



## CME Exchange Open Interest Report - Monthly

	Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
<b>Interest Rate Futures</b>					
EURODOLLARS	12,672,724	11,187,717	13.3%	13,873,091	-8.7%
1-MONTH EURODOLLAR	2,881	888	224.4%	2,895	-0.5%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
<b>Interest Rate Options</b>					
EURODOLLARS	22,598,246	22,702,784	-0.5%	24,652,645	-8.3%
EURO MIDCURVE	15,275,693	8,714,026	75.3%	16,254,196	-6.0%
<b>Equity Index Futures</b>					
E-MINI S&P500	2,987,626	2,912,843	2.6%	3,373,769	-11.4%
S&P 500	93,620	63,062	48.5%	112,745	-17.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	89,507	84,364	6.1%	87,130	2.7%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	22	19	15.8%	20	10.0%
S&P 500/VALUE	110,933	52,281	112.2%	102,940	7.8%
E-MINI RUSSELL 2000	531,354	0	-	21,362	2,387.4%
E-MINI RUSSELL 1000	8,436	35	24,002.9%	855	886.7%
E-MINI NASDAQ 100	267,207	302,669	-11.7%	297,374	-10.1%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	37,383	32,860	13.8%	35,240	6.1%
NIKKEI 225 (YEN) STOCK	49,265	50,053	-1.6%	57,859	-14.9%
NASDAQ BIOTECH	457	124	268.5%	643	-28.9%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	73	53	37.7%	141	-48.2%
E-MINI RUSSELL 1000 GROWTH	4,174	76	5,392.1%	2,045	104.1%
E-MINI RUSSELL 1000 VALUE	12,099	784	1,443.2%	1,616	648.7%
IBOVESPA INDEX	400	138	189.9%	345	15.9%
S&P CONSUMER STAPLES SECT	20,449	11,605	76.2%	14,083	45.2%
S&P CONSUMER DSCRTNRY SE	3,644	10,902	-66.6%	2,399	51.9%
S&P HEALTH CARE SECTOR	8,866	2,592	242.1%	14,475	-38.7%
S&P UTILITIES SECTOR	23,602	7,645	208.7%	22,753	3.7%
S&P TECHNOLOGY SECTOR	9,542	4,264	123.8%	8,912	7.1%
S&P INDUSTRIAL SECTOR	4,717	11,155	-57.7%	12,267	-61.5%
S&P FINANCIAL SECTOR	28,018	6,049	363.2%	29,807	-6.0%
S&P ENERGY SECTOR	11,338	3,860	193.7%	9,746	16.3%
S&P MATERIALS SECTOR	5,245	3,973	32.0%	7,266	-27.8%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	248	89	178.7%	491	-49.5%
E-MINI S&P REAL ESTATE SELE	5,449	269	1,925.7%	7,110	-23.4%
FTSE Emerging	16	9	77.8%	7	128.6%
NIFTY 50	218	677	-67.8%	1,822	-88.0%

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<b>Equity Index Options</b>					
E-MINI S&P500	1,339,395	1,240,966	7.9%	2,175,469	-38.4%
S&P 500	75,759	87,310	-13.2%	202,501	-62.6%
E-MINI MIDCAP	0	0	-	0	-
E-MINI RUSSELL 2000	1,423	0	-	5,731	-75.2%
E-MINI NASDAQ 100	65,175	54,689	19.2%	84,789	-23.1%
NASDAQ	0	0	-	0	-
EOM S&P 500	102,484	40,381	153.8%	106,161	-3.5%
EOM EMINI S&P	676,507	600,058	12.7%	777,597	-13.0%
EOW1 S&P 500	71,128	60,215	18.1%	68,596	3.7%
EOW1 EMINI S&P 500	368,037	404,375	-9.0%	327,874	12.2%
EOW2 S&P 500	8,326	13,727	-39.3%	44,983	-81.5%
EOW2 EMINI S&P 500	128,426	151,526	-15.2%	255,947	-49.8%
EOW4 EMINI S&P 500	65,117	55,797	16.7%	109,048	-40.3%
E-mini Russell 2000	1,768	0	-	413	328.1%
E-mini Russell 2000	10,778	0	-	2,045	427.0%
EOM3 E-MINI S&P 500 END OF M	896	0	-	168	433.3%
EOW3 EMINI S&P 500	1,421,293	1,547,449	-8.2%	825,107	72.3%
EOW3 S&P 500	274,260	322,844	-15.0%	121,605	125.5%



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<b>FX Futures</b>					
AUSTRALIAN DOLLAR	146,769	110,537	32.8%	157,078	-6.6%
BRITISH POUND	180,650	245,637	-26.5%	225,129	-19.8%
BRAZIL REAL	50,198	32,993	52.1%	33,409	50.3%
CANADIAN DOLLAR	178,209	103,828	71.6%	196,329	-9.2%
E-MINI EURO FX	12,072	4,622	161.2%	15,335	-21.3%
EURO FX	436,806	339,222	28.8%	465,272	-6.1%
E-MINI JAPANESE YEN	1,000	848	17.9%	1,106	-9.6%
JAPANESE YEN	233,988	155,684	50.3%	206,852	13.1%
MEXICAN PESO	206,153	157,204	31.1%	242,163	-14.9%
NEW ZEALND DOLLAR	34,429	49,029	-29.8%	45,350	-24.1%
NKR/USD CROSS RATE	1,014	1,181	-14.1%	955	6.2%
RUSSIAN RUBLE	44,602	43,415	2.7%	38,133	17.0%
S.AFRICAN RAND	19,475	4,021	384.3%	27,198	-28.4%
SWISS FRANC	41,506	39,487	5.1%	42,077	-1.4%
AD/CD CROSS RATES	73	1	7,200.0%	2	3,550.0%
AD/JY CROSS RATES	1,682	407	313.3%	897	87.5%
AD/NE CROSS RATES	13	2	550.0%	104	-87.5%
BP/JY CROSS RATES	537	363	47.9%	499	7.6%
BP/SF CROSS RATES	13	27	-51.9%	29	-55.2%
CD/JY CROSS RATES	0	0	-	46	-100.0%
EC/AD CROSS RATES	1,085	947	14.6%	1,406	-22.8%
EC/CD CROSS RATES	1,492	753	98.1%	1,548	-3.6%
EC/NOK CROSS RATES	16	1	1,500.0%	55	-70.9%
EC/SEK CROSS RATES	463	238	94.5%	783	-40.9%
EFX/BP CROSS RATES	34,062	29,982	13.6%	35,131	-3.0%
EFX/JY CROSS RATES	23,363	10,145	130.3%	21,460	8.9%
EFX/SF CROSS RATES	12,308	15,192	-19.0%	12,075	1.9%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,778	1,575	12.9%	1,760	1.0%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	56	1,706	-96.7%	73	-23.3%
POLISH ZLOTY (EC)	3	1	200.0%	4	-25.0%
SHEKEL	249	0	-	228	9.2%
RMB USD	23	325	-92.9%	38	-39.5%
KOREAN WON	29	22	31.8%	29	0.0%
TURKISH LIRA	3,650	0	-	2,782	31.2%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	5,156	4,093	26.0%	8,491	-39.3%
E-MICRO GBP/USD	2,332	4,126	-43.5%	3,564	-34.6%
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	1,634	2,164	-24.5%	4,594	-64.4%
MICRO CHF/USD	122	148	-17.6%	184	-33.7%
FCXRX	0	0	0.0%	6	-100.0%
CHINESE RENMINBI (CNH)	968	2,290	-57.7%	1,076	-10.0%
USDZAR	0	0	-	0	-
INDIAN RUPEE	1,574	528	198.1%	971	62.1%
E-MICRO INR/USD	289	115	151.3%	533	-45.8%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO JPY/USD	1,071	1,706	-37.2%	2,249	-52.4%
E-MICRO CAD/USD	2,447	1,111	120.3%	3,179	-23.0%

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<b>FX Options</b>					
AUSTRALIAN DOLLAR	0	81,331	-100.0%	0	-
BRITISH POUND	0	104,386	-100.0%	0	-
CANADIAN DOLLAR	0	61,542	-100.0%	0	-
EURO FX	0	218,507	-100.0%	0	-
JAPANESE YEN	0	131,786	-100.0%	0	-
MEXICAN PESO	463	6,849	-93.2%	784	-40.9%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	5,781	-100.0%	0	-
JAPANESE YEN (EU)	18	115	-84.3%	23	-21.7%
EURO FX (EU)	77	886	-91.3%	125	-38.4%
SWISS FRANC (EU)	1	0	-	3	-66.7%
CANADIAN DOLLAR (EU)	6	91	-93.4%	14	-57.1%
BRITISH POUND (EU)	1,327	604	119.7%	699	89.8%
AUSTRALIAN DLR (EU)	0	22	-100.0%	0	-
CAD/USD PQO 2pm Fix	104,335	5,443	1,816.9%	118,869	-12.2%
JPY/USD PQO 2pm Fix	174,163	6,721	2,491.3%	155,936	11.7%
CHF/USD PQO 2pm Fix	4,585	640	616.4%	6,213	-26.2%
AUD/USD PQO 2pm Fix	80,649	3,689	2,086.2%	89,306	-9.7%
EUR/USD PQO 2pm Fix	325,411	11,665	2,689.6%	375,909	-13.4%
GBP/USD PQO 2pm Fix	172,453	5,705	2,922.8%	155,911	10.6%
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
LIVE CATTLE	334,439	265,592	25.9%	314,834	6.2%
FEEDER CATTLE	60,872	43,530	39.8%	54,440	11.8%
LEAN HOGS	258,826	223,840	15.6%	246,566	5.0%
LUMBER	5,677	3,790	49.8%	4,526	25.4%
MILK	27,378	33,871	-19.2%	23,618	15.9%
MLK MID	0	0	-	0	0.0%
NFD MILK	6,770	5,430	24.7%	5,706	18.6%
BUTTER CS	6,124	7,199	-14.9%	5,055	21.1%
CLASS IV MILK	2,863	4,326	-33.8%	2,797	2.4%
DRY WHEY	3,813	4,706	-19.0%	3,291	15.9%
GSCI EXCESS RETURN FUT	54,438	40,522	34.3%	54,273	0.3%
GOLDMAN SACHS	14,565	14,785	-1.5%	14,734	-1.1%
HOUSING INDEX	45	42	7.1%	45	0.0%
HDD WEATHER	50	250	-80.0%	0	-
CDD WEATHER	5,100	375	1,260.0%	10,300	-50.5%
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	100	-100.0%	0	-
CAT EURO SEASONAL STRIP	0	250	-100.0%	0	-
USD CRUDE PALM OIL	420	1,080	-61.1%	660	-36.4%
CASH-SETTLED CHEESE	20,648	25,256	-18.2%	17,832	15.8%
MALAYSIAN PALM SWAP	23,228	21,412	8.5%	27,188	-14.6%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	29,740	17,033	74.6%	17,033	74.6%

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<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
LIVE CATTLE	198,515	250,500	-20.8%	181,806	9.2%
FEEDER CATTLE	31,630	29,561	7.0%	57,379	-44.9%
LEAN HOGS	209,002	212,292	-1.5%	182,770	14.4%
LUMBER	1,073	1,143	-6.1%	687	56.2%
MILK	79,570	84,802	-6.2%	68,414	16.3%
MLK MID	339	469	-27.7%	326	4.0%
NFD MILK	11,026	6,168	78.8%	8,159	35.1%
BUTTER CS	8,677	4,717	84.0%	6,413	35.3%
CLASS IV MILK	6,532	7,931	-17.6%	6,504	0.4%
DRY WHEY	1,812	651	178.3%	1,622	11.7%
HOUSING INDEX	17	18	-5.6%	10	70.0%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	10,000	500	1,900.0%	20,000	-50.0%
HDD SEASONAL STRIP	9,500	5,000	90.0%	6,500	46.2%
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	2,500	-100.0%	0	-
LV CATL CSO	652	11	5,827.3%	0	-
CASH-SETTLED CHEESE	35,491	29,335	21.0%	24,675	43.8%
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	2,297	0	-	2,800	-18.0%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	12,675,605	11,188,605	13.3%	13,875,986	-8.7%
Equity Index Futures	4,313,908	3,562,450	21.1%	4,225,222	2.1%
FX Futures	1,683,359	1,365,676	23.3%	1,800,182	-6.5%
Commodities and Alternative Invest	856,096	714,814	19.8%	803,998	6.5%
Foreign Exchange Futures	2,297	0	-	2,800	-18.0%
<b>TOTAL FUTURES</b>	<b>19,531,265</b>	<b>16,831,545</b>	<b>16.0%</b>	<b>20,708,188</b>	<b>-5.7%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	37,873,939	31,416,810	20.6%	40,906,841	-7.4%
Equity Index Options	4,610,772	4,579,337	0.7%	5,108,034	-9.7%
FX Options	863,488	645,763	33.7%	903,792	-4.5%
Commodities and Alternative Invest	606,636	663,598	-8.6%	568,065	6.8%
<b>TOTAL OPTIONS</b>	<b>43,954,835</b>	<b>37,305,508</b>	<b>17.8%</b>	<b>47,486,732</b>	<b>-7.4%</b>



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<b>TOTAL COMBINED</b>					
Interest Rate	50,549,544	42,605,415	18.6%	54,782,827	-7.7%
Equity Index	8,924,680	8,141,787	9.6%	9,333,256	-4.4%
FX	2,546,847	2,011,439	26.6%	2,703,974	-5.8%
Commodities and Alternative Invest	1,462,732	1,378,412	6.1%	1,372,063	6.6%
Foreign Exchange	2,297	0	-	2,800	-18.0%
<b>GRAND TOTAL</b>	<b>63,486,100</b>	<b>54,137,053</b>	<b>17.3%</b>	<b>68,194,920</b>	<b>-6.9%</b>