

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
Interest Rate Futures					
EURODOLLARS	12,727,154	10,925,411	16.5%	11,988,741	6.2%
1-MONTH EURODOLLAR	2,882	1,233	133.7%	5,643	-48.9%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	24,537,861	27,177,154	-9.7%	20,749,368	18.3%
EURO MIDCURVE	17,916,330	12,441,449	44.0%	16,533,649	8.4%
Equity Index Futures					
E-MINI S&P500	3,108,007	3,150,632	-1.4%	2,841,019	9.4%
S&P 500	109,817	146,043	-24.8%	81,426	34.9%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	96,368	96,819	-0.5%	94,045	2.5%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	19	24	-20.8%	19	0.0%
S&P 500/VALUE	55,660	28,809	93.2%	54,980	1.2%
E-MINI RUSSELL 1000	80	30	166.7%	9	788.9%
E-MINI NASDAQ 100	239,580	253,779	-5.6%	238,036	0.6%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	32,042	41,169	-22.2%	28,709	11.6%
NIKKEI 225 (YEN) STOCK	58,274	101,868	-42.8%	63,654	-8.5%
DJ US REAL ESTATE	3,450	0	-	2,230	54.7%
NASDAQ BIOTECH	552	0	-	552	0.0%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	251	220	14.1%	225	11.6%
E-MINI RUSSELL 1000 GROWTH	101	179	-43.6%	73	38.4%
E-MINI RUSSELL 1000 VALUE	926	116	698.3%	989	-6.4%
IBOVESPA INDEX	164	115	42.6%	196	-16.3%
S&P CONSUMER STAPLES SECT	7,281	21,867	-66.7%	7,191	1.3%
S&P CONSUMER DSCRTNRY SE	6,208	8,747	-29.0%	6,087	2.0%
S&P HEALTH CARE SECTOR	6,628	3,494	89.7%	3,974	66.8%
S&P UTILITIES SECTOR	7,872	14,015	-43.8%	7,298	7.9%
S&P TECHNOLOGY SECTOR	6,208	3,238	91.7%	4,389	41.4%
S&P INDUSTRIAL SECTOR	6,842	6,037	13.3%	6,049	13.1%
S&P FINANCIAL SECTOR	11,600	6,786	70.9%	9,508	22.0%
S&P ENERGY SECTOR	7,902	2,207	258.0%	4,642	70.2%
S&P MATERIALS SECTOR	3,451	3,160	9.2%	2,897	19.1%
NIFTY 50	1,859	271	586.0%	432	330.3%

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 FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
Equity Index Options					
E-MINI S&P500	2,441,244	2,863,481	-14.7%	1,707,101	43.0%
S&P 500	272,543	573,756	-52.5%	129,015	111.2%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	75,072	87,614	-14.3%	55,737	34.7%
NASDAQ	0	0	-	0	-
EOM S&P 500	34,306	27,106	26.6%	101,743	-66.3%
EOM EMINI S&P	579,542	199,869	190.0%	554,586	4.5%
EOW1 S&P 500	58,135	26,577	118.7%	53,484	8.7%
EOW1 EMINI S&P 500	459,345	289,186	58.8%	377,387	21.7%
EOW2 S&P 500	23,206	14,290	62.4%	27,412	-15.3%
EOW2 EMINI S&P 500	195,009	109,622	77.9%	239,489	-18.6%
EOW4 EMINI S&P 500	49,931	23,550	112.0%	49,407	1.1%
EOW3 EMINI S&P 500	726,007	4,487	16,080.2%	1,148,878	-36.8%
EOW3 S&P 500	97,825	17,910	446.2%	233,646	-58.1%

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
FX Futures					
AUSTRALIAN DOLLAR	141,956	122,821	15.6%	101,571	39.8%
BRITISH POUND	226,948	274,875	-17.4%	212,001	7.1%
BRAZIL REAL	31,024	14,009	121.5%	45,733	-32.2%
CANADIAN DOLLAR	136,122	159,085	-14.4%	114,362	19.0%
E-MINI EURO FX	9,220	6,818	35.2%	8,139	13.3%
EURO FX	432,074	422,229	2.3%	407,338	6.1%
E-MINI JAPANESE YEN	1,513	1,828	-17.2%	1,300	16.4%
JAPANESE YEN	204,782	262,291	-21.9%	204,638	0.1%
MEXICAN PESO	194,869	141,856	37.4%	184,340	5.7%
NEW ZEALND DOLLAR	57,114	31,986	78.6%	51,590	10.7%
NKR/USD CROSS RATE	1,449	1,167	24.2%	1,362	6.4%
RUSSIAN RUBLE	29,183	30,030	-2.8%	30,482	-4.3%
S.AFRICAN RAND	27,639	5,188	432.7%	19,956	38.5%
SWISS FRANC	46,627	47,613	-2.1%	49,779	-6.3%
AD/CD CROSS RATES	3	6	-50.0%	3	0.0%
AD/JY CROSS RATES	1,783	891	100.1%	1,661	7.3%
AD/NE CROSS RATES	7	12	-41.7%	6	16.7%
BP/JY CROSS RATES	372	689	-46.0%	236	57.6%
BP/SF CROSS RATES	0	62	-100.0%	0	-
CD/JY CROSS RATES	1	3	-66.7%	1	0.0%
EC/AD CROSS RATES	1,036	862	20.2%	967	7.1%
EC/CD CROSS RATES	1,446	1,334	8.4%	1,082	33.6%
EC/NOK CROSS RATES	2	1	100.0%	5	-60.0%
EC/SEK CROSS RATES	367	272	34.9%	369	-0.5%
EFX/BP CROSS RATES	30,948	34,193	-9.5%	26,736	15.8%
EFX/JY CROSS RATES	19,939	12,668	57.4%	16,706	19.4%
EFX/SF CROSS RATES	12,582	15,105	-16.7%	13,182	-4.6%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,425	860	65.7%	1,490	-4.4%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	1,901	462	311.5%	1,777	7.0%
POLISH ZLOTY (EC)	2	1,708	-99.9%	2	0.0%
SHEKEL	0	0	-	0	-
RMB USD	205	833	-75.4%	220	-6.8%
KOREAN WON	50	22	127.3%	18	177.8%
TURKISH LIRA	1,334	7	18,957.1%	1,240	7.6%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,638	6,085	9.1%	6,073	9.3%
E-MICRO GBP/USD	2,098	2,760	-24.0%	2,168	-3.2%
E-MICRO USD/CAD	0	2	-100.0%	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	3,450	2,773	24.4%	2,251	53.3%
MICRO CHF/USD	399	516	-22.7%	345	15.7%
FCXRX	46	0	-	21	119.0%
CHINESE RENMINBI (CNH)	1,859	3,369	-44.8%	2,405	-22.7%
USDZAR	10	0	0.0%	10	0.0%
INDIAN RUPEE	875	903	-3.1%	767	14.1%
E-MICRO INR/USD	498	30	1,560.0%	134	271.6%
E-MICRO USD/CNH	0	25	-100.0%	0	-
E-MICRO JPY/USD	2,131	2,696	-21.0%	1,585	34.4%
E-MICRO CAD/USD	1,156	2,108	-45.2%	1,067	8.3%

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 FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
FX Options					
AUSTRALIAN DOLLAR	55,346	74,175	-25.4%	45,360	22.0%
BRITISH POUND	96,607	122,710	-21.3%	66,108	46.1%
CANADIAN DOLLAR	43,474	83,466	-47.9%	38,697	12.3%
EURO FX	222,402	320,289	-30.6%	182,679	21.7%
JAPANESE YEN	145,667	157,699	-7.6%	108,199	34.6%
MEXICAN PESO	4,694	3,698	26.9%	9,260	-49.3%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	1,187	-100.0%	0	-
SWISS FRANC	4,824	21,188	-77.2%	3,886	24.1%
JAPANESE YEN (EU)	70	943	-92.6%	253	-72.3%
EURO FX (EU)	193	5,595	-96.6%	209	-7.7%
CANADIAN DOLLAR (EU)	35	152	-77.0%	24	45.8%
BRITISH POUND (EU)	551	2,108	-73.9%	292	88.7%
AUSTRALIAN DLR (EU)	0	559	-100.0%	0	-
CAD/USD PQO 2pm Fix	25,998	0	-	40,185	-35.3%
JPY/USD PQO 2pm Fix	66,082	0	-	96,878	-31.8%
CHF/USD PQO 2pm Fix	2,842	0	-	3,672	-22.6%
AUD/USD PQO 2pm Fix	29,503	0	-	39,293	-24.9%
EUR/USD PQO 2pm Fix	104,653	0	-	127,295	-17.8%
GBP/USD PQO 2pm Fix	41,047	0	-	55,111	-25.5%
Commodities and Alternative Investments					
Futures					
LIVE CATTLE	335,148	276,296	21.3%	350,151	-4.3%
FEEDER CATTLE	51,005	41,418	23.1%	49,638	2.8%
LEAN HOGS	220,871	195,462	13.0%	220,658	0.1%
LUMBER	5,906	4,476	31.9%	3,898	51.5%
MILK	34,790	34,893	-0.3%	32,959	5.6%
MLK MID	0	0	-	0	-
NFD MILK	7,815	7,899	-1.1%	7,547	3.6%
BUTTER CS	5,565	6,541	-14.9%	5,426	2.6%
CLASS IV MILK	4,588	2,509	82.9%	4,457	2.9%
DRY WHEY	6,590	5,763	14.4%	5,475	20.4%
GSCI EXCESS RETURN FUT	48,337	34,417	40.4%	46,027	5.0%
GOLDMAN SACHS	15,479	11,631	33.1%	15,158	2.1%
HOUSING INDEX	58	37	56.8%	54	7.4%
HDD WEATHER	1,550	1,328	16.7%	2,425	-36.1%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	300	827	-63.7%	300	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	400	500	-20.0%	300	33.3%
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	1,744	0	-	2,204	-20.9%
CASH-SETTLED CHEESE	28,427	35,079	-19.0%	24,242	17.3%
MALAYSIAN PALM SWAP	23,188	10,892	112.9%	23,766	-2.4%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	17,033	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 FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
Commodities and Alternative Investments					
Options					
LIVE CATTLE	183,360	254,881	-28.1%	223,128	-17.8%
FEEDER CATTLE	33,172	37,763	-12.2%	28,176	17.7%
LEAN HOGS	151,277	174,939	-13.5%	173,634	-12.9%
LUMBER	613	482	27.2%	979	-37.4%
MILK	93,291	63,278	47.4%	92,669	0.7%
MLK MID	678	367	84.7%	703	-3.6%
NFD MILK	11,241	12,501	-10.1%	6,743	66.7%
BUTTER CS	6,268	5,205	20.4%	6,786	-7.6%
CLASS IV MILK	7,022	3,076	128.3%	6,913	1.6%
DRY WHEY	1,213	486	149.6%	1,240	-2.2%
HOUSING INDEX	0	0	-	18	-100.0%
HDD WEATHER	2,250	0	-	1,250	80.0%
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	1,500	5,500	-72.7%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	3,500	-28.6%	2,500	0.0%
LV CATL CSO	443	25	1,672.0%	886	-50.0%
CASH-SETTLED CHEESE	37,918	35,074	8.1%	35,617	6.5%
 Foreign Exchange Futures					
CHILEAN PESO	301	0	-	82	267.1%
 TOTAL FUTURES GROUP					
Interest Rate Futures	12,730,036	10,926,644	16.5%	11,994,384	6.1%
Equity Index Futures	3,771,142	3,889,625	-3.0%	3,458,629	9.0%
FX Futures	1,633,083	1,613,063	1.2%	1,515,118	7.8%
Commodities and Alternative Invest	808,944	683,090	18.4%	811,868	-0.4%
Foreign Exchange Futures	301	0	-	82	267.1%
TOTAL FUTURES	18,943,506	17,112,422	10.7%	17,780,081	6.5%
 TOTAL OPTIONS GROUP					
Interest Rate Options	42,454,191	39,618,603	7.2%	37,283,017	13.9%
Equity Index Options	5,012,165	4,237,448	18.3%	4,677,885	7.1%
FX Options	843,988	793,769	6.3%	817,401	3.3%
Commodities and Alternative Invest	549,446	611,177	-10.1%	597,942	-8.1%
TOTAL OPTIONS	48,859,790	45,260,997	8.0%	43,376,245	12.6%

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
TOTAL COMBINED					
Interest Rate	55,184,227	50,545,247	9.2%	49,277,401	12.0%
Equity Index	8,783,307	8,127,073	8.1%	8,136,514	7.9%
FX	2,477,071	2,406,832	2.9%	2,332,519	6.2%
Commodities and Alternative Invest	1,358,390	1,294,267	5.0%	1,409,810	-3.6%
Foreign Exchange	301	0	-	82	267.1%
GRAND TOTAL	67,803,296	62,373,419	8.7%	61,156,326	10.9%