

CME Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
Interest Rate Futures					
EURODOLLARS	12,829,797	9,791,466	31.0%	12,727,154	0.8%
1-MONTH EURODOLLAR	4,043	998	305.1%	2,882	40.3%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	21,971,635	25,667,505	-14.4%	24,537,861	-10.5%
EURO MIDCURVE	16,013,814	9,265,760	72.8%	17,916,330	-10.6%
Equity Index Futures					
E-MINI S&P500	2,833,526	2,855,475	-0.8%	3,108,007	-8.8%
S&P 500	77,282	66,061	17.0%	109,817	-29.6%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	90,156	83,967	7.4%	96,368	-6.4%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	19	17	11.8%	19	0.0%
S&P 500/VALUE	53,047	29,862	77.6%	55,660	-4.7%
E-MINI RUSSELL 1000	368	30	1,126.7%	80	360.0%
E-MINI NASDAQ 100	238,856	220,746	8.2%	239,580	-0.3%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	36,696	30,649	19.7%	32,042	14.5%
NIKKEI 225 (YEN) STOCK	60,855	62,780	-3.1%	58,274	4.4%
NASDAQ BIOTECH	324	0	-	552	-41.3%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	146	200	-27.0%	251	-41.8%
E-MINI RUSSELL 1000 GROWTH	51	39	30.8%	101	-49.5%
E-MINI RUSSELL 1000 VALUE	1,337	18	7,327.8%	926	44.4%
IBOVESPA INDEX	143	315	-54.6%	164	-12.8%
S&P CONSUMER STAPLES SECT	8,375	23,321	-64.1%	7,281	15.0%
S&P CONSUMER DSCRTNRY SE	3,988	6,130	-34.9%	6,208	-35.8%
S&P HEALTH CARE SECTOR	7,474	3,722	100.8%	6,628	12.8%
S&P UTILITIES SECTOR	12,556	14,761	-14.9%	7,872	59.5%
S&P TECHNOLOGY SECTOR	5,252	2,773	89.4%	6,208	-15.4%
S&P INDUSTRIAL SECTOR	3,572	6,379	-44.0%	6,842	-47.8%
S&P FINANCIAL SECTOR	10,826	9,234	17.2%	11,600	-6.7%
S&P ENERGY SECTOR	6,576	1,798	265.7%	7,902	-16.8%
S&P MATERIALS SECTOR	3,770	1,257	199.9%	3,451	9.2%
E-MINI S&P REAL ESTATE SELE	2,156	0	-	3,450	-37.5%
NIFTY 50	1,586	1,175	35.0%	1,859	-14.7%



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Equity Index Options					
E-MINI S&P500	1,131,567	2,733,987	-58.6%	2,441,244	-53.6%
S&P 500	79,380	501,714	-84.2%	272,543	-70.9%
E-MINI MIDCAP	0	2	-100.0%	0	-
E-MINI NASDAQ 100	44,416	56,980	-22.0%	75,072	-40.8%
NASDAQ	0	0	-	0	-
EOM S&P 500	18,810	105,866	-82.2%	34,306	-45.2%
EOM EMINI S&P	517,621	354,331	46.1%	579,542	-10.7%
EOW1 S&P 500	64,607	23,604	173.7%	58,135	11.1%
EOW1 EMINI S&P 500	495,056	317,839	55.8%	459,345	7.8%
EOW2 S&P 500	18,715	38,378	-51.2%	23,206	-19.4%
EOW2 EMINI S&P 500	218,604	180,194	21.3%	195,009	12.1%
EOW4 EMINI S&P 500	0	41,786	-100.0%	49,931	-100.0%
EOW3 EMINI S&P 500	1,615,636	38,998	4,042.9%	726,007	122.5%
EOW3 S&P 500	271,788	58,095	367.8%	97,825	177.8%

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FX Futures					
AUSTRALIAN DOLLAR	137,605	120,776	13.9%	141,956	-3.1%
BRITISH POUND	246,071	244,673	0.6%	226,948	8.4%
BRAZIL REAL	32,502	45,071	-27.9%	31,024	4.8%
CANADIAN DOLLAR	122,558	105,938	15.7%	136,122	-10.0%
E-MINI EURO FX	9,840	5,824	69.0%	9,220	6.7%
EURO FX	402,816	342,782	17.5%	432,074	-6.8%
E-MINI JAPANESE YEN	7,239	1,074	574.0%	1,513	378.5%
JAPANESE YEN	195,473	149,929	30.4%	204,782	-4.5%
MEXICAN PESO	198,361	111,137	78.5%	194,869	1.8%
NEW ZEALND DOLLAR	39,456	28,293	39.5%	57,114	-30.9%
NKR/USD CROSS RATE	1,261	1,138	10.8%	1,449	-13.0%
RUSSIAN RUBLE	35,197	27,130	29.7%	29,183	20.6%
S.AFRICAN RAND	26,736	4,291	523.1%	27,639	-3.3%
SWISS FRANC	38,298	36,241	5.7%	46,627	-17.9%
AD/CD CROSS RATES	4	0	-	3	33.3%
AD/JY CROSS RATES	887	505	75.6%	1,783	-50.3%
AD/NE CROSS RATES	22	27	-18.5%	7	214.3%
BP/JY CROSS RATES	472	287	64.5%	372	26.9%
BP/SF CROSS RATES	4	2	100.0%	0	-
CD/JY CROSS RATES	40	0	-	1	3,900.0%
EC/AD CROSS RATES	4,533	557	713.8%	1,036	337.5%
EC/CD CROSS RATES	1,279	886	44.4%	1,446	-11.5%
EC/NOK CROSS RATES	34	1	3,300.0%	2	1,600.0%
EC/SEK CROSS RATES	396	273	45.1%	367	7.9%
EFX/BP CROSS RATES	35,703	32,203	10.9%	30,948	15.4%
EFX/JY CROSS RATES	16,023	12,046	33.0%	19,939	-19.6%
EFX/SF CROSS RATES	13,157	8,604	52.9%	12,582	4.6%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,294	918	41.0%	1,425	-9.2%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	43	401	-89.3%	1,901	-97.7%
POLISH ZLOTY (EC)	2	2,367	-99.9%	2	0.0%
SHEKEL	0	0	-	0	-
RMB USD	72	513	-86.0%	205	-64.9%
KOREAN WON	26	21	23.8%	50	-48.0%
TURKISH LIRA	1,373	0	-	1,334	2.9%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	4,453	3,743	19.0%	6,638	-32.9%
E-MICRO GBP/USD	2,629	1,574	67.0%	2,098	25.3%
E-MICRO USD/CAD	0	3	-100.0%	0	-
E-MICRO USD/CHF	0	1	-100.0%	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	1,720	2,516	-31.6%	3,450	-50.1%
MICRO CHF/USD	223	1,131	-80.3%	399	-44.1%
FCXRX	9	0	-	46	-80.4%
CHINESE RENMINBI (CNH)	1,436	3,228	-55.5%	1,859	-22.8%
USDZAR	0	0	-	10	-100.0%
INDIAN RUPEE	960	320	200.0%	875	9.7%
E-MICRO INR/USD	417	87	379.3%	498	-16.3%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO JPY/USD	1,195	1,364	-12.4%	2,131	-43.9%
E-MICRO CAD/USD	854	2,188	-61.0%	1,156	-26.1%

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.

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FX Options					
AUSTRALIAN DOLLAR	21,953	75,535	-70.9%	55,346	-60.3%
BRITISH POUND	33,307	119,879	-72.2%	96,607	-65.5%
CANADIAN DOLLAR	14,070	79,534	-82.3%	43,474	-67.6%
EURO FX	94,853	292,090	-67.5%	222,402	-57.4%
JAPANESE YEN	48,914	139,546	-64.9%	145,667	-66.4%
MEXICAN PESO	1,675	1,742	-3.8%	4,694	-64.3%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	1,187	-100.0%	0	-
SWISS FRANC	2,230	11,000	-79.7%	4,824	-53.8%
JAPANESE YEN (EU)	4	852	-99.5%	70	-94.3%
EURO FX (EU)	137	3,448	-96.0%	193	-29.0%
SWISS FRANC (EU)	1	0	-	0	-
CANADIAN DOLLAR (EU)	30	32	-6.2%	35	-14.3%
BRITISH POUND (EU)	504	2,089	-75.9%	551	-8.5%
AUSTRALIAN DLR (EU)	0	481	-100.0%	0	-
CAD/USD PQO 2pm Fix	48,685	0	-	25,998	87.3%
JPY/USD PQO 2pm Fix	114,523	0	-	66,082	73.3%
CHF/USD PQO 2pm Fix	2,870	0	-	2,842	1.0%
AUD/USD PQO 2pm Fix	56,623	0	-	29,503	91.9%
EUR/USD PQO 2pm Fix	186,737	0	-	104,653	78.4%
GBP/USD PQO 2pm Fix	83,773	0	-	41,047	104.1%

Commodities and Alternative Investments

Futures					
LIVE CATTLE	392,036	291,595	34.4%	335,148	17.0%
FEEDER CATTLE	59,116	38,734	52.6%	51,005	15.9%
LEAN HOGS	203,449	230,656	-11.8%	220,871	-7.9%
LUMBER	5,813	5,025	15.7%	5,906	-1.6%
MILK	36,530	30,586	19.4%	34,790	5.0%
MLK MID	0	0	0.0%	0	-
NFD MILK	7,533	5,732	31.4%	7,815	-3.6%
BUTTER CS	6,377	5,798	10.0%	5,565	14.6%
CLASS IV MILK	4,992	2,046	144.0%	4,588	8.8%
DRY WHEY	6,749	4,574	47.6%	6,590	2.4%
GSCI EXCESS RETURN FUT	48,568	36,397	33.4%	48,337	0.5%
GOLDMAN SACHS	15,456	11,520	34.2%	15,479	-0.1%
HOUSING INDEX	66	37	78.4%	58	13.8%
HDD WEATHER	500	550	-9.1%	1,550	-67.7%
CDD WEATHER	25,000	0	-	0	-
HDD SEASONAL STRIP	100	827	-87.9%	300	-66.7%
CDD SEASONAL STRIP	250	750	-66.7%	0	-
HDD WEATHER EUROPEAN	175	600	-70.8%	400	-56.3%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	150	100	50.0%	150	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
USD CRUDE PALM OIL	1,204	0	-	1,744	-31.0%
CASH-SETTLED CHEESE	31,847	31,881	-0.1%	28,427	12.0%
MALAYSIAN PALM SWAP	24,312	13,872	75.3%	23,188	4.8%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	29,740	13,072	127.5%	17,033	74.6%

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Commodities and Alternative Investments					
Options					
LIVE CATTLE	224,984	290,380	-22.5%	183,360	22.7%
FEEDER CATTLE	34,419	31,183	10.4%	33,172	3.8%
LEAN HOGS	181,684	184,513	-1.5%	151,277	20.1%
LUMBER	1,009	1,033	-2.3%	613	64.6%
MILK	98,202	56,897	72.6%	93,291	5.3%
MLK MID	672	319	110.7%	678	-0.9%
NFD MILK	13,164	7,921	66.2%	11,241	17.1%
BUTTER CS	5,991	4,215	42.1%	6,268	-4.4%
CLASS IV MILK	6,862	2,778	147.0%	7,022	-2.3%
DRY WHEY	1,344	214	528.0%	1,213	10.8%
HOUSING INDEX	6	0	-	0	-
HDD WEATHER	2,000	0	-	2,250	-11.1%
CDD WEATHER	47,000	0	-	0	-
HDD SEASONAL STRIP	14,100	14,100	0.0%	16,700	-15.6%
CDD SEASONAL STRIP	1,000	13,500	-92.6%	0	-
HDD WEATHER EUROPEAN	1,500	5,500	-72.7%	1,500	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	458	25	1,732.0%	443	3.4%
CASH-SETTLED CHEESE	38,094	28,240	34.9%	37,918	0.5%
 Foreign Exchange Futures					
CHILEAN PESO	138	4	3,350.0%	301	-54.2%
 TOTAL FUTURES GROUP					
Interest Rate Futures	12,833,840	9,792,464	31.1%	12,730,036	0.8%
Equity Index Futures	3,458,937	3,420,709	1.1%	3,771,142	-8.3%
FX Futures	1,582,673	1,300,073	21.7%	1,633,083	-3.1%
Commodities and Alternative Invest	899,963	724,352	24.2%	808,944	11.3%
Foreign Exchange Futures	138	4	3,350.0%	301	-54.2%
TOTAL FUTURES	18,775,551	15,237,602	23.2%	18,943,506	-0.9%
 TOTAL OPTIONS GROUP					
Interest Rate Options	37,985,449	34,933,265	8.7%	42,454,191	-10.5%
Equity Index Options	4,476,200	4,451,774	0.5%	5,012,165	-10.7%
FX Options	710,889	727,415	-2.3%	843,988	-15.8%
Commodities and Alternative Invest	674,989	644,318	4.8%	549,446	22.8%
TOTAL OPTIONS	43,847,527	40,756,772	7.6%	48,859,790	-10.3%



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TOTAL COMBINED					
Interest Rate	50,819,289	44,725,729	13.6%	55,184,227	-7.9%
Equity Index	7,935,137	7,872,483	0.8%	8,783,307	-9.7%
FX	2,293,562	2,027,488	13.1%	2,477,071	-7.4%
Commodities and Alternative Invest	1,574,952	1,368,670	15.1%	1,358,390	15.9%
Foreign Exchange	138	4	3,350.0%	301	-54.2%
GRAND TOTAL	62,623,078	55,994,374	11.8%	67,803,296	-7.6%