



## CME Exchange Open Interest Report - Monthly

	Open Interest MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
<b>Interest Rate Futures</b>					
EURODOLLARS	14,165,393	10,816,515	31.0%	13,253,945	6.9%
1-MONTH EURODOLLAR	11,703	3,046	284.2%	8,020	45.9%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
<b>Interest Rate Options</b>					
EURODOLLARS	26,767,528	28,793,178	-7.0%	25,629,889	4.4%
EURO MIDCURVE	18,604,996	10,860,099	71.3%	17,950,331	3.6%
<b>Equity Index Futures</b>					
E-MINI S&P500	3,084,653	2,993,290	3.1%	2,937,918	5.0%
S&P 500	111,054	83,080	33.7%	87,786	26.5%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	91,440	84,599	8.1%	94,815	-3.6%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	20	25	-20.0%	18	11.1%
S&P 500/VALUE	66,928	45,270	47.8%	57,924	15.5%
E-MINI RUSSELL 1000	263	36	630.6%	332	-20.8%
E-MINI NASDAQ 100	287,105	232,012	23.7%	272,835	5.2%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	39,602	35,533	11.5%	39,112	1.3%
NIKKEI 225 (YEN) STOCK	78,879	92,395	-14.6%	81,421	-3.1%
NASDAQ BIOTECH	324	0	-	324	0.0%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	246	153	60.8%	333	-26.1%
E-MINI RUSSELL 1000 GROWTH	271	33	721.2%	352	-23.0%
E-MINI RUSSELL 1000 VALUE	823	782	5.2%	1,167	-29.5%
IBOVESPA INDEX	173	394	-56.1%	168	3.0%
S&P CONSUMER STAPLES SECT	11,951	30,816	-61.2%	7,255	64.7%
S&P CONSUMER DSCRTNRY SE	3,684	9,478	-61.1%	3,502	5.2%
S&P HEALTH CARE SECTOR	11,247	6,711	67.6%	8,396	34.0%
S&P UTILITIES SECTOR	19,105	23,268	-17.9%	15,821	20.8%
S&P TECHNOLOGY SECTOR	6,452	3,602	79.1%	5,359	20.4%
S&P INDUSTRIAL SECTOR	4,569	7,702	-40.7%	4,006	14.1%
S&P FINANCIAL SECTOR	16,330	5,932	175.3%	13,086	24.8%
S&P ENERGY SECTOR	5,037	1,962	156.7%	6,029	-16.5%
S&P MATERIALS SECTOR	3,908	1,960	99.4%	3,710	5.3%
E-MINI S&P REAL ESTATE SELE	2,822	0	-	2,565	10.0%
NIFTY 50	874	35	2,397.1%	582	50.2%



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<b>Equity Index Options</b>					
E-MINI S&P500	2,050,693	2,460,784	-16.7%	1,506,796	36.1%
S&P 500	211,269	422,101	-49.9%	134,766	56.8%
E-MINI MIDCAP	0	2	-100.0%	0	-
E-MINI NASDAQ 100	58,015	71,978	-19.4%	40,961	41.6%
NASDAQ	0	0	-	0	-
EOM S&P 500	39,377	243,774	-83.8%	37,246	5.7%
EOM EMINI S&P	746,548	738,996	1.0%	642,793	16.1%
EOW1 S&P 500	68,930	42,927	60.6%	79,338	-13.1%
EOW1 EMINI S&P 500	368,062	289,305	27.2%	457,452	-19.5%
EOW2 S&P 500	20,256	20,579	-1.6%	7,796	159.8%
EOW2 EMINI S&P 500	153,239	134,486	13.9%	218,231	-29.8%
EOW4 EMINI S&P 500	64,200	72,080	-10.9%	39,350	63.2%
EOW3 EMINI S&P 500	571,761	683,481	-16.3%	1,216,566	-53.0%
EOW3 S&P 500	94,570	205,117	-53.9%	182,003	-48.0%



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<b>FX Futures</b>					
AUSTRALIAN DOLLAR	130,736	114,682	14.0%	110,405	18.4%
BRITISH POUND	256,976	243,778	5.4%	264,173	-2.7%
BRAZIL REAL	33,362	42,712	-21.9%	36,852	-9.5%
CANADIAN DOLLAR	208,703	126,537	64.9%	183,541	13.7%
E-MINI EURO FX	12,142	6,687	81.6%	12,272	-1.1%
EURO FX	451,953	356,777	26.7%	413,751	9.2%
E-MINI JAPANESE YEN	7,925	1,545	412.9%	7,481	5.9%
JAPANESE YEN	212,835	156,605	35.9%	200,646	6.1%
MEXICAN PESO	209,550	143,577	45.9%	178,717	17.3%
NEW ZEALND DOLLAR	43,737	44,604	-1.9%	44,394	-1.5%
NKR/USD CROSS RATE	1,293	987	31.0%	1,267	2.1%
RUSSIAN RUBLE	36,053	28,196	27.9%	46,332	-22.2%
S.AFRICAN RAND	17,363	5,065	242.8%	18,056	-3.8%
SWISS FRANC	55,506	57,178	-2.9%	45,754	21.3%
AD/CD CROSS RATES	3	1	200.0%	3	0.0%
AD/JY CROSS RATES	806	1,315	-38.7%	889	-9.3%
AD/NE CROSS RATES	71	93	-23.7%	26	173.1%
BP/JY CROSS RATES	863	304	183.9%	1,010	-14.6%
BP/SF CROSS RATES	113	3	3,666.7%	69	63.8%
CD/JY CROSS RATES	46	0	-	46	0.0%
EC/AD CROSS RATES	3,727	881	323.0%	3,614	3.1%
EC/CD CROSS RATES	1,890	822	129.9%	1,803	4.8%
EC/NOK CROSS RATES	36	1	3,500.0%	38	-5.3%
EC/SEK CROSS RATES	442	314	40.8%	435	1.6%
EFX/BP CROSS RATES	35,446	28,234	25.5%	32,783	8.1%
EFX/JY CROSS RATES	17,572	9,347	88.0%	16,967	3.6%
EFX/SF CROSS RATES	14,366	15,628	-8.1%	10,825	32.7%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,572	1,153	36.3%	1,514	3.8%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	55	225	-75.6%	52	5.8%
POLISH ZLOTY (EC)	6	2,214	-99.7%	13	-53.8%
SHEKEL	0	0	-	0	-
RMB USD	74	490	-84.9%	70	5.7%
KOREAN WON	26	21	23.8%	14	85.7%
TURKISH LIRA	2,187	0	-	2,392	-8.6%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	8,976	4,442	102.1%	4,102	118.8%
E-MICRO GBP/USD	3,109	1,852	67.9%	2,922	6.4%
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	2,883	2,998	-3.8%	2,371	21.6%
MICRO CHF/USD	195	1,176	-83.4%	143	36.4%
FCXR	53	0	-	48	10.4%
CHINESE RENMINBI (CNH)	1,317	3,107	-57.6%	1,506	-12.5%
USDZAR	0	0	-	0	-
INDIAN RUPEE	877	730	20.1%	918	-4.5%
E-MICRO INR/USD	462	98	371.4%	124	272.6%
E-MICRO USD/CNH	0	10	-100.0%	0	-
E-MICRO JPY/USD	1,690	4,280	-60.5%	1,078	56.8%
E-MICRO CAD/USD	1,550	1,817	-14.7%	1,733	-10.6%

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	35,916	86,240	-58.4%	25,899	38.7%
BRITISH POUND	76,145	128,188	-40.6%	53,618	42.0%
CANADIAN DOLLAR	29,772	90,777	-67.2%	19,489	52.8%
EURO FX	185,026	308,404	-40.0%	147,867	25.1%
JAPANESE YEN	82,132	173,022	-52.5%	65,185	26.0%
MEXICAN PESO	1,454	1,467	-0.9%	1,715	-15.2%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	831	-100.0%	0	-
SWISS FRANC	2,851	12,458	-77.1%	2,221	28.4%
JAPANESE YEN (EU)	27	493	-94.5%	25	8.0%
EURO FX (EU)	116	3,439	-96.6%	80	45.0%
SWISS FRANC (EU)	9	0	-	3	200.0%
CANADIAN DOLLAR (EU)	25	60	-58.3%	31	-19.4%
BRITISH POUND (EU)	519	932	-44.3%	507	2.4%
AUSTRALIAN DLR (EU)	0	555	-100.0%	0	-
CAD/USD PQO 2pm Fix	44,574	0	-	37,501	18.9%
JPY/USD PQO 2pm Fix	74,891	0	-	94,501	-20.8%
CHF/USD PQO 2pm Fix	2,278	0	-	2,191	4.0%
AUD/USD PQO 2pm Fix	37,224	0	-	43,295	-14.0%
EUR/USD PQO 2pm Fix	163,429	0	-	196,699	-16.9%
GBP/USD PQO 2pm Fix	72,387	0	-	67,629	7.0%
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
LIVE CATTLE	426,575	259,275	64.5%	428,332	-0.4%
FEEDER CATTLE	54,699	37,705	45.1%	61,097	-10.5%
LEAN HOGS	244,863	229,075	6.9%	218,648	12.0%
LUMBER	5,042	5,379	-6.3%	5,891	-14.4%
MILK	32,448	33,859	-4.2%	34,999	-7.3%
MLK MID	0	0	-	0	-
NFD MILK	6,891	6,473	6.5%	7,086	-2.8%
BUTTER CS	6,249	6,623	-5.6%	6,403	-2.4%
CLASS IV MILK	4,189	3,169	32.2%	4,623	-9.4%
DRY WHEY	6,011	4,679	28.5%	6,554	-8.3%
GSCI EXCESS RETURN FUT	48,795	40,148	21.5%	48,766	0.1%
GOLDMAN SACHS	15,417	11,747	31.2%	14,354	7.4%
HOUSING INDEX	48	60	-20.0%	69	-30.4%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	25,100	450	5,477.8%	25,000	0.4%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	1,100	1,250	-12.0%	1,100	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
CAT EURO SEASONAL STRIP	0	250	-100.0%	0	-
USD CRUDE PALM OIL	1,416	0	-	1,384	2.3%
CASH-SETTLED CHEESE	27,144	33,646	-19.3%	31,313	-13.3%
MALAYSIAN PALM SWAP	29,326	17,120	71.3%	26,818	9.4%
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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<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
LIVE CATTLE	255,962	289,709	-11.6%	203,381	25.9%
FEEDER CATTLE	34,017	27,182	25.1%	35,011	-2.8%
LEAN HOGS	182,247	175,109	4.1%	154,643	17.9%
LUMBER	1,190	971	22.6%	847	40.5%
MILK	92,237	72,166	27.8%	95,528	-3.4%
MLK MID	621	276	125.0%	610	1.8%
NFD MILK	11,332	8,783	29.0%	11,818	-4.1%
BUTTER CS	5,843	5,034	16.1%	5,564	5.0%
CLASS IV MILK	6,391	2,847	124.5%	6,290	1.6%
DRY WHEY	1,918	605	217.0%	1,795	6.9%
HOUSING INDEX	0	0	-	6	-100.0%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	47,000	0	-	47,000	0.0%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	2,800	28,000	-90.0%	2,800	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
LV CATL CSO	628	189	232.3%	593	5.9%
CASH-SETTLED CHEESE	37,768	32,542	16.1%	38,701	-2.4%
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	257	0	-	329	-21.9%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	14,177,096	10,819,561	31.0%	13,261,965	6.9%
Equity Index Futures	3,847,760	3,659,068	5.2%	3,644,816	5.6%
FX Futures	1,778,547	1,410,497	26.1%	1,651,149	7.7%
Commodities and Alternative Invest	952,346	703,980	35.3%	939,470	1.4%
Foreign Exchange Futures	257	0	-	329	-21.9%
<b>TOTAL FUTURES</b>	<b>20,756,006</b>	<b>16,593,106</b>	<b>25.1%</b>	<b>19,497,729</b>	<b>6.5%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	45,372,524	39,653,277	14.4%	43,580,220	4.1%
Equity Index Options	4,446,920	5,385,610	-17.4%	4,563,298	-2.6%
FX Options	808,775	806,866	0.2%	758,456	6.6%
Commodities and Alternative Invest	679,954	643,413	5.7%	604,587	12.5%
<b>TOTAL OPTIONS</b>	<b>51,308,173</b>	<b>46,489,166</b>	<b>10.4%</b>	<b>49,506,561</b>	<b>3.6%</b>



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<b>TOTAL COMBINED</b>					
Interest Rate	59,549,620	50,472,838	18.0%	56,842,185	4.8%
Equity Index	8,294,680	9,044,678	-8.3%	8,208,114	1.1%
FX	2,587,322	2,217,363	16.7%	2,409,605	7.4%
Commodities and Alternative Invest	1,632,300	1,347,393	21.1%	1,544,057	5.7%
Foreign Exchange	257	0	-	329	-21.9%
<b>GRAND TOTAL</b>	<b>72,064,179</b>	<b>63,082,272</b>	<b>14.2%</b>	<b>69,004,290</b>	<b>4.4%</b>