

CME Exchange Open Interest Report - Monthly

	Open Interest NOV 2017	Open Interest NOV 2016	% CHG	Open Interest OCT 2017	% CHG
Interest Rate Futures					
EURODOLLARS	13,865,939	12,844,399	8.0%	12,636,898	9.7%
1-MONTH EURODOLLAR	4,938	1,872	163.8%	3,581	37.9%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	27,105,617	25,423,040	6.6%	24,894,623	8.9%
EURO MIDCURVE	19,425,803	15,392,098	26.2%	18,979,811	2.3%
Equity Index Futures					
E-MINI S&P500	3,483,970	3,056,171	14.0%	3,185,901	9.4%
S&P 500	130,443	94,206	38.5%	111,156	17.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	93,386	88,153	5.9%	92,051	1.5%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	22	18	22.2%	22	0.0%
S&P 500/VALUE	98,925	50,802	94.7%	108,747	-9.0%
E-MINI RUSSELL 2000	585,495	0	-	544,200	7.6%
E-MINI RUSSELL 1000	9,366	19	49,194.7%	8,597	8.9%
E-MINI NASDAQ 100	300,870	251,112	19.8%	271,979	10.6%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	42,143	37,293	13.0%	43,523	-3.2%
NIKKEI 225 (YEN) STOCK	60,015	76,427	-21.5%	76,278	-21.3%
NASDAQ BIOTECH	410	620	-33.9%	457	-10.3%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	221	55	301.8%	149	48.3%
E-MINI RUSSELL 1000 GROWTH	9,375	64	14,548.4%	5,904	58.8%
E-MINI RUSSELL 1000 VALUE	12,531	782	1,502.4%	9,322	34.4%
IBOVESPA INDEX	407	188	116.5%	389	4.6%
S&P CONSUMER STAPLES SECT	22,352	8,186	173.1%	18,989	17.7%
S&P CONSUMER DSCRTNRY SE	3,679	7,911	-53.5%	3,454	6.5%
S&P HEALTH CARE SECTOR	8,575	5,428	58.0%	8,791	-2.5%
S&P UTILITIES SECTOR	21,625	7,475	189.3%	22,489	-3.8%
S&P TECHNOLOGY SECTOR	9,290	3,962	134.5%	9,905	-6.2%
S&P INDUSTRIAL SECTOR	4,623	16,808	-72.5%	5,573	-17.0%
S&P FINANCIAL SECTOR	32,212	13,162	144.7%	30,073	7.1%
S&P ENERGY SECTOR	12,495	3,985	213.6%	12,135	3.0%
S&P MATERIALS SECTOR	6,295	3,687	70.7%	5,984	5.2%
E-mini FTSE 100 (USD)	0	0	-	0	0.0%
E-mini FTSE China 50	192	253	-24.1%	182	5.5%
E-MINI S&P REAL ESTATE SELE	3,079	3,466	-11.2%	3,330	-7.5%
FTSE Emerging	10	21	-52.4%	21	-52.4%
NIFTY 50	620	634	-2.2%	914	-32.2%



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Equity Index Options					
E-MINI S&P500	2,557,862	2,420,354	5.7%	1,914,724	33.6%
S&P 500	247,011	279,330	-11.6%	146,928	68.1%
E-MINI MIDCAP	0	0	-	0	-
E-MINI RUSSELL 2000	10,843	0	-	9,008	20.4%
E-MINI NASDAQ 100	121,592	66,170	83.8%	100,087	21.5%
NASDAQ	0	0	-	0	-
EOM S&P 500	118,122	136,788	-13.6%	123,370	-4.3%
EOM EMINI S&P	907,553	585,826	54.9%	872,344	4.0%
EOW1 S&P 500	90,265	29,935	201.5%	74,468	21.2%
EOW1 EMINI S&P 500	453,021	317,646	42.6%	374,342	21.0%
EOW2 S&P 500	40,252	30,512	31.9%	17,660	127.9%
EOW2 EMINI S&P 500	298,746	247,513	20.7%	190,782	56.6%
EOW4 EMINI S&P 500	98,154	39,841	146.4%	86,687	13.2%
EOW1 E-MINI RUSSELL 2000 WE	621	0	-	1,109	-44.0%
EOW4 E-MINI RUSSELL 2000 WE	685	0	-	59	1,061.0%
EOW1 E-MINI RUSSELL 2000 WE	513	0	-	766	-33.0%
EOW2 E-MINI RUSSELL 2000 WE	1,096	0	-	564	94.3%
EOM E-MINI RUSSELL 2000 END	1,825	0	-	208	777.4%
EOW3 E-MINI RUSSELL 2000 WE	4,457	0	-	10,855	-58.9%
EOW3 EMINI S&P 500	739,336	613,409	20.5%	1,161,942	-36.4%
EOW3 S&P 500	144,270	140,010	3.0%	214,729	-32.8%

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FX Futures					
AUSTRALIAN DOLLAR	134,180	92,669	44.8%	132,062	1.6%
BRITISH POUND	198,312	245,320	-19.2%	185,192	7.1%
BRAZIL REAL	28,374	32,334	-12.2%	34,776	-18.4%
CANADIAN DOLLAR	147,623	113,041	30.6%	157,542	-6.3%
E-MINI EURO FX	13,842	7,812	77.2%	12,159	13.8%
EURO FX	497,261	451,446	10.1%	440,646	12.8%
E-MINI JAPANESE YEN	1,378	1,812	-24.0%	1,297	6.2%
JAPANESE YEN	238,657	215,010	11.0%	277,786	-14.1%
MEXICAN PESO	174,859	157,007	11.4%	177,307	-1.4%
NEW ZEALND DOLLAR	62,177	50,077	24.2%	49,611	25.3%
NKR/USD CROSS RATE	789	1,150	-31.4%	887	-11.0%
RUSSIAN RUBLE	50,805	33,208	53.0%	53,190	-4.5%
S.AFRICAN RAND	22,267	4,896	354.8%	21,229	4.9%
SWISS FRANC	81,139	65,713	23.5%	74,717	8.6%
AD/CD CROSS RATES	2	2	0.0%	2	0.0%
AD/JY CROSS RATES	1,232	775	59.0%	1,187	3.8%
AD/NE CROSS RATES	19	8	137.5%	24	-20.8%
BP/JY CROSS RATES	402	510	-21.2%	368	9.2%
BP/SF CROSS RATES	51	11	363.6%	12	325.0%
CD/JY CROSS RATES	0	0	0.0%	0	-
EC/AD CROSS RATES	1,880	851	120.9%	1,242	51.4%
EC/CD CROSS RATES	1,756	953	84.3%	1,728	1.6%
EC/NOK CROSS RATES	126	1	12,500.0%	48	162.5%
EC/SEK CROSS RATES	622	242	157.0%	618	0.6%
EFX/BP CROSS RATES	40,001	27,195	47.1%	34,975	14.4%
EFX/JY CROSS RATES	25,890	13,003	99.1%	24,189	7.0%
EFX/SF CROSS RATES	14,133	21,964	-35.7%	13,770	2.6%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,954	1,924	1.6%	1,805	8.3%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	118	2,561	-95.4%	73	61.6%
POLISH ZLOTY (EC)	16	5	220.0%	6	166.7%
SHEKEL	486	0	-	451	7.8%
RMB USD	19	229	-91.7%	19	0.0%
KOREAN WON	68	17	300.0%	36	88.9%
TURKISH LIRA	4,116	3	137,100.0%	3,974	3.6%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	7,342	9,746	-24.7%	6,050	21.4%
E-MICRO GBP/USD	3,430	4,169	-17.7%	2,637	30.1%
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	2,249	2,423	-7.2%	1,848	21.7%
MICRO CHF/USD	130	379	-65.7%	202	-35.6%
FCXRX	0	21	-100.0%	0	-
CHINESE RENMINBI (CNH)	988	2,980	-66.8%	1,171	-15.6%
USDZAR	0	20	-100.0%	0	-
INDIAN RUPEE	665	724	-8.1%	566	17.5%
E-MICRO INR/USD	168	384	-56.3%	192	-12.5%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO JPY/USD	1,844	2,841	-35.1%	1,845	-0.1%
E-MICRO CAD/USD	2,862	1,651	73.3%	2,553	12.1%

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FX Options					
AUSTRALIAN DOLLAR	0	67,053	-100.0%	0	-
BRITISH POUND	0	92,863	-100.0%	0	-
CANADIAN DOLLAR	0	45,416	-100.0%	0	-
EURO FX	0	237,476	-100.0%	0	-
JAPANESE YEN	0	151,820	-100.0%	0	-
MEXICAN PESO	9,231	7,922	16.5%	8,492	8.7%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	7,876	-100.0%	0	-
JAPANESE YEN (EU)	18	92	-80.4%	18	0.0%
EURO FX (EU)	40	649	-93.8%	42	-4.8%
SWISS FRANC (EU)	1	0	-	1	0.0%
CANADIAN DOLLAR (EU)	26	24	8.3%	1	2,500.0%
BRITISH POUND (EU)	1,599	482	231.7%	1,604	-0.3%
AUSTRALIAN DLR (EU)	0	22	-100.0%	0	-
OTC AUDUSD SUB	242	0	-	137	76.6%
OTC CADUSD SUB	386	0	-	50	672.0%
JAPANESE YEN VOL	789	0	-	158	399.4%
OTC GBPUSD SUB	1,415	0	-	210	573.8%
EURO FX VOL	2,519	0	-	875	187.9%
CANADIAN DOLLAR VOL	890	0	-	299	197.7%
CAD/USD PQO 2pm Fix	99,143	22,043	349.8%	104,913	-5.5%
JPY/USD PQO 2pm Fix	157,278	51,678	204.3%	157,040	0.2%
CHF/USD PQO 2pm Fix	15,139	3,010	403.0%	13,814	9.6%
AUD/USD PQO 2pm Fix	76,167	26,509	187.3%	85,684	-11.1%
EUR/USD PQO 2pm Fix	396,729	84,934	367.1%	367,302	8.0%
GBP/USD PQO 2pm Fix	183,773	28,765	538.9%	175,749	4.6%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	378,830	291,040	30.2%	354,616	6.8%
FEEDER CATTLE	58,050	45,140	28.6%	63,490	-8.6%
LEAN HOGS	254,564	217,421	17.1%	263,551	-3.4%
LUMBER	6,319	3,807	66.0%	6,854	-7.8%
MILK	24,558	34,532	-28.9%	25,039	-1.9%
MLK MID	0	5	-100.0%	0	-
NFD MILK	6,384	6,603	-3.3%	7,312	-12.7%
BUTTER CS	4,322	6,587	-34.4%	5,840	-26.0%
CLASS IV MILK	1,736	5,010	-65.3%	2,626	-33.9%
DRY WHEY	3,369	5,114	-34.1%	3,526	-4.5%
GSCI EXCESS RETURN FUT	56,302	42,634	32.1%	54,751	2.8%
GOLDMAN SACHS	14,526	14,932	-2.7%	16,249	-10.6%
HOUSING INDEX	34	38	-10.5%	51	-33.3%
HDD WEATHER	550	2,051	-73.2%	350	57.1%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	0	300	-100.0%	0	-
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	50	-100.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	150	-100.0%	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-
USD CRUDE PALM OIL	3,640	2,120	71.7%	2,220	64.0%
CASH-SETTLED CHEESE	24,382	24,685	-1.2%	22,077	10.4%
MALAYSIAN PALM SWAP	23,412	21,628	8.2%	24,888	-5.9%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	15,028	17,033	-11.8%	15,028	0.0%
Commodities and Alternative Investments					
Options					
LIVE CATTLE	202,805	236,177	-14.1%	174,380	16.3%
FEEDER CATTLE	26,811	28,069	-4.5%	30,863	-13.1%
LEAN HOGS	181,831	214,099	-15.1%	160,793	13.1%
LUMBER	2,350	988	137.9%	1,110	111.7%
MILK	72,531	69,581	4.2%	78,169	-7.2%
MLK MID	327	467	-30.0%	338	-3.3%
NFD MILK	12,892	4,760	170.8%	13,461	-4.2%
BUTTER CS	7,943	4,018	97.7%	9,721	-18.3%
CLASS IV MILK	4,145	6,511	-36.3%	5,519	-24.9%
DRY WHEY	3,105	524	492.6%	2,761	12.5%
HOUSING INDEX	17	18	-5.6%	17	0.0%
HDD WEATHER	0	1,000	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,000	16,500	-15.2%	9,500	47.4%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	2,500	0.0%	0	-
LV CATL CSO	5	16	-68.8%	5	0.0%
CASH-SETTLED CHEESE	41,402	26,742	54.8%	43,844	-5.6%

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Foreign Exchange Futures					
CHILEAN PESO	2,900	0	-	2,972	-2.4%
Foreign Exchange Options					
OTC AUDUSD SUB	19	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	13,870,877	12,846,271	8.0%	12,640,479	9.7%
Equity Index Futures	4,952,626	3,730,888	32.7%	4,580,515	8.1%
FX Futures	1,764,232	1,567,087	12.6%	1,719,992	2.6%
Commodities and Alternative Invest	876,006	740,880	18.2%	868,468	0.9%
Foreign Exchange Futures	2,900	0	-	2,972	-2.4%
TOTAL FUTURES	21,466,641	18,885,126	13.7%	19,812,426	8.3%
TOTAL OPTIONS GROUP					
Interest Rate Options	46,531,420	40,815,138	14.0%	43,874,434	6.1%
Equity Index Options	5,836,224	4,907,334	18.9%	5,300,632	10.1%
FX Options	945,385	828,634	14.1%	916,389	3.2%
Commodities and Alternative Invest	572,664	611,970	-6.4%	530,481	8.0%
Foreign Exchange Options	19	0	-	0	-
TOTAL OPTIONS	53,885,712	47,163,076	14.3%	50,621,936	6.4%
TOTAL COMBINED					
Interest Rate	60,402,297	53,661,409	12.6%	56,514,913	6.9%
Equity Index	10,788,850	8,638,222	24.9%	9,881,147	9.2%
FX	2,709,617	2,395,721	13.1%	2,636,381	2.8%
Commodities and Alternative Invest	1,448,670	1,352,850	7.1%	1,398,949	3.6%
Foreign Exchange	2,919	0	-	2,972	-1.8%
GRAND TOTAL	75,352,353	66,048,202	14.1%	70,434,362	7.0%