

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2018	Open Interest FEB 2017	% CHG	Open Interest JAN 2018	% CHG
Interest Rate Futures					
EURODOLLARS	17,013,395	12,727,154	33.7%	15,085,393	12.8%
1-MONTH EURODOLLAR	4,709	2,882	63.4%	5,686	-17.2%
Interest Rate Options					
EURODOLLARS	27,568,713	24,537,861	12.4%	24,664,073	11.8%
EURO MIDCURVE	21,698,016	17,916,330	21.1%	17,494,911	24.0%
Equity Index Futures					
E-MINI S&P500	3,292,316	3,108,007	5.9%	3,419,566	-3.7%
S&P 500	143,147	109,817	30.4%	111,907	27.9%
E-MINI MIDCAP	74,031	96,368	-23.2%	89,484	-17.3%
S&P 500 GROWTH	13	19	-31.6%	13	0.0%
S&P 500/VALUE	105,923	55,660	90.3%	98,707	7.3%
E-MINI RUSSELL 2000	529,028	0	-	547,127	-3.3%
E-MINI RUSSELL 1000	8,511	80	10,538.8%	8,441	0.8%
E-MINI NASDAQ 100	232,456	239,580	-3.0%	260,053	-10.6%
NIKKEI 225 (\$) STOCK	56,963	32,042	77.8%	51,410	10.8%
NIKKEI 225 (YEN) STOCK	82,407	58,274	41.4%	68,882	19.6%
NASDAQ BIOTECH	1,011	552	83.2%	1,011	0.0%
FT-SE 100	144	48	200.0%	205	-29.8%
E-MINI RUSSELL 1000 GROWTH	4,216	101	4,074.3%	3,925	7.4%
E-MINI RUSSELL 1000 VALUE	12,523	926	1,252.4%	13,016	-3.8%
IBOVESPA INDEX	551	164	236.0%	442	24.7%
S&P CONSUMER STAPLES SECT	22,962	7,281	215.4%	23,438	-2.0%
S&P CONSUMER DSCRTNRY SE	7,010	6,208	12.9%	8,329	-15.8%
S&P HEALTH CARE SECTOR	7,758	6,628	17.0%	7,752	0.1%
S&P UTILITIES SECTOR	24,281	7,872	208.4%	23,744	2.3%
S&P TECHNOLOGY SECTOR	14,029	6,208	126.0%	13,548	3.6%
S&P INDUSTRIAL SECTOR	5,396	6,842	-21.1%	4,951	9.0%
S&P FINANCIAL SECTOR	30,228	11,600	160.6%	30,031	0.7%
S&P ENERGY SECTOR	13,358	7,902	69.0%	13,277	0.6%
S&P MATERIALS SECTOR	7,685	3,451	122.7%	7,610	1.0%
YEN DENOMINATED TOPIX	151	0	-	0	-
BITCOIN FUTURES	1,680	0	-	1,405	19.6%
E-mini FTSE 100 (USD)	0	0	-	0	0.0%
E-mini FTSE China 50	158	203	-22.2%	435	-63.7%
E-MINI S&P REAL ESTATE SELE	6,470	3,450	87.5%	6,305	2.6%
FTSE Emerging	38	0	-	2	1,800.0%
NIFTY 50	69	1,859	-96.3%	1,071	-93.6%



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Equity Index Options					
E-MINI S&P500	2,661,775	2,441,244	9.0%	2,171,883	22.6%
S&P 500	193,222	272,543	-29.1%	134,665	43.5%
E-MINI MIDCAP	0	0	-	0	-
E-MINI RUSSELL 2000	18,608	0	-	6,492	186.6%
E-MINI NASDAQ 100	79,543	75,072	6.0%	117,667	-32.4%
EOM S&P 500	77,430	34,306	125.7%	137,855	-43.8%
EOM EMINI S&P	685,646	579,542	18.3%	735,776	-6.8%
EOW1 S&P 500	37,182	58,135	-36.0%	87,279	-57.4%
EOW1 EMINI S&P 500	304,647	459,345	-33.7%	471,630	-35.4%
EOW2 S&P 500	5,392	23,206	-76.8%	22,130	-75.6%
EOW2 EMINI S&P 500	141,766	195,009	-27.3%	245,018	-42.1%
EOW4 EMINI S&P 500	63,402	49,931	27.0%	112,134	-43.5%
EOW1 E-MINI RUSSELL 2000 WE	2,370	0	-	1,488	59.3%
EOW4 E-MINI RUSSELL 2000 WE	572	0	-	998	-42.7%
EOW1 E-MINI RUSSELL 2000 WE	1,478	0	-	621	138.0%
EOW2 E-MINI RUSSELL 2000 WE	2,248	0	-	1,316	70.8%
EOM E-MINI RUSSELL 2000 END	6,057	0	-	3,003	101.7%
EOW3 E-MINI RUSSELL 2000 WE	8,634	0	-	7,573	14.0%
EOW3 EMINI S&P 500	695,344	726,007	-4.2%	1,146,739	-39.4%
EOW3 S&P 500	73,049	97,825	-25.3%	220,758	-66.9%

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FX Futures					
AUSTRALIAN DOLLAR	112,230	141,956	-20.9%	146,168	-23.2%
BRITISH POUND	203,354	226,948	-10.4%	228,325	-10.9%
BRAZIL REAL	46,745	31,024	50.7%	37,128	25.9%
CANADIAN DOLLAR	144,561	136,122	6.2%	178,871	-19.2%
E-MINI EURO FX	14,308	9,220	55.2%	14,257	0.4%
EURO FX	567,504	432,074	31.3%	600,012	-5.4%
E-MINI JAPANESE YEN	1,215	1,513	-19.7%	931	30.5%
JAPANESE YEN	266,080	204,782	29.9%	260,653	2.1%
MEXICAN PESO	188,649	194,869	-3.2%	190,211	-0.8%
NEW ZEALND DOLLAR	58,663	57,114	2.7%	54,933	6.8%
NKR/USD CROSS RATE	2,047	1,449	41.3%	1,613	26.9%
RUSSIAN RUBLE	51,474	29,183	76.4%	57,709	-10.8%
S.AFRICAN RAND	14,429	27,639	-47.8%	14,098	2.3%
SWISS FRANC	68,482	46,627	46.9%	71,241	-3.9%
AD/CD CROSS RATES	3	3	0.0%	1	200.0%
AD/JY CROSS RATES	473	1,783	-73.5%	1,674	-71.7%
AD/NE CROSS RATES	46	7	557.1%	25	84.0%
BP/JY CROSS RATES	645	372	73.4%	910	-29.1%
BP/SF CROSS RATES	180	0	-	61	195.1%
CD/JY CROSS RATES	0	1	-100.0%	0	-
EC/AD CROSS RATES	1,327	1,036	28.1%	1,483	-10.5%
EC/CD CROSS RATES	1,835	1,446	26.9%	1,722	6.6%
EC/NOK CROSS RATES	91	2	4,450.0%	51	78.4%
EC/SEK CROSS RATES	714	367	94.6%	815	-12.4%
EFX/BP CROSS RATES	35,728	30,948	15.4%	38,044	-6.1%
EFX/JY CROSS RATES	25,725	19,939	29.0%	29,191	-11.9%
EFX/SF CROSS RATES	14,689	12,582	16.7%	15,842	-7.3%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,504	1,425	5.5%	1,860	-19.1%
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	41	1,901	-97.8%	56	-26.8%
POLISH ZLOTY (EC)	19	2	850.0%	18	5.6%
SHEKEL	665	0	-	564	17.9%
RMB USD	7	205	-96.6%	8	-12.5%
KOREAN WON	52	50	4.0%	145	-64.1%
TURKISH LIRA	6,578	1,334	393.1%	5,858	12.3%
E-MICRO EUR/USD	14,764	6,638	122.4%	12,882	14.6%
E-MICRO GBP/USD	6,321	2,098	201.3%	5,018	26.0%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	0	-	0	-
E-MICRO AUD/USD	3,471	3,450	0.6%	2,694	28.8%
CHINESE RENMINBI (CNH)	1,202	1,859	-35.3%	877	37.1%
USDZAR	1	10	-90.0%	1	0.0%
INDIAN RUPEE	1,524	875	74.2%	1,032	47.7%
E-MICRO INR/USD	794	498	59.4%	429	85.1%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO JPY/USD	2,154	2,131	1.1%	1,784	20.7%
E-MICRO CAD/USD	1,816	1,156	57.1%	1,561	16.3%
BDI	0	46	-100.0%	0	-
E-MICRO CHF/USD	234	399	-41.4%	219	6.8%

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FX Options					
AUSTRALIAN DOLLAR	0	55,346	-100.0%	0	-
BRITISH POUND	0	96,607	-100.0%	0	-
CANADIAN DOLLAR	0	43,474	-100.0%	0	-
EURO FX	0	222,402	-100.0%	0	-
JAPANESE YEN	0	145,667	-100.0%	0	-
MEXICAN PESO	1,883	4,694	-59.9%	1,522	23.7%
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	4,824	-100.0%	0	-
EFX/JY CROSS RATES	0	0	-	1,435	-100.0%
JAPANESE YEN (EU)	15	70	-78.6%	15	0.0%
EURO FX (EU)	44	193	-77.2%	43	2.3%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	52	35	48.6%	22	136.4%
BRITISH POUND (EU)	295	551	-46.5%	255	15.7%
AUSTRALIAN DLR (EU)	0	0	-	0	-
JPY/USD PQO 2pm Fix	142,300	66,082	115.3%	129,720	9.7%
AUD/USD PQO 2pm Fix	116,643	29,503	295.4%	109,907	6.1%
GBP/USD PQO 2pm Fix	172,934	41,047	321.3%	183,088	-5.5%
EUR/USD PQO 2pm Fix	353,537	104,653	237.8%	405,565	-12.8%
CAD/USD PQO 2pm Fix	87,150	25,998	235.2%	93,319	-6.6%
CHF/USD PQO 2pm Fix	2,070	2,842	-27.2%	2,808	-26.3%
Foreign Exchange Futures					
CHILEAN PESO	2,185	301	625.9%	1,706	28.1%
Foreign Exchange Options					
AUD/USD PQO 2pm Fix	34	0	-	4	750.0%

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Ag Products Futures					
LIVE CATTLE	377,283	335,148	12.6%	363,263	3.9%
FEEDER CATTLE	57,928	51,005	13.6%	53,473	8.3%
LEAN HOGS	233,804	220,871	5.9%	240,749	-2.9%
LUMBER	7,045	5,906	19.3%	7,169	-1.7%
MILK	25,481	34,790	-26.8%	26,883	-5.2%
MLK MID	34	0	-	30	13.3%
NFD MILK	8,116	7,815	3.9%	8,241	-1.5%
BUTTER CS	8,307	5,565	49.3%	7,337	13.2%
CLASS IV MILK	1,826	4,588	-60.2%	1,654	10.4%
DRY WHEY	3,978	6,590	-39.6%	4,216	-5.6%
GSCI EXCESS RETURN FUT	58,637	48,337	21.3%	58,571	0.1%
GOLDMAN SACHS	14,005	15,479	-9.5%	14,409	-2.8%
HOUSING INDEX	31	58	-46.6%	35	-11.4%
HDD WEATHER	5,315	1,550	242.9%	7,590	-30.0%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	0	300	-100.0%	0	-
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	400	-100.0%	0	-
HDD EURO SEASONAL STRIP	0	150	-100.0%	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-
USD CRUDE PALM OIL	5,090	1,744	191.9%	5,470	-6.9%
CASH-SETTLED CHEESE	29,164	28,427	2.6%	30,802	-5.3%
MALAYSIAN PALM SWAP	18,276	23,188	-21.2%	19,624	-6.9%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	3,762	17,033	-77.9%	15,028	-75.0%
Ag Products Options					
LIVE CATTLE	183,030	183,360	-0.2%	195,065	-6.2%
FEEDER CATTLE	39,568	33,172	19.3%	31,657	25.0%
LEAN HOGS	142,621	151,277	-5.7%	158,415	-10.0%
LUMBER	1,473	613	140.3%	2,381	-38.1%
MILK	66,582	93,291	-28.6%	70,308	-5.3%
MLK MID	296	678	-56.3%	305	-3.0%
NFD MILK	12,015	11,241	6.9%	12,682	-5.3%
BUTTER CS	9,311	6,268	48.5%	7,586	22.7%
CLASS IV MILK	4,296	7,022	-38.8%	3,565	20.5%
DRY WHEY	2,786	1,213	129.7%	3,209	-13.2%
HOUSING INDEX	2	0	-	17	-88.2%
HDD WEATHER	0	2,250	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,000	16,700	-16.2%	14,000	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	1,500	-100.0%	0	-
HDD EURO SEASONAL STRIP	2,500	2,500	0.0%	2,500	0.0%
LV CATL CSO	5	443	-98.9%	5	0.0%
CASH-SETTLED CHEESE	45,275	37,918	19.4%	48,474	-6.6%



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TOTAL FUTURES GROUP					
Interest Rate Futures	17,018,104	12,730,036	33.7%	15,091,079	12.8%
Equity Index Futures	4,684,513	3,771,142	24.2%	4,816,087	-2.7%
FX Futures	1,862,344	1,633,083	14.0%	1,980,975	-6.0%
Foreign Exchange Futures	2,185	301	625.9%	1,706	28.1%
Ag Products Futures	858,082	808,944	6.1%	864,544	-0.7%
TOTAL FUTURES	24,425,228	18,943,506	28.9%	22,754,391	7.3%
TOTAL OPTIONS GROUP					
Interest Rate Options	49,266,729	42,454,191	16.0%	42,158,984	16.9%
Equity Index Options	5,058,365	5,012,165	0.9%	5,625,025	-10.1%
FX Options	876,923	843,988	3.9%	927,699	-5.5%
Foreign Exchange Options	34	0	-	4	750.0%
Ag Products Options	523,760	549,446	-4.7%	550,169	-4.8%
TOTAL OPTIONS	55,725,811	48,859,790	14.1%	49,261,881	13.1%
TOTAL COMBINED					
Interest Rate	66,284,833	55,184,227	20.1%	57,250,063	15.8%
Equity Index	9,742,878	8,783,307	10.9%	10,441,112	-6.7%
FX	2,739,267	2,477,071	10.6%	2,908,674	-5.8%
Foreign Exchange	2,219	301	637.2%	1,710	29.8%
Ag Products	1,381,842	1,358,390	1.7%	1,414,713	-2.3%
GRAND TOTAL	80,151,039	67,803,296	18.2%	72,016,272	11.3%