

CME Exchange Open Interest Report - Monthly

	Open Interest MAR 2018	Open Interest MAR 2017	% CHG	Open Interest FEB 2018	% CHG
Interest Rate Futures					
EURODOLLARS	16,882,213	12,829,797	31.6%	17,013,395	-0.8%
1-MONTH EURODOLLAR	7,081	4,043	75.1%	4,709	50.4%
Interest Rate Options					
EURODOLLARS	27,302,180	21,971,635	24.3%	27,568,713	-1.0%
EURO MIDCURVE	18,926,408	16,013,814	18.2%	21,698,016	-12.8%
Equity Index Futures					
E-MINI S&P500	2,988,089	2,833,526	5.5%	3,292,316	-9.2%
S&P 500	127,436	77,282	64.9%	143,147	-11.0%
E-MINI MIDCAP	79,509	90,156	-11.8%	74,031	7.4%
S&P 500 GROWTH	13	19	-31.6%	13	0.0%
S&P 500/VALUE	107,521	53,047	102.7%	105,923	1.5%
E-MINI RUSSELL 2000	476,241	0	-	529,028	-10.0%
E-MINI RUSSELL 1000	8,000	368	2,073.9%	8,511	-6.0%
E-MINI NASDAQ 100	250,985	238,856	5.1%	232,456	8.0%
NIKKEI 225 (\$) STOCK	43,711	36,696	19.1%	56,963	-23.3%
NIKKEI 225 (YEN) STOCK	64,692	60,855	6.3%	82,407	-21.5%
NASDAQ BIOTECH	964	324	197.5%	1,011	-4.6%
FT-SE 100	19	15	26.7%	144	-86.8%
E-MINI RUSSELL 1000 GROWTH	1,624	51	3,084.3%	4,216	-61.5%
E-MINI RUSSELL 1000 VALUE	7,628	1,337	470.5%	12,523	-39.1%
IBOVESPA INDEX	676	143	372.7%	551	22.7%
S&P CONSUMER STAPLES SECT	25,322	8,375	202.4%	22,962	10.3%
S&P CONSUMER DSCRTNRY SE	6,079	3,988	52.4%	7,010	-13.3%
S&P HEALTH CARE SECTOR	6,821	7,474	-8.7%	7,758	-12.1%
S&P UTILITIES SECTOR	23,571	12,556	87.7%	24,281	-2.9%
S&P TECHNOLOGY SECTOR	11,085	5,252	111.1%	14,029	-21.0%
S&P INDUSTRIAL SECTOR	5,120	3,572	43.3%	5,396	-5.1%
S&P FINANCIAL SECTOR	32,163	10,826	197.1%	30,228	6.4%
S&P ENERGY SECTOR	11,803	6,576	79.5%	13,358	-11.6%
S&P MATERIALS SECTOR	4,178	3,770	10.8%	7,685	-45.6%
YEN DENOMINATED TOPIX	90	0	-	151	-40.4%
BITCOIN FUTURES	1,710	0	-	1,680	1.8%
E-mini FTSE 100 (USD)	0	0	-	0	0.0%
E-mini FTSE China 50	226	131	72.5%	158	43.0%
E-MINI S&P REAL ESTATE SELE	2,988	2,156	38.6%	6,470	-53.8%
FTSE Emerging	20	0	-	38	-47.4%
NIFTY 50	1,510	1,586	-4.8%	69	2,088.4%



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Equity Index Options					
E-MINI S&P500	1,639,472	1,131,567	44.9%	2,661,775	-38.4%
S&P 500	96,009	79,380	20.9%	193,222	-50.3%
E-MINI MIDCAP	0	0	-	0	-
E-MINI RUSSELL 2000	7,267	0	-	18,608	-60.9%
E-MINI NASDAQ 100	70,778	44,416	59.4%	79,543	-11.0%
EOM S&P 500	23,602	18,810	25.5%	77,430	-69.5%
EOM EMINI S&P	498,323	517,621	-3.7%	685,646	-27.3%
EOW1 S&P 500	10,013	64,607	-84.5%	37,182	-73.1%
EOW1 EMINI S&P 500	247,024	495,056	-50.1%	304,647	-18.9%
EOW2 S&P 500	8,609	18,715	-54.0%	5,392	59.7%
EOW2 EMINI S&P 500	132,476	218,604	-39.4%	141,766	-6.6%
EOW4 EMINI S&P 500	55,264	0	-	63,402	-12.8%
EOW1 E-MINI RUSSELL 2000 WE	2,464	0	-	2,370	4.0%
EOW4 E-MINI RUSSELL 2000 WE	1,369	0	-	572	139.3%
EOW1 E-MINI RUSSELL 2000 WE	1,733	0	-	1,478	17.3%
EOW2 E-MINI RUSSELL 2000 WE	1,590	0	-	2,248	-29.3%
EOM E-MINI RUSSELL 2000 END	481	0	-	6,057	-92.1%
EOW3 E-MINI RUSSELL 2000 WE	26,819	0	-	8,634	210.6%
EOW3 EMINI S&P 500	1,231,223	1,615,636	-23.8%	695,344	77.1%
EOW3 S&P 500	113,937	271,788	-58.1%	73,049	56.0%

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FX Futures					
AUSTRALIAN DOLLAR	107,983	137,605	-21.5%	112,230	-3.8%
BRITISH POUND	175,349	246,071	-28.7%	203,354	-13.8%
BRAZIL REAL	37,248	32,502	14.6%	46,745	-20.3%
CANADIAN DOLLAR	125,373	122,558	2.3%	144,561	-13.3%
E-MINI EURO FX	12,706	9,840	29.1%	14,308	-11.2%
EURO FX	491,007	402,816	21.9%	567,504	-13.5%
E-MINI JAPANESE YEN	552	7,239	-92.4%	1,215	-54.6%
JAPANESE YEN	148,556	195,473	-24.0%	266,080	-44.2%
MEXICAN PESO	206,023	198,361	3.9%	188,649	9.2%
NEW ZEALND DOLLAR	46,812	39,456	18.6%	58,663	-20.2%
NKR/USD CROSS RATE	1,400	1,261	11.0%	2,047	-31.6%
RUSSIAN RUBLE	28,651	35,197	-18.6%	51,474	-44.3%
S.AFRICAN RAND	11,428	26,736	-57.3%	14,429	-20.8%
SWISS FRANC	46,924	38,298	22.5%	68,482	-31.5%
AD/CD CROSS RATES	0	4	-100.0%	3	-100.0%
AD/JY CROSS RATES	971	887	9.5%	473	105.3%
AD/NE CROSS RATES	79	22	259.1%	46	71.7%
BP/JY CROSS RATES	479	472	1.5%	645	-25.7%
BP/SF CROSS RATES	75	4	1,775.0%	180	-58.3%
CD/JY CROSS RATES	100	40	150.0%	0	-
EC/AD CROSS RATES	1,239	4,533	-72.7%	1,327	-6.6%
EC/CD CROSS RATES	1,564	1,279	22.3%	1,835	-14.8%
EC/NOK CROSS RATES	89	34	161.8%	91	-2.2%
EC/SEK CROSS RATES	793	396	100.3%	714	11.1%
EFX/BP CROSS RATES	36,636	35,703	2.6%	35,728	2.5%
EFX/JY CROSS RATES	17,881	16,023	11.6%	25,725	-30.5%
EFX/SF CROSS RATES	10,153	13,157	-22.8%	14,689	-30.9%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,500	1,294	15.9%	1,504	-0.3%
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	59	43	37.2%	41	43.9%
POLISH ZLOTY (EC)	3	2	50.0%	19	-84.2%
SHEKEL	805	0	-	665	21.1%
RMB USD	3	72	-95.8%	7	-57.1%
KOREAN WON	59	26	126.9%	52	13.5%
TURKISH LIRA	8,317	1,373	505.8%	6,578	26.4%
E-MICRO EUR/USD	8,606	4,453	93.3%	14,764	-41.7%
E-MICRO GBP/USD	4,106	2,629	56.2%	6,321	-35.0%
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	1,646	1,720	-4.3%	3,471	-52.6%
CHINESE RENMINBI (CNH)	1,170	1,436	-18.5%	1,202	-2.7%
USDZAR	0	0	-	1	-100.0%
INDIAN RUPEE	1,278	960	33.1%	1,524	-16.1%
E-MICRO INR/USD	163	417	-60.9%	794	-79.5%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO JPY/USD	1,454	1,195	21.7%	2,154	-32.5%
E-MICRO CAD/USD	1,388	854	62.5%	1,816	-23.6%
BDI	0	9	-100.0%	0	-
E-MICRO CHF/USD	151	223	-32.3%	234	-35.5%

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FX Options					
AUSTRALIAN DOLLAR	0	21,953	-100.0%	0	-
BRITISH POUND	0	33,307	-100.0%	0	-
CANADIAN DOLLAR	0	14,070	-100.0%	0	-
EURO FX	0	94,853	-100.0%	0	-
JAPANESE YEN	0	48,914	-100.0%	0	-
MEXICAN PESO	2,301	1,675	37.4%	1,883	22.2%
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	2,230	-100.0%	0	-
EFX/JY CROSS RATES	0	0	-	0	0.0%
JAPANESE YEN (EU)	0	4	-100.0%	15	-100.0%
EURO FX (EU)	15	137	-89.1%	44	-65.9%
SWISS FRANC (EU)	0	1	-100.0%	0	-
CANADIAN DOLLAR (EU)	50	30	66.7%	52	-3.8%
BRITISH POUND (EU)	236	504	-53.2%	295	-20.0%
AUSTRALIAN DLR (EU)	0	0	-	0	-
JPY/USD PQO 2pm Fix	135,699	114,523	18.5%	142,300	-4.6%
AUD/USD PQO 2pm Fix	111,255	56,623	96.5%	116,643	-4.6%
GBP/USD PQO 2pm Fix	139,699	83,773	66.8%	172,934	-19.2%
EUR/USD PQO 2pm Fix	310,996	186,737	66.5%	353,537	-12.0%
CAD/USD PQO 2pm Fix	82,047	48,685	68.5%	87,150	-5.9%
CHF/USD PQO 2pm Fix	1,367	2,870	-52.4%	2,070	-34.0%
Foreign Exchange Futures					
CHILEAN PESO	1,298	138	840.6%	2,185	-40.6%
Foreign Exchange Options					
AUD/USD PQO 2pm Fix	8	0	-	34	-76.5%

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Ag Products Futures					
LIVE CATTLE	356,828	392,036	-9.0%	377,283	-5.4%
FEEDER CATTLE	55,941	59,116	-5.4%	57,928	-3.4%
LEAN HOGS	234,184	203,449	15.1%	233,804	0.2%
LUMBER	6,520	5,813	12.2%	7,045	-7.5%
MILK	24,306	36,530	-33.5%	25,481	-4.6%
MLK MID	0	0	-	34	-100.0%
NFD MILK	8,609	7,533	14.3%	8,116	6.1%
BUTTER CS	7,707	6,377	20.9%	8,307	-7.2%
CLASS IV MILK	1,692	4,992	-66.1%	1,826	-7.3%
DRY WHEY	3,662	6,749	-45.7%	3,978	-7.9%
GSCI EXCESS RETURN FUT	58,318	48,568	20.1%	58,637	-0.5%
GOLDMAN SACHS	15,269	15,456	-1.2%	14,005	9.0%
HOUSING INDEX	32	66	-51.5%	31	3.2%
HDD WEATHER	2,750	500	450.0%	5,315	-48.3%
CDD WEATHER	0	25,000	-100.0%	0	-
HDD SEASONAL STRIP	0	100	-100.0%	0	-
CDD SEASONAL STRIP	0	250	-100.0%	0	-
HDD WEATHER EUROPEAN	0	175	-100.0%	0	-
HDD EURO SEASONAL STRIP	0	150	-100.0%	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-
USD CRUDE PALM OIL	5,190	1,204	331.1%	5,090	2.0%
CASH-SETTLED CHEESE	27,293	31,847	-14.3%	29,164	-6.4%
MALAYSIAN PALM SWAP	18,398	24,312	-24.3%	18,276	0.7%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	3,762	29,740	-87.4%	3,762	0.0%
Ag Products Options					
LIVE CATTLE	207,455	224,984	-7.8%	183,030	13.3%
FEEDER CATTLE	46,882	34,419	36.2%	39,568	18.5%
LEAN HOGS	180,315	181,684	-0.8%	142,621	26.4%
LUMBER	2,159	1,009	114.0%	1,473	46.6%
MILK	75,103	98,202	-23.5%	66,582	12.8%
MLK MID	335	672	-50.1%	296	13.2%
NFD MILK	15,594	13,164	18.5%	12,015	29.8%
BUTTER CS	10,344	5,991	72.7%	9,311	11.1%
CLASS IV MILK	4,458	6,862	-35.0%	4,296	3.8%
DRY WHEY	3,035	1,344	125.8%	2,786	8.9%
HOUSING INDEX	2	6	-66.7%	2	0.0%
HDD WEATHER	0	2,000	-100.0%	0	-
CDD WEATHER	0	47,000	-100.0%	0	-
HDD SEASONAL STRIP	9,500	14,100	-32.6%	14,000	-32.1%
CDD SEASONAL STRIP	0	1,000	-100.0%	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	458	-98.9%	5	0.0%
CASH-SETTLED CHEESE	47,327	38,094	24.2%	45,275	4.5%

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TOTAL FUTURES GROUP					
Interest Rate Futures	16,889,294	12,833,840	31.6%	17,018,104	-0.8%
Equity Index Futures	4,289,794	3,458,937	24.0%	4,684,513	-8.4%
FX Futures	1,540,779	1,582,673	-2.6%	1,862,344	-17.3%
Foreign Exchange Futures	1,298	138	840.6%	2,185	-40.6%
Ag Products Futures	830,461	899,963	-7.7%	858,082	-3.2%
TOTAL FUTURES	23,551,626	18,775,551	25.4%	24,425,228	-3.6%
TOTAL OPTIONS GROUP					
Interest Rate Options	46,228,588	37,985,449	21.7%	49,266,729	-6.2%
Equity Index Options	4,168,453	4,476,200	-6.9%	5,058,365	-17.6%
FX Options	783,665	710,889	10.2%	876,923	-10.6%
Foreign Exchange Options	8	0	-	34	-76.5%
Ag Products Options	605,014	674,989	-10.4%	523,760	15.5%
TOTAL OPTIONS	51,785,728	43,847,527	18.1%	55,725,811	-7.1%
TOTAL COMBINED					
Interest Rate	63,117,882	50,819,289	24.2%	66,284,833	-4.8%
Equity Index	8,458,247	7,935,137	6.6%	9,742,878	-13.2%
FX	2,324,444	2,293,562	1.3%	2,739,267	-15.1%
Foreign Exchange	1,306	138	846.4%	2,219	-41.1%
Ag Products	1,435,475	1,574,952	-8.9%	1,381,842	3.9%
GRAND TOTAL	75,337,354	62,623,078	20.3%	80,151,039	-6.0%