



## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2017	Open Interest JAN 2016	% CHG	Open Interest DEC 2017	% CHG
<b>Interest Rate Futures</b>					
EURODOLLARS	11,988,741	11,113,741	7.9%	11,148,612	7.5%
1-MONTH EURODOLLAR	5,643	2,780	103.0%	5,004	12.8%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
<b>Interest Rate Options</b>					
EURODOLLARS	20,749,368	24,844,552	-16.5%	19,592,586	5.9%
EURO MIDCURVE	16,533,649	11,635,067	42.1%	14,230,600	16.2%
<b>Equity Index Futures</b>					
E-MINI S&P500	2,841,019	2,967,333	-4.3%	2,796,278	1.6%
S&P 500	81,426	109,745	-25.8%	65,891	23.6%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	94,045	102,651	-8.4%	95,961	-2.0%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	19	24	-20.8%	19	0.0%
S&P 500/VALUE	54,980	20,467	168.6%	47,178	16.5%
E-MINI RUSSELL 1000	9	35	-74.3%	19	-52.6%
E-MINI NASDAQ 100	238,036	276,084	-13.8%	225,834	5.4%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	28,709	43,619	-34.2%	27,821	3.2%
NIKKEI 225 (YEN) STOCK	63,654	90,536	-29.7%	55,781	14.1%
DJ US REAL ESTATE	2,230	0	-	2,230	0.0%
NASDAQ BIOTECH	552	0	-	620	-11.0%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	225	337	-33.2%	278	-19.1%
E-MINI RUSSELL 1000 GROWTH	73	69	5.8%	14	421.4%
E-MINI RUSSELL 1000 VALUE	989	60	1,548.3%	1,079	-8.3%
IBOVESPA INDEX	196	177	10.7%	215	-8.8%
S&P CONSUMER STAPLES SECT	7,191	12,921	-44.3%	7,149	0.6%
S&P CONSUMER DSCRTNRY SE	6,087	9,064	-32.8%	4,740	28.4%
S&P HEALTH CARE SECTOR	3,974	2,570	54.6%	4,397	-9.6%
S&P UTILITIES SECTOR	7,298	5,293	37.9%	6,421	13.7%
S&P TECHNOLOGY SECTOR	4,389	2,834	54.9%	3,771	16.4%
S&P INDUSTRIAL SECTOR	6,049	1,755	244.7%	7,696	-21.4%
S&P FINANCIAL SECTOR	9,508	3,905	143.5%	12,853	-26.0%
S&P ENERGY SECTOR	4,642	1,908	143.3%	4,279	8.5%
S&P MATERIALS SECTOR	2,897	1,323	119.0%	2,046	41.6%
NIFTY 50	432	41	953.7%	1,112	-61.2%



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<b>Equity Index Options</b>					
E-MINI S&P500	1,707,101	2,916,708	-41.5%	1,153,567	48.0%
S&P 500	129,015	550,778	-76.6%	33,214	288.4%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	55,737	111,892	-50.2%	38,739	43.9%
NASDAQ	0	0	-	0	-
EOM S&P 500	101,743	11,108	815.9%	110,218	-7.7%
EOM EMINI S&P	554,586	157,283	252.6%	459,786	20.6%
EOW1 S&P 500	53,484	18,700	186.0%	34,025	57.2%
EOW1 EMINI S&P 500	377,387	353,913	6.6%	367,566	2.7%
EOW2 S&P 500	27,412	6,265	337.5%	6,251	338.5%
EOW2 EMINI S&P 500	239,489	85,724	179.4%	100,838	137.5%
EOW4 EMINI S&P 500	49,407	31,064	59.0%	36,888	33.9%
EOW3 EMINI S&P 500	1,148,878	0	-	1,335,351	-14.0%
EOW3 S&P 500	233,646	0	-	285,704	-18.2%



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<b>FX Futures</b>					
AUSTRALIAN DOLLAR	101,571	125,168	-18.9%	97,827	3.8%
BRITISH POUND	212,001	274,536	-22.8%	216,030	-1.9%
BRAZIL REAL	45,733	24,066	90.0%	41,722	9.6%
CANADIAN DOLLAR	114,362	160,448	-28.7%	97,268	17.6%
E-MINI EURO FX	8,139	6,346	28.3%	7,020	15.9%
EURO FX	407,338	404,195	0.8%	408,992	-0.4%
E-MINI JAPANESE YEN	1,300	1,279	1.6%	1,072	21.3%
JAPANESE YEN	204,638	256,787	-20.3%	213,072	-4.0%
MEXICAN PESO	184,340	166,737	10.6%	147,500	25.0%
NEW ZEALND DOLLAR	51,590	32,028	61.1%	43,491	18.6%
NKR/USD CROSS RATE	1,362	709	92.1%	1,525	-10.7%
RUSSIAN RUBLE	30,482	31,499	-3.2%	27,619	10.4%
S.AFRICAN RAND	19,956	5,105	290.9%	8,131	145.4%
SWISS FRANC	49,779	58,552	-15.0%	53,983	-7.8%
AD/CD CROSS RATES	3	3	0.0%	0	-
AD/JY CROSS RATES	1,661	1,216	36.6%	1,837	-9.6%
AD/NE CROSS RATES	6	14	-57.1%	0	-
BP/JY CROSS RATES	236	759	-68.9%	262	-9.9%
BP/SF CROSS RATES	0	61	-100.0%	0	-
CD/JY CROSS RATES	1	2	-50.0%	0	-
EC/AD CROSS RATES	967	880	9.9%	990	-2.3%
EC/CD CROSS RATES	1,082	826	31.0%	1,382	-21.7%
EC/NOK CROSS RATES	5	1	400.0%	1	400.0%
EC/SEK CROSS RATES	369	297	24.2%	303	21.8%
EFX/BP CROSS RATES	26,736	32,042	-16.6%	24,543	8.9%
EFX/JY CROSS RATES	16,706	12,338	35.4%	14,739	13.3%
EFX/SF CROSS RATES	13,182	15,838	-16.8%	11,666	13.0%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,490	842	77.0%	1,792	-16.9%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	1,777	397	347.6%	1,978	-10.2%
POLISH ZLOTY (EC)	2	1,446	-99.9%	16	-87.5%
SHEKEL	0	0	-	0	-
RMB USD	220	854	-74.2%	197	11.7%
KOREAN WON	18	20	-10.0%	18	0.0%
TURKISH LIRA	1,240	7	17,614.3%	400	210.0%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,073	4,718	28.7%	3,463	75.4%
E-MICRO GBP/USD	2,168	4,576	-52.6%	1,785	21.5%
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	2,251	2,124	6.0%	1,417	58.9%
MICRO CHF/USD	345	209	65.1%	203	70.0%
FCXR	21	0	-	0	0.0%
CHINESE RENMINBI (CNH)	2,405	2,860	-15.9%	2,704	-11.1%
USDZAR	10	0	-	10	0.0%
INDIAN RUPEE	767	341	124.9%	398	92.7%
E-MICRO INR/USD	134	15	793.3%	227	-41.0%
E-MICRO USD/CNH	0	26	-100.0%	0	-
E-MICRO JPY/USD	1,585	1,715	-7.6%	905	75.1%
E-MICRO CAD/USD	1,067	895	19.2%	803	32.9%

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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<b>FX Options</b>					
AUSTRALIAN DOLLAR	45,360	71,901	-36.9%	29,452	54.0%
BRITISH POUND	66,108	106,859	-38.1%	38,029	73.8%
CANADIAN DOLLAR	38,697	77,369	-50.0%	22,481	72.1%
EURO FX	182,679	272,764	-33.0%	123,382	48.1%
JAPANESE YEN	108,199	131,215	-17.5%	66,198	63.4%
MEXICAN PESO	9,260	2,120	336.8%	3,322	178.7%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	343	-100.0%	0	-
SWISS FRANC	3,886	19,104	-79.7%	3,206	21.2%
JAPANESE YEN (EU)	253	225	12.4%	239	5.9%
EURO FX (EU)	209	5,362	-96.1%	205	2.0%
CANADIAN DOLLAR (EU)	24	298	-91.9%	15	60.0%
BRITISH POUND (EU)	292	2,097	-86.1%	257	13.6%
AUSTRALIAN DLR (EU)	0	398	-100.0%	0	-
CAD/USD PQO 2pm Fix	40,185	0	-	39,156	2.6%
JPY/USD PQO 2pm Fix	96,878	0	-	103,210	-6.1%
CHF/USD PQO 2pm Fix	3,672	0	-	4,825	-23.9%
AUD/USD PQO 2pm Fix	39,293	0	-	41,813	-6.0%
EUR/USD PQO 2pm Fix	127,295	0	-	125,390	1.5%
GBP/USD PQO 2pm Fix	55,111	0	-	55,073	0.1%
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
LIVE CATTLE	350,151	276,879	26.5%	308,053	13.7%
FEEDER CATTLE	49,638	37,913	30.9%	45,210	9.8%
LEAN HOGS	220,658	179,804	22.7%	197,430	11.8%
LUMBER	3,898	5,718	-31.8%	4,080	-4.5%
MILK	32,959	33,115	-0.5%	34,904	-5.6%
MLK MID	0	0	-	0	-
NFD MILK	7,547	7,924	-4.8%	6,407	17.8%
BUTTER CS	5,426	5,235	3.6%	5,406	0.4%
CLASS IV MILK	4,457	2,677	66.5%	5,035	-11.5%
DRY WHEY	5,475	5,354	2.3%	5,153	6.2%
GSCI EXCESS RETURN FUT	46,027	33,955	35.6%	44,449	3.6%
GOLDMAN SACHS	15,158	11,815	28.3%	14,604	3.8%
HOUSING INDEX	54	44	22.7%	41	31.7%
HDD WEATHER	2,425	1,726	40.5%	3,501	-30.7%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	300	827	-63.7%	300	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	300	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	-
USD CRUDE PALM OIL	2,204	0	-	1,860	18.5%
CASH-SETTLED CHEESE	24,242	32,658	-25.8%	24,249	0.0%
MALAYSIAN PALM SWAP	23,766	9,812	142.2%	25,078	-5.2%
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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<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
LIVE CATTLE	223,128	322,394	-30.8%	196,134	13.8%
FEEDER CATTLE	28,176	30,950	-9.0%	34,302	-17.9%
LEAN HOGS	173,634	218,196	-20.4%	146,909	18.2%
LUMBER	979	895	9.4%	445	120.0%
MILK	92,669	61,920	49.7%	92,370	0.3%
MLK MID	703	390	80.3%	573	22.7%
NFD MILK	6,743	13,317	-49.4%	5,201	29.6%
BUTTER CS	6,786	4,306	57.6%	5,587	21.5%
CLASS IV MILK	6,913	3,301	109.4%	7,407	-6.7%
DRY WHEY	1,240	496	150.0%	709	74.9%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	1,250	0	-	2,000	-37.5%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	16,700	14,100	18.4%	16,700	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	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	886	0	-	586	51.2%
CASH-SETTLED CHEESE	35,617	36,318	-1.9%	32,421	9.9%
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	82	0	-	0	-
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	11,994,384	11,116,521	7.9%	11,153,616	7.5%
Equity Index Futures	3,458,629	3,652,751	-5.3%	3,373,682	2.5%
FX Futures	1,515,118	1,632,787	-7.2%	1,437,291	5.4%
Commodities and Alternative Invest	811,868	658,778	23.2%	742,943	9.3%
Foreign Exchange Futures	82	0	-	0	-
<b>TOTAL FUTURES</b>	<b>17,780,081</b>	<b>17,060,837</b>	<b>4.2%</b>	<b>16,707,532</b>	<b>6.4%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	37,283,017	36,479,619	2.2%	33,823,186	10.2%
Equity Index Options	4,677,885	4,243,435	10.2%	3,962,147	18.1%
FX Options	817,401	690,055	18.5%	656,253	24.6%
Commodities and Alternative Invest	597,942	710,083	-15.8%	543,862	9.9%
<b>TOTAL OPTIONS</b>	<b>43,376,245</b>	<b>42,123,192</b>	<b>3.0%</b>	<b>38,985,448</b>	<b>11.3%</b>



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<b>TOTAL COMBINED</b>					
Interest Rate	49,277,401	47,596,140	3.5%	44,976,802	9.6%
Equity Index	8,136,514	7,896,186	3.0%	7,335,829	10.9%
FX	2,332,519	2,322,842	0.4%	2,093,544	11.4%
Commodities and Alternative Invest	1,409,810	1,368,861	3.0%	1,286,805	9.6%
Foreign Exchange	82	0	-	0	-
<b>GRAND TOTAL</b>	<b>61,156,326</b>	<b>59,184,029</b>	<b>3.3%</b>	<b>55,692,980</b>	<b>9.8%</b>