

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
Interest Rate Futures					
EURODOLLARS	12,727,154	10,925,411	16.5%	11,988,741	6.2%
1-MONTH EURODOLLAR	2,882	1,233	133.7%	5,643	-48.9%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	24,537,861	27,177,154	-9.7%	20,749,368	18.3%
EURO MIDCURVE	17,916,330	12,441,449	44.0%	16,533,649	8.4%
Equity Index Futures					
E-MINI S&P500	3,108,007	3,150,632	-1.4%	2,841,019	9.4%
S&P 500	109,817	146,043	-24.8%	81,426	34.9%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	96,368	96,819	-0.5%	94,045	2.5%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	19	24	-20.8%	19	0.0%
S&P 500/VALUE	55,660	28,809	93.2%	54,980	1.2%
E-MINI RUSSELL 1000	80	30	166.7%	9	788.9%
E-MINI NASDAQ 100	239,580	253,779	-5.6%	238,036	0.6%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	32,042	41,169	-22.2%	28,709	11.6%
NIKKEI 225 (YEN) STOCK	58,274	101,868	-42.8%	63,654	-8.5%
DJ US REAL ESTATE	3,450	0	-	2,230	54.7%
NASDAQ BIOTECH	552	0	-	552	0.0%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	251	220	14.1%	225	11.6%
E-MINI RUSSELL 1000 GROWTH	101	179	-43.6%	73	38.4%
E-MINI RUSSELL 1000 VALUE	926	116	698.3%	989	-6.4%
IBOVESPA INDEX	164	115	42.6%	196	-16.3%
S&P CONSUMER STAPLES SECT	7,281	21,867	-66.7%	7,191	1.3%
S&P CONSUMER DSCRTNRY SE	6,208	8,747	-29.0%	6,087	2.0%
S&P HEALTH CARE SECTOR	6,628	3,494	89.7%	3,974	66.8%
S&P UTILITIES SECTOR	7,872	14,015	-43.8%	7,298	7.9%
S&P TECHNOLOGY SECTOR	6,208	3,238	91.7%	4,389	41.4%
S&P INDUSTRIAL SECTOR	6,842	6,037	13.3%	6,049	13.1%
S&P FINANCIAL SECTOR	11,600	6,786	70.9%	9,508	22.0%
S&P ENERGY SECTOR	7,902	2,207	258.0%	4,642	70.2%
S&P MATERIALS SECTOR	3,451	3,160	9.2%	2,897	19.1%
NIFTY 50	1,859	271	586.0%	432	330.3%

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Equity Index Options					
E-MINI S&P500	2,441,244	2,863,481	-14.7%	1,707,101	43.0%
S&P 500	272,543	573,756	-52.5%	129,015	111.2%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	75,072	87,614	-14.3%	55,737	34.7%
NASDAQ	0	0	-	0	-
EOM S&P 500	34,306	27,106	26.6%	101,743	-66.3%
EOM EMINI S&P	579,542	199,869	190.0%	554,586	4.5%
EOW1 S&P 500	58,135	26,577	118.7%	53,484	8.7%
EOW1 EMINI S&P 500	459,345	289,186	58.8%	377,387	21.7%
EOW2 S&P 500	23,206	14,290	62.4%	27,412	-15.3%
EOW2 EMINI S&P 500	195,009	109,622	77.9%	239,489	-18.6%
EOW4 EMINI S&P 500	49,931	23,550	112.0%	49,407	1.1%
EOW3 EMINI S&P 500	726,007	4,487	16,080.2%	1,148,878	-36.8%
EOW3 S&P 500	97,825	17,910	446.2%	233,646	-58.1%

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FX Futures					
AUSTRALIAN DOLLAR	141,956	122,821	15.6%	101,571	39.8%
BRITISH POUND	226,948	274,875	-17.4%	212,001	7.1%
BRAZIL REAL	31,024	14,009	121.5%	45,733	-32.2%
CANADIAN DOLLAR	136,122	159,085	-14.4%	114,362	19.0%
E-MINI EURO FX	9,220	6,818	35.2%	8,139	13.3%
EURO FX	432,074	422,229	2.3%	407,338	6.1%
E-MINI JAPANESE YEN	1,513	1,828	-17.2%	1,300	16.4%
JAPANESE YEN	204,782	262,291	-21.9%	204,638	0.1%
MEXICAN PESO	194,869	141,856	37.4%	184,340	5.7%
NEW ZEALND DOLLAR	57,114	31,986	78.6%	51,590	10.7%
NKR/USD CROSS RATE	1,449	1,167	24.2%	1,362	6.4%
RUSSIAN RUBLE	29,183	30,030	-2.8%	30,482	-4.3%
S.AFRICAN RAND	27,639	5,188	432.7%	19,956	38.5%
SWISS FRANC	46,627	47,613	-2.1%	49,779	-6.3%
AD/CD CROSS RATES	3	6	-50.0%	3	0.0%
AD/JY CROSS RATES	1,783	891	100.1%	1,661	7.3%
AD/NE CROSS RATES	7	12	-41.7%	6	16.7%
BP/JY CROSS RATES	372	689	-46.0%	236	57.6%
BP/SF CROSS RATES	0	62	-100.0%	0	-
CD/JY CROSS RATES	1	3	-66.7%	1	0.0%
EC/AD CROSS RATES	1,036	862	20.2%	967	7.1%
EC/CD CROSS RATES	1,446	1,334	8.4%	1,082	33.6%
EC/NOK CROSS RATES	2	1	100.0%	5	-60.0%
EC/SEK CROSS RATES	367	272	34.9%	369	-0.5%
EFX/BP CROSS RATES	30,948	34,193	-9.5%	26,736	15.8%
EFX/JY CROSS RATES	19,939	12,668	57.4%	16,706	19.4%
EFX/SF CROSS RATES	12,582	15,105	-16.7%	13,182	-4.6%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,425	860	65.7%	1,490	-4.4%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	1,901	462	311.5%	1,777	7.0%
POLISH ZLOTY (EC)	2	1,708	-99.9%	2	0.0%
SHEKEL	0	0	-	0	-
RMB USD	205	833	-75.4%	220	-6.8%
KOREAN WON	50	22	127.3%	18	177.8%
TURKISH LIRA	1,334	7	18,957.1%	1,240	7.6%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,638	6,085	9.1%	6,073	9.3%
E-MICRO GBP/USD	2,098	2,760	-24.0%	2,168	-3.2%
E-MICRO USD/CAD	0	2	-100.0%	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	3,450	2,773	24.4%	2,251	53.3%
MICRO CHF/USD	399	516	-22.7%	345	15.7%
FCXR	46	0	-	21	119.0%
CHINESE RENMINBI (CNH)	1,859	3,369	-44.8%	2,405	-22.7%
USDZAR	10	0	0.0%	10	0.0%
INDIAN RUPEE	875	903	-3.1%	767	14.1%
E-MICRO INR/USD	498	30	1,560.0%	134	271.6%
E-MICRO USD/CNH	0	25	-100.0%	0	-
E-MICRO JPY/USD	2,131	2,696	-21.0%	1,585	34.4%
E-MICRO CAD/USD	1,156	2,108	-45.2%	1,067	8.3%

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FX Options					
AUSTRALIAN DOLLAR	55,346	74,175	-25.4%	45,360	22.0%
BRITISH POUND	96,607	122,710	-21.3%	66,108	46.1%
CANADIAN DOLLAR	43,474	83,466	-47.9%	38,697	12.3%
EURO FX	222,402	320,289	-30.6%	182,679	21.7%
JAPANESE YEN	145,667	157,699	-7.6%	108,199	34.6%
MEXICAN PESO	4,694	3,698	26.9%	9,260	-49.3%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	1,187	-100.0%	0	-
SWISS FRANC	4,824	21,188	-77.2%	3,886	24.1%
JAPANESE YEN (EU)	70	943	-92.6%	253	-72.3%
EURO FX (EU)	193	5,595	-96.6%	209	-7.7%
CANADIAN DOLLAR (EU)	35	152	-77.0%	24	45.8%
BRITISH POUND (EU)	551	2,108	-73.9%	292	88.7%
AUSTRALIAN DLR (EU)	0	559	-100.0%	0	-
CAD/USD PQO 2pm Fix	25,998	0	-	40,185	-35.3%
JPY/USD PQO 2pm Fix	66,082	0	-	96,878	-31.8%
CHF/USD PQO 2pm Fix	2,842	0	-	3,672	-22.6%
AUD/USD PQO 2pm Fix	29,503	0	-	39,293	-24.9%
EUR/USD PQO 2pm Fix	104,653	0	-	127,295	-17.8%
GBP/USD PQO 2pm Fix	41,047	0	-	55,111	-25.5%
Commodities and Alternative Investments					
Futures					
LIVE CATTLE	335,148	276,296	21.3%	350,151	-4.3%
FEEDER CATTLE	51,005	41,418	23.1%	49,638	2.8%
LEAN HOGS	220,871	195,462	13.0%	220,658	0.1%
LUMBER	5,906	4,476	31.9%	3,898	51.5%
MILK	34,790	34,893	-0.3%	32,959	5.6%
MLK MID	0	0	-	0	-
NFD MILK	7,815	7,899	-1.1%	7,547	3.6%
BUTTER CS	5,565	6,541	-14.9%	5,426	2.6%
CLASS IV MILK	4,588	2,509	82.9%	4,457	2.9%
DRY WHEY	6,590	5,763	14.4%	5,475	20.4%
GSCI EXCESS RETURN FUT	48,337	34,417	40.4%	46,027	5.0%
GOLDMAN SACHS	15,479	11,631	33.1%	15,158	2.1%
HOUSING INDEX	58	37	56.8%	54	7.4%
HDD WEATHER	1,550	1,328	16.7%	2,425	-36.1%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	300	827	-63.7%	300	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	400	500	-20.0%	300	33.3%
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	1,744	0	-	2,204	-20.9%
CASH-SETTLED CHEESE	28,427	35,079	-19.0%	24,242	17.3%
MALAYSIAN PALM SWAP	23,188	10,892	112.9%	23,766	-2.4%
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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Commodities and Alternative Investments					
Options					
LIVE CATTLE	183,360	254,881	-28.1%	223,128	-17.8%
FEEDER CATTLE	33,172	37,763	-12.2%	28,176	17.7%
LEAN HOGS	151,277	174,939	-13.5%	173,634	-12.9%
LUMBER	613	482	27.2%	979	-37.4%
MILK	93,291	63,278	47.4%	92,669	0.7%
MLK MID	678	367	84.7%	703	-3.6%
NFD MILK	11,241	12,501	-10.1%	6,743	66.7%
BUTTER CS	6,268	5,205	20.4%	6,786	-7.6%
CLASS IV MILK	7,022	3,076	128.3%	6,913	1.6%
DRY WHEY	1,213	486	149.6%	1,240	-2.2%
HOUSING INDEX	0	0	-	18	-100.0%
HDD WEATHER	2,250	0	-	1,250	80.0%
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	1,500	5,500	-72.7%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	3,500	-28.6%	2,500	0.0%
LV CATL CSO	443	25	1,672.0%	886	-50.0%
CASH-SETTLED CHEESE	37,918	35,074	8.1%	35,617	6.5%
Foreign Exchange Futures					
CHILEAN PESO	301	0	-	82	267.1%
TOTAL FUTURES GROUP					
Interest Rate Futures	12,730,036	10,926,644	16.5%	11,994,384	6.1%
Equity Index Futures	3,771,142	3,889,625	-3.0%	3,458,629	9.0%
FX Futures	1,633,083	1,613,063	1.2%	1,515,118	7.8%
Commodities and Alternative Invest	808,944	683,090	18.4%	811,868	-0.4%
Foreign Exchange Futures	301	0	-	82	267.1%
TOTAL FUTURES	18,943,506	17,112,422	10.7%	17,780,081	6.5%
TOTAL OPTIONS GROUP					
Interest Rate Options	42,454,191	39,618,603	7.2%	37,283,017	13.9%
Equity Index Options	5,012,165	4,237,448	18.3%	4,677,885	7.1%
FX Options	843,988	793,769	6.3%	817,401	3.3%
Commodities and Alternative Invest	549,446	611,177	-10.1%	597,942	-8.1%
TOTAL OPTIONS	48,859,790	45,260,997	8.0%	43,376,245	12.6%

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TOTAL COMBINED					
Interest Rate	55,184,227	50,545,247	9.2%	49,277,401	12.0%
Equity Index	8,783,307	8,127,073	8.1%	8,136,514	7.9%
FX	2,477,071	2,406,832	2.9%	2,332,519	6.2%
Commodities and Alternative Invest	1,358,390	1,294,267	5.0%	1,409,810	-3.6%
Foreign Exchange	301	0	-	82	267.1%
GRAND TOTAL	67,803,296	62,373,419	8.7%	61,156,326	10.9%