



CME Exchange Open Interest Report - Monthly

	Open Interest APR 2017	Open Interest APR 2016	% CHG	Open Interest MAR 2017	% CHG
Interest Rate Futures					
EURODOLLARS	13,253,945	10,184,171	30.1%	12,829,797	3.3%
1-MONTH EURODOLLAR	8,020	770	941.6%	4,043	98.4%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	25,629,889	27,219,103	-5.8%	21,971,635	16.6%
EURO MIDCURVE	17,950,331	9,504,372	88.9%	16,013,814	12.1%
Equity Index Futures					
E-MINI S&P500	2,937,918	2,812,902	4.4%	2,833,526	3.7%
S&P 500	87,786	78,453	11.9%	77,282	13.6%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	94,815	78,837	20.3%	90,156	5.2%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	18	20	-10.0%	19	-5.3%
S&P 500/VALUE	57,924	33,221	74.4%	53,047	9.2%
E-MINI RUSSELL 1000	332	20	1,560.0%	368	-9.8%
E-MINI NASDAQ 100	272,835	245,132	11.3%	238,856	14.2%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	39,112	35,868	9.0%	36,696	6.6%
NIKKEI 225 (YEN) STOCK	81,421	102,631	-20.7%	60,855	33.8%
NASDAQ BIOTECH	324	0	-	324	0.0%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	333	224	48.7%	146	128.1%
E-MINI RUSSELL 1000 GROWTH	352	38	826.3%	51	590.2%
E-MINI RUSSELL 1000 VALUE	1,167	787	48.3%	1,337	-12.7%
IBOVESPA INDEX	168	209	-19.6%	143	17.5%
S&P CONSUMER STAPLES SECT	7,255	23,367	-69.0%	8,375	-13.4%
S&P CONSUMER DSCRTNRY SE	3,502	7,059	-50.4%	3,988	-12.2%
S&P HEALTH CARE SECTOR	8,396	3,705	126.6%	7,474	12.3%
S&P UTILITIES SECTOR	15,821	14,811	6.8%	12,556	26.0%
S&P TECHNOLOGY SECTOR	5,359	2,802	91.3%	5,252	2.0%
S&P INDUSTRIAL SECTOR	4,006	6,820	-41.3%	3,572	12.2%
S&P FINANCIAL SECTOR	13,086	5,655	131.4%	10,826	20.9%
S&P ENERGY SECTOR	6,029	1,918	214.3%	6,576	-8.3%
S&P MATERIALS SECTOR	3,710	1,387	167.5%	3,770	-1.6%
E-MINI S&P REAL ESTATE SELE	2,565	0	-	2,156	19.0%
NIFTY 50	582	400	45.5%	1,586	-63.3%



CME Exchange Open Interest Report - Monthly

	Open Interest APR 2017	Open Interest APR 2016	% CHG	Open Interest MAR 2017	% CHG
Equity Index Options					
E-MINI S&P500	1,506,796	2,917,441	-48.4%	1,131,567	33.2%
S&P 500	134,766	456,079	-70.5%	79,380	69.8%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	40,961	66,312	-38.2%	44,416	-7.8%
NASDAQ	0	0	-	0	-
EOM S&P 500	37,246	178,521	-79.1%	18,810	98.0%
EOM EMINI S&P	642,793	548,639	17.2%	517,621	24.2%
EOW1 S&P 500	79,338	39,311	101.8%	64,607	22.8%
EOW1 EMINI S&P 500	457,452	343,719	33.1%	495,056	-7.6%
EOW2 S&P 500	7,796	11,711	-33.4%	18,715	-58.3%
EOW2 EMINI S&P 500	218,231	112,776	93.5%	218,604	-0.2%
EOW4 EMINI S&P 500	39,350	45,330	-13.2%	0	-
EOW3 EMINI S&P 500	1,216,566	262,876	362.8%	1,615,636	-24.7%
EOW3 S&P 500	182,003	112,127	62.3%	271,788	-33.0%



CME Exchange Open Interest Report - Monthly

	Open Interest APR 2017	Open Interest APR 2016	% CHG	Open Interest MAR 2017	% CHG
FX Futures					
AUSTRALIAN DOLLAR	110,405	151,239	-27.0%	137,605	-19.8%
BRITISH POUND	264,173	246,944	7.0%	246,071	7.4%
BRAZIL REAL	36,852	43,382	-15.1%	32,502	13.4%
CANADIAN DOLLAR	183,541	123,575	48.5%	122,558	49.8%
E-MINI EURO FX	12,272	7,455	64.6%	9,840	24.7%
EURO FX	413,751	363,978	13.7%	402,816	2.7%
E-MINI JAPANESE YEN	7,481	1,593	369.6%	7,239	3.3%
JAPANESE YEN	200,646	162,931	23.1%	195,473	2.6%
MEXICAN PESO	178,717	111,972	59.6%	198,361	-9.9%
NEW ZEALND DOLLAR	44,394	35,286	25.8%	39,456	12.5%
NKR/USD CROSS RATE	1,267	964	31.4%	1,261	0.5%
RUSSIAN RUBLE	46,332	27,081	71.1%	35,197	31.6%
S.AFRICAN RAND	18,056	3,359	437.5%	26,736	-32.5%
SWISS FRANC	45,754	41,195	11.1%	38,298	19.5%
AD/CD CROSS RATES	3	1	200.0%	4	-25.0%
AD/JY CROSS RATES	889	488	82.2%	887	0.2%
AD/NE CROSS RATES	26	43	-39.5%	22	18.2%
BP/JY CROSS RATES	1,010	364	177.5%	472	114.0%
BP/SF CROSS RATES	69	5	1,280.0%	4	1,625.0%
CD/JY CROSS RATES	46	0	-	40	15.0%
EC/AD CROSS RATES	3,614	803	350.1%	4,533	-20.3%
EC/CD CROSS RATES	1,803	886	103.5%	1,279	41.0%
EC/NOK CROSS RATES	38	1	3,700.0%	34	11.8%
EC/SEK CROSS RATES	435	282	54.3%	396	9.8%
EFX/BP CROSS RATES	32,783	30,483	7.5%	35,703	-8.2%
EFX/JY CROSS RATES	16,967	8,351	103.2%	16,023	5.9%
EFX/SF CROSS RATES	10,825	16,964	-36.2%	13,157	-17.7%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,514	996	52.0%	1,294	17.0%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	52	222	-76.6%	43	20.9%
POLISH ZLOTY (EC)	13	1,393	-99.1%	2	550.0%
SHEKEL	0	0	-	0	-
RMB USD	70	511	-86.3%	72	-2.8%
KOREAN WON	14	21	-33.3%	26	-46.2%
TURKISH LIRA	2,392	3	79,633.3%	1,373	74.2%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	4,102	6,866	-40.3%	4,453	-7.9%
E-MICRO GBP/USD	2,922	2,064	41.6%	2,629	11.1%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	1	-100.0%	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	2,371	3,084	-23.1%	1,720	37.8%
MICRO CHF/USD	143	1,157	-87.6%	223	-35.9%
FCXR	48	0	-	9	433.3%
CHINESE RENMINBI (CNH)	1,506	3,024	-50.2%	1,436	4.9%
USDZAR	0	0	-	0	-
INDIAN RUPEE	918	487	88.5%	960	-4.4%
E-MICRO INR/USD	124	159	-22.0%	417	-70.3%
E-MICRO USD/CNH	0	10	-100.0%	0	-
E-MICRO JPY/USD	1,078	3,545	-69.6%	1,195	-9.8%
E-MICRO CAD/USD	1,733	2,086	-16.9%	854	102.9%

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.



CME Exchange Open Interest Report - Monthly

	Open Interest APR 2017	Open Interest APR 2016	% CHG	Open Interest MAR 2017	% CHG
FX Options					
AUSTRALIAN DOLLAR	25,899	80,496	-67.8%	21,953	18.0%
BRITISH POUND	53,618	139,253	-61.5%	33,307	61.0%
CANADIAN DOLLAR	19,489	79,307	-75.4%	14,070	38.5%
EURO FX	147,867	287,655	-48.6%	94,853	55.9%
JAPANESE YEN	65,185	147,156	-55.7%	48,914	33.3%
MEXICAN PESO	1,715	1,557	10.1%	1,675	2.4%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	831	-100.0%	0	-
SWISS FRANC	2,221	10,116	-78.0%	2,230	-0.4%
JAPANESE YEN (EU)	25	621	-96.0%	4	525.0%
EURO FX (EU)	80	3,049	-97.4%	137	-41.6%
SWISS FRANC (EU)	3	0	-	1	200.0%
CANADIAN DOLLAR (EU)	31	25	24.0%	30	3.3%
BRITISH POUND (EU)	507	1,183	-57.1%	504	0.6%
AUSTRALIAN DLR (EU)	0	481	-100.0%	0	-
CAD/USD PQO 2pm Fix	37,501	0	-	48,685	-23.0%
JPY/USD PQO 2pm Fix	94,501	0	-	114,523	-17.5%
CHF/USD PQO 2pm Fix	2,191	0	-	2,870	-23.7%
AUD/USD PQO 2pm Fix	43,295	0	-	56,623	-23.5%
EUR/USD PQO 2pm Fix	196,699	0	-	186,737	5.3%
GBP/USD PQO 2pm Fix	67,629	0	-	83,773	-19.3%
Commodities and Alternative Investments					
Futures					
LIVE CATTLE	428,332	275,144	55.7%	392,036	9.3%
FEEDER CATTLE	61,097	44,542	37.2%	59,116	3.4%
LEAN HOGS	218,648	223,111	-2.0%	203,449	7.5%
LUMBER	5,891	4,329	36.1%	5,813	1.3%
MILK	34,999	33,684	3.9%	36,530	-4.2%
MLK MID	0	0	-	0	-
NFD MILK	7,086	6,801	4.2%	7,533	-5.9%
BUTTER CS	6,403	6,888	-7.0%	6,377	0.4%
CLASS IV MILK	4,623	2,785	66.0%	4,992	-7.4%
DRY WHEY	6,554	4,850	35.1%	6,749	-2.9%
GSCI EXCESS RETURN FUT	48,766	37,816	29.0%	48,568	0.4%
GOLDMAN SACHS	14,354	11,867	21.0%	15,456	-7.1%
HOUSING INDEX	69	51	35.3%	66	4.5%
HDD WEATHER	0	0	-	500	-100.0%
CDD WEATHER	25,000	100	24,900.0%	25,000	0.0%
HDD SEASONAL STRIP	0	0	-	100	-100.0%
CDD SEASONAL STRIP	1,100	1,100	0.0%	250	340.0%
HDD WEATHER EUROPEAN	0	500	-100.0%	175	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	150	-100.0%
CAT EURO SEASONAL STRIP	0	250	-100.0%	0	-
USD CRUDE PALM OIL	1,384	0	-	1,204	15.0%
CASH-SETTLED CHEESE	31,313	33,775	-7.3%	31,847	-1.7%
MALAYSIAN PALM SWAP	26,818	16,600	61.6%	24,312	10.3%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	29,740	-42.7%

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.



CME Exchange Open Interest Report - Monthly

	Open Interest APR 2017	Open Interest APR 2016	% CHG	Open Interest MAR 2017	% CHG
Commodities and Alternative Investments					
Options					
LIVE CATTLE	203,381	260,522	-21.9%	224,984	-9.6%
FEEDER CATTLE	35,011	30,847	13.5%	34,419	1.7%
LEAN HOGS	154,643	148,159	4.4%	181,684	-14.9%
LUMBER	847	635	33.4%	1,009	-16.1%
MILK	95,528	65,634	45.5%	98,202	-2.7%
MLK MID	610	325	87.7%	672	-9.2%
NFD MILK	11,818	9,219	28.2%	13,164	-10.2%
BUTTER CS	5,564	5,069	9.8%	5,991	-7.1%
CLASS IV MILK	6,290	2,926	115.0%	6,862	-8.3%
DRY WHEY	1,795	434	313.6%	1,344	33.6%
HOUSING INDEX	6	0	0.0%	6	0.0%
HDD WEATHER	0	0	-	2,000	-100.0%
CDD WEATHER	47,000	0	-	47,000	0.0%
HDD SEASONAL STRIP	0	0	-	14,100	-100.0%
CDD SEASONAL STRIP	2,800	27,000	-89.6%	1,000	180.0%
HDD WEATHER EUROPEAN	0	3,500	-100.0%	1,500	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	2,500	-100.0%
LV CATL CSO	593	25	2,272.0%	458	29.5%
CASH-SETTLED CHEESE	38,701	31,017	24.8%	38,094	1.6%
Foreign Exchange Futures					
CHILEAN PESO	329	1	32,800.0%	138	138.4%
TOTAL FUTURES GROUP					
Interest Rate Futures	13,261,965	10,184,941	30.2%	12,833,840	3.3%
Equity Index Futures	3,644,816	3,456,266	5.5%	3,458,937	5.4%
FX Futures	1,651,149	1,405,264	17.5%	1,582,673	4.3%
Commodities and Alternative Invest	939,470	717,265	31.0%	899,963	4.4%
Foreign Exchange Futures	329	1	32,800.0%	138	138.4%
TOTAL FUTURES	19,497,729	15,763,737	23.7%	18,775,551	3.8%
TOTAL OPTIONS GROUP					
Interest Rate Options	43,580,220	36,723,475	18.7%	37,985,449	14.7%
Equity Index Options	4,563,298	5,094,842	-10.4%	4,476,200	1.9%
FX Options	758,456	751,730	0.9%	710,889	6.7%
Commodities and Alternative Invest	604,587	585,312	3.3%	674,989	-10.4%
TOTAL OPTIONS	49,506,561	43,155,359	14.7%	43,847,527	12.9%



CME Exchange Open Interest Report - Monthly

	Open Interest APR 2017	Open Interest APR 2016	% CHG	Open Interest MAR 2017	% CHG
TOTAL COMBINED					
Interest Rate	56,842,185	46,908,416	21.2%	50,819,289	11.9%
Equity Index	8,208,114	8,551,108	-4.0%	7,935,137	3.4%
FX	2,409,605	2,156,994	11.7%	2,293,562	5.1%
Commodities and Alternative Invest	1,544,057	1,302,577	18.5%	1,574,952	-2.0%
Foreign Exchange	329	1	32,800.0%	138	138.4%
GRAND TOTAL	69,004,290	58,919,096	17.1%	62,623,078	10.2%