1,515,118	1,632,787	-7.2%	1,437,291	5.4%
Commodities and Alternative Invest	811,868	658,778	23.2%	742,943	9.3%
Foreign Exchange Futures	82	0	-	0	-
<b>TOTAL FUTURES</b>	<b>17,780,081</b>	<b>17,060,837</b>	<b>4.2%</b>	<b>16,707,532</b>	<b>6.4%</b>
 <b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	37,283,017	36,479,619	2.2%	33,823,186	10.2%
Equity Index Options	4,677,885	4,243,435	10.2%	3,962,147	18.1%
FX Options	817,401	690,055	18.5%	656,253	24.6%
Commodities and Alternative Invest	597,942	710,083	-15.8%	543,862	9.9%
<b>TOTAL OPTIONS</b>	<b>43,376,245</b>	<b>42,123,192</b>	<b>3.0%</b>	<b>38,985,448</b>	<b>11.3%</b>



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<b>TOTAL COMBINED</b>					
Interest Rate	49,277,401	47,596,140	3.5%	44,976,802	9.6%
Equity Index	8,136,514	7,896,186	3.0%	7,335,829	10.9%
FX	2,332,519	2,322,842	0.4%	2,093,544	11.4%
Commodities and Alternative Invest	1,409,810	1,368,861	3.0%	1,286,805	9.6%
Foreign Exchange	82	0	-	0	-
<b>GRAND TOTAL</b>	<b>61,156,326</b>	<b>59,184,029</b>	<b>3.3%</b>	<b>55,692,980</b>	<b>9.8%</b>