

## CME Exchange Open Interest Report - Monthly

	Open Interest AUG 2017	Open Interest AUG 2016	% CHG	Open Interest JUL 2017	% CHG
<b>Interest Rate Futures</b>					
EURODOLLARS	13,873,091	11,129,252	24.7%	13,172,945	5.3%
1-MONTH EURODOLLAR	2,895	618	368.4%	5,995	-51.7%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
<b>Interest Rate Options</b>					
EURODOLLARS	24,652,645	23,238,422	6.1%	23,388,603	5.4%
EURO MIDCURVE	16,254,196	10,083,663	61.2%	13,646,991	19.1%
<b>Equity Index Futures</b>					
E-MINI S&P500	3,373,769	3,110,845	8.5%	3,030,405	11.3%
S&P 500	112,745	100,345	12.4%	89,687	25.7%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	87,130	84,882	2.6%	92,275	-5.6%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	20	24	-16.7%	21	-4.8%
S&P 500/VALUE	102,940	52,046	97.8%	92,908	10.8%
E-MINI RUSSELL 2000	21,362	0	-	5,723	273.3%
E-MINI RUSSELL 1000	855	6	14,150.0%	466	83.5%
E-MINI NASDAQ 100	297,374	309,118	-3.8%	293,228	1.4%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	35,240	37,916	-7.1%	35,613	-1.0%
NIKKEI 225 (YEN) STOCK	57,859	68,437	-15.5%	54,889	5.4%
NASDAQ BIOTECH	643	124	418.5%	743	-13.5%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	639	226	182.7%	812	-21.3%
E-MINI RUSSELL 1000 GROWTH	2,045	7	29,114.3%	885	131.1%
E-MINI RUSSELL 1000 VALUE	1,616	912	77.2%	242	567.8%
IBOVESPA INDEX	345	207	66.7%	208	65.9%
S&P CONSUMER STAPLES SECT	14,083	12,540	12.3%	13,048	7.9%
S&P CONSUMER DSCRTNRY SE	2,399	10,595	-77.4%	2,401	-0.1%
S&P HEALTH CARE SECTOR	14,475	5,971	142.4%	15,569	-7.0%
S&P UTILITIES SECTOR	22,753	8,938	154.6%	22,457	1.3%
S&P TECHNOLOGY SECTOR	8,912	4,784	86.3%	7,833	13.8%
S&P INDUSTRIAL SECTOR	12,267	11,210	9.4%	6,730	82.3%
S&P FINANCIAL SECTOR	29,807	5,979	398.5%	25,551	16.7%
S&P ENERGY SECTOR	9,746	3,642	167.6%	8,289	17.6%
S&P MATERIALS SECTOR	7,266	3,377	115.2%	6,764	7.4%
E-MINI S&P REAL ESTATE SELE	7,110	1	710,900.0%	6,701	6.1%
NIFTY 50	1,822	624	192.0%	707	157.7%



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<b>Equity Index Options</b>					
E-MINI S&P500	2,175,469	2,554,869	-14.9%	1,491,771	45.8%
S&P 500	202,501	320,258	-36.8%	114,002	77.6%
E-MINI MIDCAP	0	2	-100.0%	0	-
E-MINI RUSSELL 2000	5,731	0	-	1,479	287.5%
E-MINI NASDAQ 100	84,789	90,916	-6.7%	71,986	17.8%
NASDAQ	0	0	-	0	-
EOM S&P 500	106,161	132,832	-20.1%	59,252	79.2%
EOM EMINI S&P	777,597	686,954	13.2%	706,227	10.1%
EOW1 S&P 500	68,596	62,186	10.3%	101,776	-32.6%
EOW1 EMINI S&P 500	327,874	380,621	-13.9%	386,643	-15.2%
EOW2 S&P 500	44,983	21,859	105.8%	14,194	216.9%
EOW2 EMINI S&P 500	255,947	218,802	17.0%	143,175	78.8%
EOW4 EMINI S&P 500	109,048	72,114	51.2%	51,707	110.9%
EOM3 E-MINI S&P 500 END OF M	2,626	0	-	1,850	41.9%
EOW3 EMINI S&P 500	825,107	775,972	6.3%	1,118,930	-26.3%
EOW3 S&P 500	121,605	147,451	-17.5%	172,266	-29.4%

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<b>FX Futures</b>					
AUSTRALIAN DOLLAR	157,078	107,743	45.8%	139,242	12.8%
BRITISH POUND	225,129	252,055	-10.7%	213,286	5.6%
BRAZIL REAL	33,409	34,838	-4.1%	30,532	9.4%
CANADIAN DOLLAR	196,329	123,269	59.3%	190,219	3.2%
E-MINI EURO FX	15,335	4,775	221.2%	14,606	5.0%
EURO FX	465,272	364,936	27.5%	455,955	2.0%
E-MINI JAPANESE YEN	1,106	1,979	-44.1%	1,072	3.2%
JAPANESE YEN	206,852	165,535	25.0%	241,605	-14.4%
MEXICAN PESO	242,163	118,763	103.9%	214,991	12.6%
NEW ZEALND DOLLAR	45,350	48,820	-7.1%	54,160	-16.3%
NKR/USD CROSS RATE	955	1,237	-22.8%	602	58.6%
RUSSIAN RUBLE	38,133	39,660	-3.9%	34,988	9.0%
S.AFRICAN RAND	27,198	5,285	414.6%	21,427	26.9%
SWISS FRANC	42,077	44,636	-5.7%	40,080	5.0%
AD/CD CROSS RATES	2	0	-	0	-
AD/JY CROSS RATES	897	1,197	-25.1%	1,647	-45.5%
AD/NE CROSS RATES	104	32	225.0%	45	131.1%
BP/JY CROSS RATES	499	520	-4.0%	528	-5.5%
BP/SF CROSS RATES	29	18	61.1%	25	16.0%
CD/JY CROSS RATES	46	1	4,500.0%	56	-17.9%
EC/AD CROSS RATES	1,406	867	62.2%	1,484	-5.3%
EC/CD CROSS RATES	1,548	954	62.3%	1,751	-11.6%
EC/NOK CROSS RATES	55	1	5,400.0%	22	150.0%
EC/SEK CROSS RATES	783	260	201.2%	819	-4.4%
EFX/BP CROSS RATES	35,131	31,902	10.1%	33,115	6.1%
EFX/JY CROSS RATES	21,460	11,211	91.4%	25,048	-14.3%
EFX/SF CROSS RATES	12,075	14,456	-16.5%	12,664	-4.7%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,760	1,285	37.0%	1,629	8.0%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	73	883	-91.7%	56	30.4%
POLISH ZLOTY (EC)	4	4	0.0%	11	-63.6%
SHEKEL	228	0	-	0	-
RMB USD	38	348	-89.1%	43	-11.6%
KOREAN WON	29	23	26.1%	27	7.4%
TURKISH LIRA	2,782	0	-	2,577	8.0%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	8,491	4,000	112.3%	8,246	3.0%
E-MICRO GBP/USD	3,564	3,619	-1.5%	2,802	27.2%
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	4,594	2,603	76.5%	4,227	8.7%
MICRO CHF/USD	184	508	-63.8%	175	5.1%
FCXR	6	1	500.0%	6	0.0%
CHINESE RENMINBI (CNH)	1,076	2,371	-54.6%	768	40.1%
USDZAR	0	0	-	0	-
INDIAN RUPEE	971	669	45.1%	954	1.8%
E-MICRO INR/USD	533	64	732.8%	248	114.9%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO JPY/USD	2,249	1,267	77.5%	2,242	0.3%
E-MICRO CAD/USD	3,179	1,320	140.8%	2,779	14.4%

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<b>FX Options</b>					
AUSTRALIAN DOLLAR	0	74,790	-100.0%	0	-
BRITISH POUND	0	116,463	-100.0%	0	-
CANADIAN DOLLAR	0	63,281	-100.0%	0	-
EURO FX	0	259,420	-100.0%	0	-
JAPANESE YEN	0	167,583	-100.0%	0	-
MEXICAN PESO	784	3,230	-75.7%	1,126	-30.4%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	7,748	-100.0%	0	-
JAPANESE YEN (EU)	23	845	-97.3%	23	0.0%
EURO FX (EU)	125	2,692	-95.4%	71	76.1%
SWISS FRANC (EU)	3	0	-	2	50.0%
CANADIAN DOLLAR (EU)	14	121	-88.4%	12	16.7%
BRITISH POUND (EU)	699	782	-10.6%	509	37.3%
AUSTRALIAN DLR (EU)	0	102	-100.0%	0	-
CAD/USD PQO 2pm Fix	118,869	594	19,911.6%	117,282	1.4%
JPY/USD PQO 2pm Fix	155,936	533	29,156.3%	139,371	11.9%
CHF/USD PQO 2pm Fix	6,213	72	8,529.2%	4,357	42.6%
AUD/USD PQO 2pm Fix	89,306	496	17,905.2%	86,738	3.0%
EUR/USD PQO 2pm Fix	375,909	1,267	29,569.2%	338,323	11.1%
GBP/USD PQO 2pm Fix	155,911	772	20,095.7%	148,658	4.9%

### Commodities and Alternative Investments

<b>Futures</b>					
LIVE CATTLE	314,834	257,745	22.1%	356,231	-11.6%
FEEDER CATTLE	54,440	40,829	33.3%	59,011	-7.7%
LEAN HOGS	246,566	210,109	17.4%	268,508	-8.2%
LUMBER	4,526	4,109	10.1%	4,864	-6.9%
MILK	23,618	34,573	-31.7%	30,370	-22.2%
MLK MID	0	5	-100.0%	0	-
NFD MILK	5,706	5,762	-1.0%	6,206	-8.1%
BUTTER CS	5,055	7,198	-29.8%	5,907	-14.4%
CLASS IV MILK	2,797	4,009	-30.2%	3,466	-19.3%
DRY WHEY	3,291	4,532	-27.4%	4,338	-24.1%
GSCI EXCESS RETURN FUT	54,273	40,819	33.0%	54,405	-0.2%
GOLDMAN SACHS	14,734	13,250	11.2%	15,121	-2.6%
HOUSING INDEX	45	36	25.0%	54	-16.7%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	10,300	1,925	435.1%	16,000	-35.6%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	1,100	1,425	-22.8%	1,100	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
CAT EURO SEASONAL STRIP	0	250	-100.0%	0	-
USD CRUDE PALM OIL	660	120	450.0%	900	-26.7%
CASH-SETTLED CHEESE	17,832	27,487	-35.1%	22,373	-20.3%
MALAYSIAN PALM SWAP	27,188	20,068	35.5%	28,030	-3.0%
PALM OIL	0	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	181,806	212,997	-14.6%	203,419	-10.6%
FEEDER CATTLE	57,379	31,620	81.5%	47,342	21.2%
LEAN HOGS	182,770	166,171	10.0%	184,619	-1.0%
LUMBER	687	684	0.4%	1,087	-36.8%
MILK	68,414	70,329	-2.7%	85,209	-19.7%
MLK MID	326	426	-23.5%	501	-34.9%
NFD MILK	8,159	4,913	66.1%	10,768	-24.2%
BUTTER CS	6,413	3,943	62.6%	6,780	-5.4%
CLASS IV MILK	6,504	6,263	3.8%	7,225	-10.0%
DRY WHEY	1,622	625	159.5%	2,128	-23.8%
HOUSING INDEX	10	18	-44.4%	0	-
HDD WEATHER	0	0	-	0	-
CDD WEATHER	20,000	1,000	1,900.0%	30,000	-33.3%
HDD SEASONAL STRIP	6,500	0	-	0	-
CDD SEASONAL STRIP	2,800	28,500	-90.2%	2,800	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
LV CATL CSO	0	5	-100.0%	350	-100.0%
CASH-SETTLED CHEESE	24,675	25,299	-2.5%	32,723	-24.6%
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	2,800	0	-	3,403	-17.7%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	13,875,986	11,129,870	24.7%	13,178,940	5.3%
Equity Index Futures	4,225,222	3,832,756	10.2%	3,814,155	10.8%
FX Futures	1,800,182	1,393,915	29.1%	1,756,759	2.5%
Commodities and Alternative Invest	803,998	687,323	17.0%	893,917	-10.1%
Foreign Exchange Futures	2,800	0	-	3,403	-17.7%
<b>TOTAL FUTURES</b>	<b>20,708,188</b>	<b>17,043,864</b>	<b>21.5%</b>	<b>19,647,174</b>	<b>5.4%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	40,906,841	33,322,085	22.8%	37,035,594	10.5%
Equity Index Options	5,108,034	5,464,836	-6.5%	4,435,258	15.2%
FX Options	903,792	700,791	29.0%	836,472	8.0%
Commodities and Alternative Invest	568,065	552,793	2.8%	614,951	-7.6%
<b>TOTAL OPTIONS</b>	<b>47,486,732</b>	<b>40,040,505</b>	<b>18.6%</b>	<b>42,922,275</b>	<b>10.6%</b>



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<b>TOTAL COMBINED</b>					
Interest Rate	54,782,827	44,451,955	23.2%	50,214,534	9.1%
Equity Index	9,333,256	9,297,592	0.4%	8,249,413	13.1%
FX	2,703,974	2,094,706	29.1%	2,593,231	4.3%
Commodities and Alternative Invest	1,372,063	1,240,116	10.6%	1,508,868	-9.1%
Foreign Exchange	2,800	0	-	3,403	-17.7%
<b>GRAND TOTAL</b>	<b>68,194,920</b>	<b>57,084,369</b>	<b>19.5%</b>	<b>62,569,449</b>	<b>9.0%</b>