



CME Exchange Open Interest Report - Monthly

	Open Interest NOV 2016	Open Interest NOV 2015	% CHG	Open Interest OCT 2016	% CHG
Interest Rate Futures					
EUROYEN	0	0	-	0	-
EURODOLLARS	12,844,399	11,371,182	13.0%	11,560,933	11.1%
1-MONTH EURODOLLAR	1,872	7,860	-76.2%	1,169	60.1%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	25,423,040	21,405,969	18.8%	22,741,086	11.8%
EURO MIDCURVE	15,392,098	11,561,425	33.1%	9,722,048	58.3%
Equity Index Futures					
E-MINI S&P500	3,056,171	2,895,923	5.5%	3,028,114	0.9%
S&P 500	94,206	101,015	-6.7%	85,383	10.3%
S&P 600 SMALLCAP EMINI	0	1	-100.0%	0	-
E-MINI MIDCAP	88,153	89,303	-1.3%	82,842	6.4%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	18	33	-45.5%	17	5.9%
S&P 500/VALUE	50,802	2,178	2,232.5%	53,561	-5.2%
E-MINI RUSSELL 1000	19	45	-57.8%	18	5.6%
E-MINI NASDAQ 100	251,112	337,780	-25.7%	317,273	-20.9%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	37,293	53,022	-29.7%	36,132	3.2%
NIKKEI 225 (YEN) STOCK	76,427	98,101	-22.1%	60,346	26.6%
DJ US REAL ESTATE	3,466	0	-	188	1,743.6%
NASDAQ BIOTECH	620	133	366.2%	142	336.6%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	329	191	72.3%	173	90.2%
E-MINI RUSSELL 1000 GROWTH	64	11	481.8%	64	0.0%
E-MINI RUSSELL 1000 VALUE	782	58	1,248.3%	778	0.5%
IBOVESPA INDEX	188	124	51.6%	233	-19.3%
S&P CONSUMER STAPLES SECT	8,186	12,857	-36.3%	13,263	-38.3%
S&P CONSUMER DSCRTNRY SE	7,911	8,174	-3.2%	11,546	-31.5%
S&P HEALTH CARE SECTOR	5,428	2,909	86.6%	4,060	33.7%
S&P UTILITIES SECTOR	7,475	4,301	73.8%	4,887	53.0%
S&P TECHNOLOGY SECTOR	3,962	3,386	17.0%	4,227	-6.3%
S&P INDUSTRIAL SECTOR	16,808	4,622	263.7%	12,618	33.2%
S&P FINANCIAL SECTOR	13,162	2,867	359.1%	10,063	30.8%
S&P ENERGY SECTOR	3,985	1,746	128.2%	4,465	-10.8%
S&P MATERIALS SECTOR	3,687	1,599	130.6%	4,089	-9.8%
NIFTY 50	634	546	16.1%	406	56.2%



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Equity Index Options					
E-MINI S&P500	2,420,354	2,649,199	-8.6%	1,730,477	39.9%
S&P 500	279,330	504,087	-44.6%	153,379	82.1%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	66,170	48,828	35.5%	55,377	19.5%
NASDAQ	0	0	-	0	-
EOM S&P 500	136,788	51,088	167.7%	78,963	73.2%
EOM EMINI S&P	585,826	166,695	251.4%	645,198	-9.2%
EOW1 S&P 500	29,935	34,037	-12.1%	80,003	-62.6%
EOW1 EMINI S&P 500	317,646	322,487	-1.5%	398,125	-20.2%
EOW2 S&P 500	30,512	13,757	121.8%	23,749	28.5%
EOW2 EMINI S&P 500	247,513	117,692	110.3%	184,943	33.8%
EOW4 EMINI S&P 500	39,841	16,948	135.1%	31,637	25.9%
EOW3 EMINI S&P 500	613,409	0	-	1,186,993	-48.3%
EOW3 S&P 500	140,010	0	-	221,388	-36.8%
FX Futures					
AUSTRALIAN DOLLAR	92,669	155,436	-40.4%	120,372	-23.0%
BRITISH POUND	245,320	187,340	30.9%	271,145	-9.5%
BRAZIL REAL	32,334	44,227	-26.9%	38,858	-16.8%
CANADIAN DOLLAR	113,041	146,373	-22.8%	120,200	-6.0%
E-MINI EURO FX	7,812	6,554	19.2%	5,465	42.9%
EURO FX	451,446	460,645	-2.0%	456,099	-1.0%
E-MINI JAPANESE YEN	1,812	1,445	25.4%	1,477	22.7%
JAPANESE YEN	215,010	253,332	-15.1%	168,980	27.2%
MEXICAN PESO	157,007	185,207	-15.2%	149,740	4.9%
NEW ZEALND DOLLAR	50,077	36,703	36.4%	47,147	6.2%
NKR/USD CROSS RATE	1,150	881	30.5%	1,199	-4.1%
RUSSIAN RUBLE	33,208	41,604	-20.2%	44,583	-25.5%
S.AFRICAN RAND	4,896	8,432	-41.9%	4,079	20.0%
SWISS FRANC	65,713	77,835	-15.6%	63,683	3.2%
AD/CD CROSS RATES	2	5	-60.0%	3	-33.3%
AD/JY CROSS RATES	775	1,395	-44.4%	640	21.1%
AD/NE CROSS RATES	8	16	-50.0%	9	-11.1%
BP/JY CROSS RATES	510	205	148.8%	227	124.7%
BP/SF CROSS RATES	11	17	-35.3%	10	10.0%
CD/JY CROSS RATES	0	24	-100.0%	0	-
EC/AD CROSS RATES	851	1,222	-30.4%	873	-2.5%
EC/CD CROSS RATES	953	1,151	-17.2%	775	23.0%
EC/NOK CROSS RATES	1	4	-75.0%	1	0.0%
EC/SEK CROSS RATES	242	324	-25.3%	252	-4.0%
EFX/BP CROSS RATES	27,195	22,761	19.5%	31,260	-13.0%
EFX/JY CROSS RATES	13,003	15,273	-14.9%	10,595	22.7%
EFX/SF CROSS RATES	21,964	11,359	93.4%	21,791	0.8%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,924	909	111.7%	1,875	2.6%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	2,561	364	603.6%	2,826	-9.4%

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FX Futures					
POLISH ZLOTY (EC)	5	0	-	3	66.7%
SHEKEL	0	0	-	0	-
RMB USD	229	775	-70.5%	326	-29.8%
KOREAN WON	17	143	-88.1%	22	-22.7%
TURKISH LIRA	3	7	-57.1%	5	-40.0%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	9,746	8,040	21.2%	6,781	43.7%
E-MICRO GBP/USD	4,169	1,275	227.0%	5,140	-18.9%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	2,423	2,734	-11.4%	1,506	60.9%
MICRO CHF/USD	379	350	8.3%	296	28.0%
FCXRX	21	0	-	49	-57.1%
CHINESE RENMINBI (CNH)	2,980	1,292	130.7%	2,956	0.8%
USDZAR	20	21	-4.8%	0	-
INDIAN RUPEE	724	378	91.5%	422	71.6%
E-MICRO INR/USD	384	4	9,500.0%	190	102.1%
E-MICRO USD/CNH	0	16	-100.0%	0	-
E-MICRO JPY/USD	2,841	1,125	152.5%	1,822	55.9%
E-MICRO CAD/USD	1,651	760	117.2%	1,286	28.4%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	67,053	86,010	-22.0%	77,962	-14.0%
BRITISH POUND	92,863	91,344	1.7%	135,020	-31.2%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	45,416	58,316	-22.1%	53,186	-14.6%
EURO FX	237,476	372,362	-36.2%	222,814	6.6%
JAPANESE YEN	151,820	134,177	13.1%	137,034	10.8%
MEXICAN PESO	7,922	1,496	429.5%	9,598	-17.5%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	7,876	24,757	-68.2%	5,937	32.7%
JAPANESE YEN (EU)	92	499	-81.6%	92	0.0%
EURO FX (EU)	649	4,805	-86.5%	586	10.8%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	24	64	-62.5%	87	-72.4%
BRITISH POUND (EU)	482	998	-51.7%	487	-1.0%
AUSTRALIAN DLR (EU)	22	138	-84.1%	22	0.0%
CAD/USD PQO 2pm Fix	22,043	0	-	12,101	82.2%
JPY/USD PQO 2pm Fix	51,678	0	-	11,776	338.8%
CHF/USD PQO 2pm Fix	3,010	0	-	1,013	197.1%
AUD/USD PQO 2pm Fix	26,509	0	-	8,629	207.2%
EUR/USD PQO 2pm Fix	84,934	0	-	28,625	196.7%
GBP/USD PQO 2pm Fix	28,765	0	-	16,432	75.1%



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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	291,040	278,349	4.6%	272,819	6.7%
FEEDER CATTLE	45,140	34,287	31.7%	42,115	7.2%
LEAN HOGS	217,421	200,949	8.2%	224,164	-3.0%
LUMBER	3,807	4,118	-7.6%	3,868	-1.6%
MILK	34,532	30,575	12.9%	33,382	3.4%
MLK MID	5	0	-	0	-
NFD MILK	6,603	7,124	-7.3%	6,238	5.9%
BUTTER CS	6,587	5,262	25.2%	7,364	-10.6%
CLASS IV MILK	5,010	2,437	105.6%	4,945	1.3%
DRY WHEY	5,114	4,228	21.0%	4,915	4.0%
GSCI EXCESS RETURN FUT	42,634	30,792	38.5%	42,238	0.9%
GOLDMAN SACHS	14,932	13,428	11.2%	14,750	1.2%
HOUSING INDEX	38	35	8.6%	46	-17.4%
HDD WEATHER	2,051	4,675	-56.1%	1,225	67.4%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	300	827	-63.7%	300	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	50	50	0.0%	50	0.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	150	50	200.0%	150	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
USD CRUDE PALM OIL	2,120	0	-	2,160	-1.9%
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	24,685	27,407	-9.9%	25,337	-2.6%
MALAYSIAN PALM SWAP	21,628	9,128	136.9%	22,600	-4.3%
PALM OIL	0	200	-100.0%	0	-
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	17,033	0.0%



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Commodities and Alternative Investments					
Options					
LIVE CATTLE	236,177	332,568	-29.0%	218,189	8.2%
FEEDER CATTLE	28,069	23,751	18.2%	29,568	-5.1%
LEAN HOGS	214,099	228,618	-6.4%	192,820	11.0%
LUMBER	988	986	0.2%	578	70.9%
MILK	69,581	59,530	16.9%	85,259	-18.4%
MLK MID	467	431	8.4%	449	4.0%
NFD MILK	4,760	13,676	-65.2%	7,319	-35.0%
BUTTER CS	4,018	3,778	6.4%	4,581	-12.3%
CLASS IV MILK	6,511	3,858	68.8%	7,486	-13.0%
DRY WHEY	524	1,109	-52.8%	644	-18.6%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	1,000	0	-	1,000	0.0%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	16,500	14,100	17.0%	15,500	6.5%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	2,000	-100.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	3,500	-28.6%	2,500	0.0%
LV CATL CSO	16	0	-	11	45.5%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	26,742	32,302	-17.2%	31,034	-13.8%
Foreign Exchange Futures					
CHILEAN PESO	0	1	-100.0%	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	12,846,271	11,379,042	12.9%	11,562,102	11.1%
Equity Index Futures	3,730,888	3,620,925	3.0%	3,734,888	-0.1%
FX Futures	1,567,087	1,677,973	-6.6%	1,584,968	-1.1%
Commodities and Alternative Invest	740,880	666,993	11.1%	725,699	2.1%
Foreign Exchange Futures	0	1	-100.0%	0	-
TOTAL FUTURES	18,885,126	17,344,934	8.9%	17,607,657	7.3%
TOTAL OPTIONS GROUP					
Interest Rate Options	40,815,138	32,967,394	23.8%	32,463,134	25.7%
Equity Index Options	4,907,334	3,924,818	25.0%	4,790,232	2.4%
FX Options	828,634	774,966	6.9%	721,401	14.9%
Commodities and Alternative Invest	611,970	720,207	-15.0%	596,956	2.5%
TOTAL OPTIONS	47,163,076	38,387,385	22.9%	38,571,723	22.3%



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TOTAL COMBINED					
Interest Rate	53,661,409	44,346,436	21.0%	44,025,236	21.9%
Equity Index	8,638,222	7,545,743	14.5%	8,525,120	1.3%
FX	2,395,721	2,452,939	-2.3%	2,306,369	3.9%
Commodities and Alternative Invest	1,352,850	1,387,200	-2.5%	1,322,655	2.3%
Foreign Exchange	0	1	-100.0%	0	-
GRAND TOTAL	66,048,202	55,732,319	18.5%	56,179,380	17.6%