

**CME Exchange Open Interest Report - Monthly**

	Open Interest JUL 2017	Open Interest JUL 2016	% CHG	Open Interest JUN 2017	% CHG
<b>Interest Rate Futures</b>					
EURODOLLARS	13,172,945	10,404,479	26.6%	13,035,658	1.1%
1-MONTH EURODOLLAR	5,995	1,067	461.9%	10,536	-43.1%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
<b>Interest Rate Options</b>					
EURODOLLARS	23,388,603	21,610,234	8.2%	23,564,493	-0.7%
EURO MIDCURVE	13,646,991	10,053,298	35.7%	14,174,646	-3.7%
<b>Equity Index Futures</b>					
E-MINI S&P500	3,030,405	2,932,036	3.4%	2,868,841	5.6%
S&P 500	89,687	96,931	-7.5%	72,339	24.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	92,275	82,317	12.1%	93,966	-1.8%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	21	21	0.0%	21	0.0%
S&P 500/VALUE	92,908	53,686	73.1%	82,614	12.5%
E-MINI RUSSELL 2000	5,723	0	-	0	-
E-MINI RUSSELL 1000	466	16	2,812.5%	122	282.0%
E-MINI NASDAQ 100	293,228	277,359	5.7%	286,372	2.4%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	35,613	36,000	-1.1%	36,388	-2.1%
NIKKEI 225 (YEN) STOCK	54,889	75,125	-26.9%	66,842	-17.9%
NASDAQ BIOTECH	743	124	499.2%	793	-6.3%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	812	223	264.1%	311	161.1%
E-MINI RUSSELL 1000 GROWTH	885	34	2,502.9%	845	4.7%
E-MINI RUSSELL 1000 VALUE	242	928	-73.9%	168	44.0%
IBOVESPA INDEX	208	266	-21.8%	162	28.4%
S&P CONSUMER STAPLES SECT	13,048	24,511	-46.8%	11,761	10.9%
S&P CONSUMER DSCRTNRY SE	2,401	10,156	-76.4%	2,072	15.9%
S&P HEALTH CARE SECTOR	15,569	5,539	181.1%	15,470	0.6%
S&P UTILITIES SECTOR	22,457	20,706	8.5%	21,705	3.5%
S&P TECHNOLOGY SECTOR	7,833	4,709	66.3%	7,344	6.7%
S&P INDUSTRIAL SECTOR	6,730	10,802	-37.7%	4,882	37.9%
S&P FINANCIAL SECTOR	25,551	5,429	370.6%	19,166	33.3%
S&P ENERGY SECTOR	8,289	2,797	196.4%	6,537	26.8%
S&P MATERIALS SECTOR	6,764	3,119	116.9%	6,023	12.3%
E-MINI S&P REAL ESTATE SELE	6,701	0	-	7,378	-9.2%
NIFTY 50	707	733	-3.5%	763	-7.3%



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<b>Equity Index Options</b>					
E-MINI S&P500	1,491,771	1,879,799	-20.6%	1,099,782	35.6%
S&P 500	114,002	220,044	-48.2%	66,054	72.6%
E-MINI MIDCAP	0	0	-	0	-
E-MINI RUSSELL 2000	1,479	0	-	0	-
E-MINI NASDAQ 100	71,986	69,505	3.6%	59,924	20.1%
NASDAQ	0	0	-	0	-
EOM S&P 500	59,252	189,266	-68.7%	26,122	126.8%
EOM EMINI S&P	706,227	598,114	18.1%	591,963	19.3%
EOW1 S&P 500	101,776	56,514	80.1%	76,104	33.7%
EOW1 EMINI S&P 500	386,643	468,828	-17.5%	358,953	7.7%
EOW2 S&P 500	14,194	18,858	-24.7%	11,506	23.4%
EOW2 EMINI S&P 500	143,175	148,362	-3.5%	134,616	6.4%
EOW4 EMINI S&P 500	51,707	42,841	20.7%	41,199	25.5%
EOM3 E-MINI S&P 500 END OF M	1,850	0	-	0	-
EOW3 EMINI S&P 500	1,118,930	1,339,205	-16.4%	1,301,175	-14.0%
EOW3 S&P 500	172,266	294,489	-41.5%	229,461	-24.9%

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<b>FX Futures</b>					
AUSTRALIAN DOLLAR	139,242	102,717	35.6%	99,502	39.9%
BRITISH POUND	213,286	233,415	-8.6%	201,609	5.8%
BRAZIL REAL	30,532	36,322	-15.9%	20,168	51.4%
CANADIAN DOLLAR	190,219	116,029	63.9%	141,955	34.0%
E-MINI EURO FX	14,606	5,134	184.5%	15,124	-3.4%
EURO FX	455,955	388,553	17.3%	421,655	8.1%
E-MINI JAPANESE YEN	1,072	1,493	-28.2%	689	55.6%
JAPANESE YEN	241,605	165,572	45.9%	196,055	23.2%
MEXICAN PESO	214,991	121,226	77.3%	210,323	2.2%
NEW ZEALND DOLLAR	54,160	40,557	33.5%	58,143	-6.9%
NKR/USD CROSS RATE	602	947	-36.4%	743	-19.0%
RUSSIAN RUBLE	34,988	34,238	2.2%	34,543	1.3%
S.AFRICAN RAND	21,427	5,101	320.1%	28,343	-24.4%
SWISS FRANC	40,080	47,133	-15.0%	38,839	3.2%
AD/CD CROSS RATES	0	0	-	1	-100.0%
AD/JY CROSS RATES	1,647	1,225	34.4%	1,221	34.9%
AD/NE CROSS RATES	45	24	87.5%	14	221.4%
BP/JY CROSS RATES	528	372	41.9%	579	-8.8%
BP/SF CROSS RATES	25	24	4.2%	25	0.0%
CD/JY CROSS RATES	56	1	5,500.0%	2	2,700.0%
EC/AD CROSS RATES	1,484	674	120.2%	1,473	0.7%
EC/CD CROSS RATES	1,751	801	118.6%	1,576	11.1%
EC/NOK CROSS RATES	22	1	2,100.0%	14	57.1%
EC/SEK CROSS RATES	819	248	230.2%	505	62.2%
EFX/BP CROSS RATES	33,115	31,655	4.6%	33,749	-1.9%
EFX/JY CROSS RATES	25,048	11,237	122.9%	26,873	-6.8%
EFX/SF CROSS RATES	12,664	9,132	38.7%	11,065	14.5%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,629	1,155	41.0%	1,565	4.1%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	56	1,458	-96.2%	55	1.8%
POLISH ZLOTY (EC)	11	1	1,000.0%	10	10.0%
SHEKEL	0	0	-	0	-
RMB USD	43	353	-87.8%	49	-12.2%
KOREAN WON	27	22	22.7%	25	8.0%
TURKISH LIRA	2,577	0	-	2,157	19.5%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	8,246	6,008	37.3%	6,447	27.9%
E-MICRO GBP/USD	2,802	2,251	24.5%	2,516	11.4%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	0	-	0	-
E-MICRO AUD/USD	4,227	3,001	40.9%	1,213	248.5%
MICRO CHF/USD	175	184	-4.9%	103	69.9%
FCXR	6	0	-	6	0.0%
CHINESE RENMINBI (CNH)	768	2,248	-65.8%	877	-12.4%
USDZAR	0	0	-	0	-
INDIAN RUPEE	954	533	79.0%	1,056	-9.7%
E-MICRO INR/USD	248	299	-17.1%	161	54.0%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO JPY/USD	2,242	1,864	20.3%	1,148	95.3%
E-MICRO CAD/USD	2,779	1,217	128.3%	1,607	72.9%

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<b>FX Options</b>					
AUSTRALIAN DOLLAR	0	71,434	-100.0%	0	-
BRITISH POUND	0	118,238	-100.0%	0	-
CANADIAN DOLLAR	0	64,614	-100.0%	0	-
EURO FX	0	259,654	-100.0%	0	-
JAPANESE YEN	0	177,151	-100.0%	0	-
MEXICAN PESO	1,126	2,749	-59.0%	1,628	-30.8%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	9,012	-100.0%	0	-
JAPANESE YEN (EU)	23	1,773	-98.7%	3	666.7%
EURO FX (EU)	71	5,250	-98.6%	84	-15.5%
SWISS FRANC (EU)	2	0	-	8	-75.0%
CANADIAN DOLLAR (EU)	12	109	-89.0%	3	300.0%
BRITISH POUND (EU)	509	1,400	-63.6%	304	67.4%
AUSTRALIAN DLR (EU)	0	80	-100.0%	0	-
CAD/USD PQO 2pm Fix	117,282	0	-	84,000	39.6%
JPY/USD PQO 2pm Fix	139,371	0	-	136,996	1.7%
CHF/USD PQO 2pm Fix	4,357	0	-	2,746	58.7%
AUD/USD PQO 2pm Fix	86,738	0	-	79,159	9.6%
EUR/USD PQO 2pm Fix	338,323	0	-	261,786	29.2%
GBP/USD PQO 2pm Fix	148,658	0	-	149,104	-0.3%
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
LIVE CATTLE	356,231	252,030	41.3%	378,184	-5.8%
FEEDER CATTLE	59,011	44,992	31.2%	57,300	3.0%
LEAN HOGS	268,508	223,741	20.0%	264,411	1.5%
LUMBER	4,864	5,436	-10.5%	3,984	22.1%
MILK	30,370	31,613	-3.9%	26,457	14.8%
MLK MID	0	0	-	12	-100.0%
NFD MILK	6,206	5,594	10.9%	5,946	4.4%
BUTTER CS	5,907	6,154	-4.0%	5,237	12.8%
CLASS IV MILK	3,466	3,850	-10.0%	3,324	4.3%
DRY WHEY	4,338	4,088	6.1%	4,202	3.2%
GSCI EXCESS RETURN FUT	54,405	42,733	27.3%	52,062	4.5%
GOLDMAN SACHS	15,121	12,144	24.5%	14,874	1.7%
HOUSING INDEX	54	46	17.4%	51	5.9%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	16,000	2,200	627.3%	20,350	-21.4%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	1,100	1,425	-22.8%	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	900	0	-	1,248	-27.9%
CASH-SETTLED CHEESE	22,373	28,055	-20.3%	21,372	4.7%
MALAYSIAN PALM SWAP	28,030	17,840	57.1%	28,950	-3.2%
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	203,419	240,018	-15.2%	198,107	2.7%
FEEDER CATTLE	47,342	42,338	11.8%	43,170	9.7%
LEAN HOGS	184,619	169,158	9.1%	181,186	1.9%
LUMBER	1,087	954	13.9%	709	53.3%
MILK	85,209	80,302	6.1%	75,051	13.5%
MLK MID	501	335	49.6%	487	2.9%
NFD MILK	10,768	7,186	49.8%	9,309	15.7%
BUTTER CS	6,780	4,852	39.7%	5,168	31.2%
CLASS IV MILK	7,225	6,219	16.2%	6,845	5.6%
DRY WHEY	2,128	558	281.4%	1,222	74.1%
HOUSING INDEX	0	18	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
CDD WEATHER	30,000	500	5,900.0%	40,000	-25.0%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	2,800	28,500	-90.2%	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	350	195	79.5%	340	2.9%
CASH-SETTLED CHEESE	32,723	30,710	6.6%	29,111	12.4%
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	3,403	0	-	2,736	24.4%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	13,178,940	10,405,546	26.7%	13,046,194	1.0%
Equity Index Futures	3,814,155	3,643,567	4.7%	3,612,885	5.6%
FX Futures	1,756,759	1,374,425	27.8%	1,563,783	12.3%
Commodities and Alternative Invest	893,917	695,263	28.6%	906,097	-1.3%
Foreign Exchange Futures	3,403	0	-	2,736	24.4%
<b>TOTAL FUTURES</b>	<b>19,647,174</b>	<b>16,118,801</b>	<b>21.9%</b>	<b>19,131,695</b>	<b>2.7%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	37,035,594	31,663,532	17.0%	37,739,139	-1.9%
Equity Index Options	4,435,258	5,325,825	-16.7%	3,996,859	11.0%
FX Options	836,472	711,464	17.6%	715,821	16.9%
Commodities and Alternative Invest	614,951	611,843	0.5%	593,505	3.6%
<b>TOTAL OPTIONS</b>	<b>42,922,275</b>	<b>38,312,664</b>	<b>12.0%</b>	<b>43,045,324</b>	<b>-0.3%</b>



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<b>TOTAL COMBINED</b>					
Interest Rate	50,214,534	42,069,078	19.4%	50,785,333	-1.1%
Equity Index	8,249,413	8,969,392	-8.0%	7,609,744	8.4%
FX	2,593,231	2,085,889	24.3%	2,279,604	13.8%
Commodities and Alternative Invest	1,508,868	1,307,106	15.4%	1,499,602	0.6%
Foreign Exchange	3,403	0	-	2,736	24.4%
<b>GRAND TOTAL</b>	<b>62,569,449</b>	<b>54,431,465</b>	<b>15.0%</b>	<b>62,177,019</b>	<b>0.6%</b>