



CME Exchange Open Interest Report - Monthly

	Open Interest OCT 2017	Open Interest OCT 2016	% CHG	Open Interest SEP 2017	% CHG
Interest Rate Futures					
EURODOLLARS	12,636,898	11,560,933	9.3%	12,672,724	-0.3%
1-MONTH EURODOLLAR	3,581	1,169	206.3%	2,881	24.3%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	24,894,623	22,741,086	9.5%	22,598,246	10.2%
EURO MIDCURVE	18,979,811	9,722,048	95.2%	15,275,693	24.2%
Equity Index Futures					
E-MINI S&P500	3,185,901	3,028,114	5.2%	2,987,626	6.6%
S&P 500	111,156	85,383	30.2%	93,620	18.7%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	92,051	82,842	11.1%	89,507	2.8%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	22	17	29.4%	22	0.0%
S&P 500/VALUE	108,747	53,561	103.0%	110,933	-2.0%
E-MINI RUSSELL 2000	544,200	0	-	531,354	2.4%
E-MINI RUSSELL 1000	8,597	18	47,661.1%	8,436	1.9%
E-MINI NASDAQ 100	271,979	317,273	-14.3%	267,207	1.8%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	43,523	36,132	20.5%	37,383	16.4%
NIKKEI 225 (YEN) STOCK	76,278	60,346	26.4%	49,265	54.8%
NASDAQ BIOTECH	457	142	221.8%	457	0.0%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	149	43	246.5%	73	104.1%
E-MINI RUSSELL 1000 GROWTH	5,904	64	9,125.0%	4,174	41.4%
E-MINI RUSSELL 1000 VALUE	9,322	778	1,098.2%	12,099	-23.0%
IBOVESPA INDEX	389	233	67.0%	400	-2.8%
S&P CONSUMER STAPLES SECT	18,989	13,263	43.2%	20,449	-7.1%
S&P CONSUMER DSCRTNRY SE	3,454	11,546	-70.1%	3,644	-5.2%
S&P HEALTH CARE SECTOR	8,791	4,060	116.5%	8,866	-0.8%
S&P UTILITIES SECTOR	22,489	4,887	360.2%	23,602	-4.7%
S&P TECHNOLOGY SECTOR	9,905	4,227	134.3%	9,542	3.8%
S&P INDUSTRIAL SECTOR	5,573	12,618	-55.8%	4,717	18.1%
S&P FINANCIAL SECTOR	30,073	10,063	198.8%	28,018	7.3%
S&P ENERGY SECTOR	12,135	4,465	171.8%	11,338	7.0%
S&P MATERIALS SECTOR	5,984	4,089	46.3%	5,245	14.1%
E-mini FTSE 100 (USD)	0	0	-	0	0.0%
E-mini FTSE China 50	182	105	73.3%	248	-26.6%
E-MINI S&P REAL ESTATE SELE	3,330	188	1,671.3%	5,449	-38.9%
FTSE Emerging	21	25	-16.0%	16	31.3%
NIFTY 50	914	406	125.1%	218	319.3%



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Equity Index Options					
E-MINI S&P500	1,914,724	1,730,477	10.6%	1,339,395	43.0%
S&P 500	146,928	153,379	-4.2%	75,759	93.9%
E-MINI MIDCAP	0	0	-	0	-
E-MINI RUSSELL 2000	9,008	0	-	1,329	577.8%
E-MINI NASDAQ 100	100,087	55,377	80.7%	65,175	53.6%
NASDAQ	0	0	-	0	-
EOM S&P 500	123,370	78,963	56.2%	102,484	20.4%
EOM EMINI S&P	872,344	645,198	35.2%	676,507	28.9%
EOW1 S&P 500	74,468	80,003	-6.9%	71,128	4.7%
EOW1 EMINI S&P 500	374,342	398,125	-6.0%	368,037	1.7%
EOW2 S&P 500	17,660	23,749	-25.6%	8,326	112.1%
EOW2 EMINI S&P 500	190,782	184,943	3.2%	128,426	48.6%
EOW4 EMINI S&P 500	86,687	31,637	174.0%	65,117	33.1%
EOW1 E-MINI RUSSELL 2000 WE	1,109	0	-	1,012	9.6%
EOW4 E-MINI RUSSELL 2000 WE	59	0	-	0	-
EOW1 E-MINI RUSSELL 2000 WE	766	0	-	756	1.3%
EOW2 E-MINI RUSSELL 2000 WE	564	0	-	896	-37.1%
EOM E-MINI RUSSELL 2000 END	208	0	-	94	121.3%
EOW3 E-MINI RUSSELL 2000 WE	10,855	0	-	10,778	0.7%
EOW3 EMINI S&P 500	1,161,942	1,186,993	-2.1%	1,421,293	-18.2%
EOW3 S&P 500	214,729	221,388	-3.0%	274,260	-21.7%



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FX Futures					
AUSTRALIAN DOLLAR	132,062	120,372	9.7%	146,769	-10.0%
BRITISH POUND	185,192	271,145	-31.7%	180,650	2.5%
BRAZIL REAL	34,776	38,858	-10.5%	50,198	-30.7%
CANADIAN DOLLAR	157,542	120,200	31.1%	178,209	-11.6%
E-MINI EURO FX	12,159	5,465	122.5%	12,072	0.7%
EURO FX	440,646	456,099	-3.4%	436,806	0.9%
E-MINI JAPANESE YEN	1,297	1,477	-12.2%	1,000	29.7%
JAPANESE YEN	277,786	168,980	64.4%	233,988	18.7%
MEXICAN PESO	177,307	149,740	18.4%	206,153	-14.0%
NEW ZEALND DOLLAR	49,611	47,147	5.2%	34,429	44.1%
NKR/USD CROSS RATE	887	1,199	-26.0%	1,014	-12.5%
RUSSIAN RUBLE	53,190	44,583	19.3%	44,602	19.3%
S.AFRICAN RAND	21,229	4,079	420.4%	19,475	9.0%
SWISS FRANC	74,717	63,683	17.3%	41,506	80.0%
AD/CD CROSS RATES	2	3	-33.3%	73	-97.3%
AD/JY CROSS RATES	1,187	640	85.5%	1,682	-29.4%
AD/NE CROSS RATES	24	9	166.7%	13	84.6%
BP/JY CROSS RATES	368	227	62.1%	537	-31.5%
BP/SF CROSS RATES	12	10	20.0%	13	-7.7%
CD/JY CROSS RATES	0	0	-	0	0.0%
EC/AD CROSS RATES	1,242	873	42.3%	1,085	14.5%
EC/CD CROSS RATES	1,728	775	123.0%	1,492	15.8%
EC/NOK CROSS RATES	48	1	4,700.0%	16	200.0%
EC/SEK CROSS RATES	618	252	145.2%	463	33.5%
EFX/BP CROSS RATES	34,975	31,260	11.9%	34,062	2.7%
EFX/JY CROSS RATES	24,189	10,595	128.3%	23,363	3.5%
EFX/SF CROSS RATES	13,770	21,791	-36.8%	12,308	11.9%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,805	1,875	-3.7%	1,778	1.5%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	73	2,826	-97.4%	56	30.4%
POLISH ZLOTY (EC)	6	3	100.0%	3	100.0%
SHEKEL	451	0	-	249	81.1%
RMB USD	19	326	-94.2%	23	-17.4%
KOREAN WON	36	22	63.6%	29	24.1%
TURKISH LIRA	3,974	5	79,380.0%	3,650	8.9%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,050	6,781	-10.8%	5,156	17.3%
E-MICRO GBP/USD	2,637	5,140	-48.7%	2,332	13.1%
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	1,848	1,506	22.7%	1,634	13.1%
MICRO CHF/USD	202	296	-31.8%	122	65.6%
FCXRX	0	49	-100.0%	0	-
CHINESE RENMINBI (CNH)	1,171	2,956	-60.4%	968	21.0%
USDZAR	0	0	-	0	-
INDIAN RUPEE	566	422	34.1%	1,574	-64.0%
E-MICRO INR/USD	192	190	1.1%	289	-33.6%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO JPY/USD	1,845	1,822	1.3%	1,071	72.3%
E-MICRO CAD/USD	2,553	1,286	98.5%	2,447	4.3%

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FX Options					
AUSTRALIAN DOLLAR	0	77,962	-100.0%	0	-
BRITISH POUND	0	135,020	-100.0%	0	-
CANADIAN DOLLAR	0	53,186	-100.0%	0	-
EURO FX	0	222,814	-100.0%	0	-
JAPANESE YEN	0	137,034	-100.0%	0	-
MEXICAN PESO	8,492	9,598	-11.5%	463	1,734.1%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	5,937	-100.0%	0	-
JAPANESE YEN (EU)	18	92	-80.4%	18	0.0%
EURO FX (EU)	42	586	-92.8%	77	-45.5%
SWISS FRANC (EU)	1	0	-	1	0.0%
CANADIAN DOLLAR (EU)	1	87	-98.9%	6	-83.3%
BRITISH POUND (EU)	1,604	487	229.4%	1,327	20.9%
AUSTRALIAN DLR (EU)	0	22	-100.0%	0	-
OTC CADUSD SUB	50	0	-	0	-
JAPANESE YEN VOL	158	0	-	0	-
OTC GBPUSD SUB	210	0	-	0	-
OTC AUDUSD SUB	137	0	-	0	-
EURO FX VOL	875	0	-	0	-
CANADIAN DOLLAR VOL	299	0	-	0	-
CAD/USD PQO 2pm Fix	104,913	12,101	767.0%	104,335	0.6%
JPY/USD PQO 2pm Fix	157,040	11,776	1,233.6%	174,163	-9.8%
CHF/USD PQO 2pm Fix	13,814	1,013	1,263.7%	4,585	201.3%
AUD/USD PQO 2pm Fix	85,684	8,629	893.0%	80,649	6.2%
EUR/USD PQO 2pm Fix	367,302	28,625	1,183.2%	325,411	12.9%
GBP/USD PQO 2pm Fix	175,749	16,432	969.6%	172,453	1.9%



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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	354,616	272,819	30.0%	334,439	6.0%
FEEDER CATTLE	63,490	42,115	50.8%	60,872	4.3%
LEAN HOGS	263,551	224,164	17.6%	258,826	1.8%
LUMBER	6,854	3,868	77.2%	5,677	20.7%
MILK	25,039	33,382	-25.0%	27,378	-8.5%
MLK MID	0	0	-	0	-
NFD MILK	7,312	6,238	17.2%	6,770	8.0%
BUTTER CS	5,840	7,364	-20.7%	6,124	-4.6%
CLASS IV MILK	2,626	4,945	-46.9%	2,863	-8.3%
DRY WHEY	3,526	4,915	-28.3%	3,813	-7.5%
GSCI EXCESS RETURN FUT	54,751	42,238	29.6%	54,438	0.6%
GOLDMAN SACHS	16,249	14,750	10.2%	14,565	11.6%
HOUSING INDEX	51	46	10.9%	45	13.3%
HDD WEATHER	350	1,225	-71.4%	50	600.0%
CDD WEATHER	0	0	-	5,100	-100.0%
HDD SEASONAL STRIP	0	300	-100.0%	0	-
CDD SEASONAL STRIP	0	0	-	1,100	-100.0%
HDD WEATHER EUROPEAN	0	50	-100.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	150	-100.0%	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-
USD CRUDE PALM OIL	2,220	2,160	2.8%	420	428.6%
CASH-SETTLED CHEESE	22,077	25,337	-12.9%	20,648	6.9%
MALAYSIAN PALM SWAP	24,888	22,600	10.1%	23,228	7.1%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	15,028	17,033	-11.8%	29,740	-49.5%
Commodities and Alternative Investments					
Options					
LIVE CATTLE	174,380	218,189	-20.1%	198,515	-12.2%
FEEDER CATTLE	30,863	29,568	4.4%	31,630	-2.4%
LEAN HOGS	160,793	192,820	-16.6%	209,002	-23.1%
LUMBER	1,110	578	92.0%	1,073	3.4%
MILK	78,169	85,259	-8.3%	79,570	-1.8%
MLK MID	338	449	-24.7%	339	-0.3%
NFD MILK	13,461	7,319	83.9%	11,026	22.1%
BUTTER CS	9,721	4,581	112.2%	8,677	12.0%
CLASS IV MILK	5,519	7,486	-26.3%	6,532	-15.5%
DRY WHEY	2,761	644	328.7%	1,812	52.4%
HOUSING INDEX	17	18	-5.6%	17	0.0%
HDD WEATHER	0	1,000	-100.0%	0	-
CDD WEATHER	0	0	-	10,000	-100.0%
HDD SEASONAL STRIP	9,500	15,500	-38.7%	9,500	0.0%
CDD SEASONAL STRIP	0	0	-	2,800	-100.0%
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	5	11	-54.5%	652	-99.2%
CASH-SETTLED CHEESE	43,844	31,034	41.3%	35,491	23.5%

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Foreign Exchange Futures					
CHILEAN PESO	2,972	0	-	2,297	29.4%
TOTAL FUTURES GROUP					
Interest Rate Futures	12,640,479	11,562,102	9.3%	12,675,605	-0.3%
Equity Index Futures	4,580,515	3,734,888	22.6%	4,313,908	6.2%
FX Futures	1,719,992	1,584,968	8.5%	1,683,359	2.2%
Commodities and Alternative Invest	868,468	725,699	19.7%	856,096	1.4%
Foreign Exchange Futures	2,972	0	-	2,297	29.4%
TOTAL FUTURES	19,812,426	17,607,657	12.5%	19,531,265	1.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	43,874,434	32,463,134	35.2%	37,873,939	15.8%
Equity Index Options	5,300,632	4,790,232	10.7%	4,610,772	15.0%
FX Options	916,389	721,401	27.0%	863,488	6.1%
Commodities and Alternative Invest	530,481	596,956	-11.1%	606,636	-12.6%
TOTAL OPTIONS	50,621,936	38,571,723	31.2%	43,954,835	15.2%
TOTAL COMBINED					
Interest Rate	56,514,913	44,025,236	28.4%	50,549,544	11.8%
Equity Index	9,881,147	8,525,120	15.9%	8,924,680	10.7%
FX	2,636,381	2,306,369	14.3%	2,546,847	3.5%
Commodities and Alternative Invest	1,398,949	1,322,655	5.8%	1,462,732	-4.4%
Foreign Exchange	2,972	0	-	2,297	29.4%
GRAND TOTAL	70,434,362	56,179,380	25.4%	63,486,100	10.9%