



CME Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
Interest Rate Futures					
EURODOLLARS	12,829,797	9,791,466	31.0%	12,727,154	0.8%
1-MONTH EURODOLLAR	4,043	998	305.1%	2,882	40.3%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	21,971,635	25,667,505	-14.4%	24,537,861	-10.5%
EURO MIDCURVE	16,013,814	9,265,760	72.8%	17,916,330	-10.6%
Equity Index Futures					
E-MINI S&P500	2,833,526	2,855,475	-0.8%	3,108,007	-8.8%
S&P 500	77,282	66,061	17.0%	109,817	-29.6%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	90,156	83,967	7.4%	96,368	-6.4%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	19	17	11.8%	19	0.0%
S&P 500/VALUE	53,047	29,862	77.6%	55,660	-4.7%
E-MINI RUSSELL 1000	368	30	1,126.7%	80	360.0%
E-MINI NASDAQ 100	238,856	220,746	8.2%	239,580	-0.3%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	36,696	30,649	19.7%	32,042	14.5%
NIKKEI 225 (YEN) STOCK	60,855	62,780	-3.1%	58,274	4.4%
DJ US REAL ESTATE	2,156	0	-	3,450	-37.5%
NASDAQ BIOTECH	324	0	-	552	-41.3%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	146	200	-27.0%	251	-41.8%
E-MINI RUSSELL 1000 GROWTH	51	39	30.8%	101	-49.5%
E-MINI RUSSELL 1000 VALUE	1,337	18	7,327.8%	926	44.4%
IBOVESPA INDEX	143	315	-54.6%	164	-12.8%
S&P CONSUMER STAPLES SECT	8,375	23,321	-64.1%	7,281	15.0%
S&P CONSUMER DSCRTNRY SE	3,988	6,130	-34.9%	6,208	-35.8%
S&P HEALTH CARE SECTOR	7,474	3,722	100.8%	6,628	12.8%
S&P UTILITIES SECTOR	12,556	14,761	-14.9%	7,872	59.5%
S&P TECHNOLOGY SECTOR	5,252	2,773	89.4%	6,208	-15.4%
S&P INDUSTRIAL SECTOR	3,572	6,379	-44.0%	6,842	-47.8%
S&P FINANCIAL SECTOR	10,826	9,234	17.2%	11,600	-6.7%
S&P ENERGY SECTOR	6,576	1,798	265.7%	7,902	-16.8%
S&P MATERIALS SECTOR	3,770	1,257	199.9%	3,451	9.2%
NIFTY 50	1,586	1,175	35.0%	1,859	-14.7%

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Equity Index Options					
E-MINI S&P500	1,131,567	2,733,987	-58.6%	2,441,244	-53.6%
S&P 500	79,380	501,714	-84.2%	272,543	-70.9%
E-MINI MIDCAP	0	2	-100.0%	0	-
E-MINI NASDAQ 100	44,416	56,980	-22.0%	75,072	-40.8%
NASDAQ	0	0	-	0	-
EOM S&P 500	18,810	105,866	-82.2%	34,306	-45.2%
EOM EMINI S&P	517,621	354,331	46.1%	579,542	-10.7%
EOW1 S&P 500	64,607	23,604	173.7%	58,135	11.1%
EOW1 EMINI S&P 500	495,056	317,839	55.8%	459,345	7.8%
EOW2 S&P 500	18,715	38,378	-51.2%	23,206	-19.4%
EOW2 EMINI S&P 500	218,604	180,194	21.3%	195,009	12.1%
EOW4 EMINI S&P 500	0	41,786	-100.0%	49,931	-100.0%
EOW3 EMINI S&P 500	1,615,636	38,998	4,042.9%	726,007	122.5%
EOW3 S&P 500	271,788	58,095	367.8%	97,825	177.8%

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FX Futures					
AUSTRALIAN DOLLAR	137,605	120,776	13.9%	141,956	-3.1%
BRITISH POUND	246,071	244,673	0.6%	226,948	8.4%
BRAZIL REAL	32,502	45,071	-27.9%	31,024	4.8%
CANADIAN DOLLAR	122,558	105,938	15.7%	136,122	-10.0%
E-MINI EURO FX	9,840	5,824	69.0%	9,220	6.7%
EURO FX	402,816	342,782	17.5%	432,074	-6.8%
E-MINI JAPANESE YEN	7,239	1,074	574.0%	1,513	378.5%
JAPANESE YEN	195,473	149,929	30.4%	204,782	-4.5%
MEXICAN PESO	198,361	111,137	78.5%	194,869	1.8%
NEW ZEALND DOLLAR	39,456	28,293	39.5%	57,114	-30.9%
NKR/USD CROSS RATE	1,261	1,138	10.8%	1,449	-13.0%
RUSSIAN RUBLE	35,197	27,130	29.7%	29,183	20.6%
S.AFRICAN RAND	26,736	4,291	523.1%	27,639	-3.3%
SWISS FRANC	38,298	36,241	5.7%	46,627	-17.9%
AD/CD CROSS RATES	4	0	-	3	33.3%
AD/JY CROSS RATES	887	505	75.6%	1,783	-50.3%
AD/NE CROSS RATES	22	27	-18.5%	7	214.3%
BP/JY CROSS RATES	472	287	64.5%	372	26.9%
BP/SF CROSS RATES	4	2	100.0%	0	-
CD/JY CROSS RATES	40	0	-	1	3,900.0%
EC/AD CROSS RATES	4,533	557	713.8%	1,036	337.5%
EC/CD CROSS RATES	1,279	886	44.4%	1,446	-11.5%
EC/NOK CROSS RATES	34	1	3,300.0%	2	1,600.0%
EC/SEK CROSS RATES	396	273	45.1%	367	7.9%
EFX/BP CROSS RATES	35,703	32,203	10.9%	30,948	15.4%
EFX/JY CROSS RATES	16,023	12,046	33.0%	19,939	-19.6%
EFX/SF CROSS RATES	13,157	8,604	52.9%	12,582	4.6%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,294	918	41.0%	1,425	-9.2%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	43	401	-89.3%	1,901	-97.7%
POLISH ZLOTY (EC)	2	2,367	-99.9%	2	0.0%
SHEKEL	0	0	-	0	-
RMB USD	72	513	-86.0%	205	-64.9%
KOREAN WON	26	21	23.8%	50	-48.0%
TURKISH LIRA	1,373	0	-	1,334	2.9%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	4,453	3,743	19.0%	6,638	-32.9%
E-MICRO GBP/USD	2,629	1,574	67.0%	2,098	25.3%
E-MICRO USD/CAD	0	3	-100.0%	0	-
E-MICRO USD/CHF	0	1	-100.0%	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	1,720	2,516	-31.6%	3,450	-50.1%
MICRO CHF/USD	223	1,131	-80.3%	399	-44.1%
FCXRX	9	0	-	46	-80.4%
CHINESE RENMINBI (CNH)	1,436	3,228	-55.5%	1,859	-22.8%
USDZAR	0	0	-	10	-100.0%
INDIAN RUPEE	960	320	200.0%	875	9.7%
E-MICRO INR/USD	417	87	379.3%	498	-16.3%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO JPY/USD	1,195	1,364	-12.4%	2,131	-43.9%
E-MICRO CAD/USD	854	2,188	-61.0%	1,156	-26.1%

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FX Options					
AUSTRALIAN DOLLAR	21,953	75,535	-70.9%	55,346	-60.3%
BRITISH POUND	33,307	119,879	-72.2%	96,607	-65.5%
CANADIAN DOLLAR	14,070	79,534	-82.3%	43,474	-67.6%
EURO FX	94,853	292,090	-67.5%	222,402	-57.4%
JAPANESE YEN	48,914	139,546	-64.9%	145,667	-66.4%
MEXICAN PESO	1,675	1,742	-3.8%	4,694	-64.3%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	1,187	-100.0%	0	-
SWISS FRANC	2,230	11,000	-79.7%	4,824	-53.8%
JAPANESE YEN (EU)	4	852	-99.5%	70	-94.3%
EURO FX (EU)	137	3,448	-96.0%	193	-29.0%
SWISS FRANC (EU)	1	0	-	0	-
CANADIAN DOLLAR (EU)	30	32	-6.2%	35	-14.3%
BRITISH POUND (EU)	504	2,089	-75.9%	551	-8.5%
AUSTRALIAN DLR (EU)	0	481	-100.0%	0	-
CAD/USD PQO 2pm Fix	48,685	0	-	25,998	87.3%
JPY/USD PQO 2pm Fix	114,523	0	-	66,082	73.3%
CHF/USD PQO 2pm Fix	2,870	0	-	2,842	1.0%
AUD/USD PQO 2pm Fix	56,623	0	-	29,503	91.9%
EUR/USD PQO 2pm Fix	186,737	0	-	104,653	78.4%
GBP/USD PQO 2pm Fix	83,773	0	-	41,047	104.1%

Commodities and Alternative Investments

Futures					
LIVE CATTLE	392,036	291,595	34.4%	335,148	17.0%
FEEDER CATTLE	59,116	38,734	52.6%	51,005	15.9%
LEAN HOGS	203,449	230,656	-11.8%	220,871	-7.9%
LUMBER	5,813	5,025	15.7%	5,906	-1.6%
MILK	36,530	30,586	19.4%	34,790	5.0%
MLK MID	0	0	0.0%	0	-
NFD MILK	7,533	5,732	31.4%	7,815	-3.6%
BUTTER CS	6,377	5,798	10.0%	5,565	14.6%
CLASS IV MILK	4,992	2,046	144.0%	4,588	8.8%
DRY WHEY	6,749	4,574	47.6%	6,590	2.4%
GSCI EXCESS RETURN FUT	48,568	36,397	33.4%	48,337	0.5%
GOLDMAN SACHS	15,456	11,520	34.2%	15,479	-0.1%
HOUSING INDEX	66	37	78.4%	58	13.8%
HDD WEATHER	500	550	-9.1%	1,550	-67.7%
CDD WEATHER	25,000	0	-	0	-
HDD SEASONAL STRIP	100	827	-87.9%	300	-66.7%
CDD SEASONAL STRIP	250	750	-66.7%	0	-
HDD WEATHER EUROPEAN	175	600	-70.8%	400	-56.3%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	150	100	50.0%	150	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
USD CRUDE PALM OIL	1,204	0	-	1,744	-31.0%
CASH-SETTLED CHEESE	31,847	31,881	-0.1%	28,427	12.0%
MALAYSIAN PALM SWAP	24,312	13,872	75.3%	23,188	4.8%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	29,740	13,072	127.5%	17,033	74.6%

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Commodities and Alternative Investments					
Options					
LIVE CATTLE	224,984	290,380	-22.5%	183,360	22.7%
FEEDER CATTLE	34,419	31,183	10.4%	33,172	3.8%
LEAN HOGS	181,684	184,513	-1.5%	151,277	20.1%
LUMBER	1,009	1,033	-2.3%	613	64.6%
MILK	98,202	56,897	72.6%	93,291	5.3%
MLK MID	672	319	110.7%	678	-0.9%
NFD MILK	13,164	7,921	66.2%	11,241	17.1%
BUTTER CS	5,991	4,215	42.1%	6,268	-4.4%
CLASS IV MILK	6,862	2,778	147.0%	7,022	-2.3%
DRY WHEY	1,344	214	528.0%	1,213	10.8%
HOUSING INDEX	6	0	-	0	-
HDD WEATHER	2,000	0	-	2,250	-11.1%
CDD WEATHER	47,000	0	-	0	-
HDD SEASONAL STRIP	14,100	14,100	0.0%	16,700	-15.6%
CDD SEASONAL STRIP	1,000	13,500	-92.6%	0	-
HDD WEATHER EUROPEAN	1,500	5,500	-72.7%	1,500	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	458	25	1,732.0%	443	3.4%
CASH-SETTLED CHEESE	38,094	28,240	34.9%	37,918	0.5%
 Foreign Exchange Futures					
CHILEAN PESO	138	4	3,350.0%	301	-54.2%
 TOTAL FUTURES GROUP					
Interest Rate Futures	12,833,840	9,792,464	31.1%	12,730,036	0.8%
Equity Index Futures	3,458,937	3,420,709	1.1%	3,771,142	-8.3%
FX Futures	1,582,673	1,300,073	21.7%	1,633,083	-3.1%
Commodities and Alternative Invest	899,963	724,352	24.2%	808,944	11.3%
Foreign Exchange Futures	138	4	3,350.0%	301	-54.2%
TOTAL FUTURES	18,775,551	15,237,602	23.2%	18,943,506	-0.9%
 TOTAL OPTIONS GROUP					
Interest Rate Options	37,985,449	34,933,265	8.7%	42,454,191	-10.5%
Equity Index Options	4,476,200	4,451,774	0.5%	5,012,165	-10.7%
FX Options	710,889	727,415	-2.3%	843,988	-15.8%
Commodities and Alternative Invest	674,989	644,318	4.8%	549,446	22.8%
TOTAL OPTIONS	43,847,527	40,756,772	7.6%	48,859,790	-10.3%



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TOTAL COMBINED					
Interest Rate	50,819,289	44,725,729	13.6%	55,184,227	-7.9%
Equity Index	7,935,137	7,872,483	0.8%	8,783,307	-9.7%
FX	2,293,562	2,027,488	13.1%	2,477,071	-7.4%
Commodities and Alternative Invest	1,574,952	1,368,670	15.1%	1,358,390	15.9%
Foreign Exchange	138	4	3,350.0%	301	-54.2%
GRAND TOTAL	62,623,078	55,994,374	11.8%	67,803,296	-7.6%