



CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2017	Open Interest DEC 2016	% CHG	Open Interest NOV 2017	% CHG
Interest Rate Futures					
EURODOLLARS	12,687,623	11,148,612	13.8%	13,859,549	-8.5%
1-MONTH EURODOLLAR	12,687	5,004	153.5%	4,938	156.9%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	21,832,135	19,592,586	11.4%	27,105,149	-19.5%
EURO MIDCURVE	13,695,133	14,230,600	-3.8%	19,395,803	-29.4%
Equity Index Futures					
E-MINI S&P500	3,014,101	2,796,278	7.8%	3,483,606	-13.5%
S&P 500	82,695	65,891	25.5%	130,244	-36.5%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	90,498	95,961	-5.7%	93,376	-3.1%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	13	19	-31.6%	22	-40.9%
S&P 500/VALUE	93,090	47,178	97.3%	98,925	-5.9%
E-MINI RUSSELL 2000	588,495	0	-	584,774	0.6%
E-MINI RUSSELL 1000	7,141	19	37,484.2%	9,683	-26.3%
E-MINI NASDAQ 100	280,720	225,834	24.3%	301,627	-6.9%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	40,638	27,821	46.1%	41,757	-2.7%
NIKKEI 225 (YEN) STOCK	53,534	55,781	-4.0%	59,998	-10.8%
NASDAQ BIOTECH	99	620	-84.0%	410	-75.9%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	44	6	633.3%	221	-80.1%
E-MINI RUSSELL 1000 GROWTH	3,815	14	27,150.0%	9,375	-59.3%
E-MINI RUSSELL 1000 VALUE	10,350	1,079	859.2%	12,531	-17.4%
IBOVESPA INDEX	388	215	80.5%	407	-4.7%
S&P CONSUMER STAPLES SECT	20,018	7,149	180.0%	22,352	-10.4%
S&P CONSUMER DSCRTRNY SE	4,531	4,740	-4.4%	3,679	23.2%
S&P HEALTH CARE SECTOR	7,227	4,397	64.4%	8,575	-15.7%
S&P UTILITIES SECTOR	23,987	6,421	273.6%	21,625	10.9%
S&P TECHNOLOGY SECTOR	11,131	3,771	195.2%	9,289	19.8%
S&P INDUSTRIAL SECTOR	4,058	7,696	-47.3%	4,623	-12.2%
S&P FINANCIAL SECTOR	34,087	12,853	165.2%	32,139	6.1%
S&P ENERGY SECTOR	10,287	4,279	140.4%	12,495	-17.7%
S&P MATERIALS SECTOR	5,321	2,046	160.1%	6,295	-15.5%
BITCOIN FUTURES	728	0	-	0	-
E-mini FTSE 100 (USD)	1	0	-	0	0.0%
E-mini FTSE China 50	182	270	-32.6%	182	0.0%
E-MINI S&P REAL ESTATE SELE	4,506	2,230	102.1%	3,079	46.3%
FTSE Emerging	5	2	150.0%	10	-50.0%
NIFTY 50	574	1,112	-48.4%	620	-7.4%

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Equity Index Options					
E-MINI S&P500	1,436,232	1,153,567	24.5%	2,556,706	-43.8%
S&P 500	43,074	33,214	29.7%	246,996	-82.6%
E-MINI MIDCAP	0	0	-	0	-
E-MINI RUSSELL 2000	1,102	0	-	10,843	-89.8%
E-MINI NASDAQ 100	46,555	38,739	20.2%	121,576	-61.7%
NASDAQ	0	0	-	0	-
EOM S&P 500	59,904	110,218	-45.6%	118,122	-49.3%
EOM EMINI S&P	656,617	459,786	42.8%	907,367	-27.6%
EOW1 S&P 500	109,174	34,025	220.9%	90,265	20.9%
EOW1 EMINI S&P 500	419,925	367,566	14.2%	453,421	-7.4%
EOW2 S&P 500	10,981	6,251	75.7%	40,052	-72.6%
EOW2 EMINI S&P 500	147,454	100,838	46.2%	298,746	-50.6%
EOW4 EMINI S&P 500	38,650	36,888	4.8%	98,154	-60.6%
EOW1 E-MINI RUSSELL 2000 WE	403	0	-	621	-35.1%
EOW4 E-MINI RUSSELL 2000 WE	24	0	-	685	-96.5%
EOW1 E-MINI RUSSELL 2000 WE	299	0	-	513	-41.7%
EOW2 E-MINI RUSSELL 2000 WE	331	0	-	1,096	-69.8%
EOM E-MINI RUSSELL 2000 END	877	0	-	1,825	-51.9%
EOW3 E-MINI RUSSELL 2000 WE	9,153	0	-	4,457	105.4%
EOW3 EMINI S&P 500	1,319,864	1,335,351	-1.2%	739,271	78.5%
EOW3 S&P 500	232,538	285,704	-18.6%	144,270	61.2%



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FX Futures					
AUSTRALIAN DOLLAR	122,963	97,827	25.7%	134,131	-8.3%
BRITISH POUND	211,660	216,030	-2.0%	198,278	6.7%
BRAZIL REAL	21,297	41,722	-49.0%	28,374	-24.9%
CANADIAN DOLLAR	122,098	97,268	25.5%	147,617	-17.3%
E-MINI EURO FX	12,980	7,020	84.9%	13,836	-6.2%
EURO FX	532,713	408,992	30.3%	496,954	7.2%
E-MINI JAPANESE YEN	350	1,072	-67.4%	1,377	-74.6%
JAPANESE YEN	232,376	213,072	9.1%	238,625	-2.6%
MEXICAN PESO	191,720	147,500	30.0%	174,771	9.7%
NEW ZEALND DOLLAR	45,227	43,491	4.0%	62,162	-27.2%
NKR/USD CROSS RATE	873	1,525	-42.8%	789	10.6%
RUSSIAN RUBLE	59,474	27,619	115.3%	50,750	17.2%
S.AFRICAN RAND	12,720	8,131	56.4%	22,267	-42.9%
SWISS FRANC	77,453	53,983	43.5%	81,139	-4.5%
AD/CD CROSS RATES	0	0	-	2	-100.0%
AD/JY CROSS RATES	945	1,837	-48.6%	1,232	-23.3%
AD/NE CROSS RATES	25	0	-	19	31.6%
BP/JY CROSS RATES	351	262	34.0%	402	-12.7%
BP/SF CROSS RATES	23	0	-	51	-54.9%
CD/JY CROSS RATES	0	0	-	0	-
EC/AD CROSS RATES	1,513	990	52.8%	1,880	-19.5%
EC/CD CROSS RATES	1,549	1,382	12.1%	1,756	-11.8%
EC/NOK CROSS RATES	30	1	2,900.0%	126	-76.2%
EC/SEK CROSS RATES	642	303	111.9%	622	3.2%
EFX/BP CROSS RATES	39,176	24,543	59.6%	40,001	-2.1%
EFX/JY CROSS RATES	27,316	14,739	85.3%	25,890	5.5%
EFX/SF CROSS RATES	17,473	11,666	49.8%	14,133	23.6%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,700	1,792	-5.1%	1,954	-13.0%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	98	1,978	-95.0%	118	-16.9%
POLISH ZLOTY (EC)	16	16	0.0%	16	0.0%
SHEKEL	496	0	-	486	2.1%
RMB USD	16	197	-91.9%	19	-15.8%
KOREAN WON	117	18	550.0%	68	72.1%
TURKISH LIRA	4,418	400	1,004.5%	4,116	7.3%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,858	3,463	98.0%	7,342	-6.6%
E-MICRO GBP/USD	1,400	1,785	-21.6%	3,430	-59.2%
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	1,462	1,417	3.2%	2,249	-35.0%
CHINESE RENMINBI (CNH)	798	2,704	-70.5%	988	-19.2%
USDZAR	1	10	-90.0%	0	-
INDIAN RUPEE	669	398	68.1%	665	0.6%
E-MICRO INR/USD	297	227	30.8%	168	76.8%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO JPY/USD	873	905	-3.5%	1,844	-52.7%
E-MICRO CAD/USD	1,083	803	34.9%	2,862	-62.2%
BDI	0	0	0.0%	0	-
E-MICRO CHF/USD	115	203	-43.3%	130	-11.5%

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FX Options					
AUSTRALIAN DOLLAR	0	29,452	-100.0%	0	-
BRITISH POUND	0	38,029	-100.0%	0	-
CANADIAN DOLLAR	0	22,481	-100.0%	0	-
EURO FX	0	123,382	-100.0%	0	-
JAPANESE YEN	0	66,198	-100.0%	0	-
MEXICAN PESO	2,101	3,322	-36.8%	9,231	-77.2%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	3,206	-100.0%	0	-
JAPANESE YEN (EU)	15	239	-93.7%	18	-16.7%
EURO FX (EU)	37	205	-82.0%	40	-7.5%
SWISS FRANC (EU)	0	0	-	1	-100.0%
CANADIAN DOLLAR (EU)	35	15	133.3%	26	34.6%
BRITISH POUND (EU)	453	257	76.3%	1,599	-71.7%
AUSTRALIAN DLR (EU)	0	0	-	0	-
JPY/USD PQO 2pm Fix	100,985	103,210	-2.2%	158,195	-36.2%
AUD/USD PQO 2pm Fix	54,034	41,813	29.2%	76,405	-29.3%
GBP/USD PQO 2pm Fix	133,586	55,073	142.6%	185,508	-28.0%
EUR/USD PQO 2pm Fix	294,121	125,390	134.6%	399,165	-26.3%
CAD/USD PQO 2pm Fix	72,919	39,156	86.2%	100,032	-27.1%
CHF/USD PQO 2pm Fix	922	4,825	-80.9%	15,139	-93.9%
Commodities and Alternative Investments					
Futures					
LIVE CATTLE	335,368	308,053	8.9%	377,923	-11.3%
FEEDER CATTLE	51,917	45,210	14.8%	58,022	-10.5%
LEAN HOGS	243,562	197,430	23.4%	254,517	-4.3%
LUMBER	6,179	4,080	51.4%	6,315	-2.2%
MILK	26,684	34,904	-23.6%	24,559	8.7%
MLK MID	0	0	-	0	0.0%
NFD MILK	7,598	6,407	18.6%	6,384	19.0%
BUTTER CS	5,691	5,406	5.3%	4,322	31.7%
CLASS IV MILK	1,889	5,035	-62.5%	1,736	8.8%
DRY WHEY	4,095	5,153	-20.5%	3,369	21.5%
GSCI EXCESS RETURN FUT	57,053	44,449	28.4%	56,302	1.3%
GOLDMAN SACHS	14,085	14,604	-3.6%	14,526	-3.0%
HOUSING INDEX	34	41	-17.1%	34	0.0%
HDD WEATHER	7,738	3,501	121.0%	550	1,306.9%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	0	300	-100.0%	0	-
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	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	4,870	1,860	161.8%	3,640	33.8%
CASH-SETTLED CHEESE	28,613	24,249	18.0%	24,366	17.4%
MALAYSIAN PALM SWAP	20,592	25,078	-17.9%	23,412	-12.0%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	15,028	17,033	-11.8%	15,028	0.0%

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Commodities and Alternative Investments					
Options					
LIVE CATTLE	163,729	196,134	-16.5%	202,503	-19.1%
FEEDER CATTLE	35,728	34,302	4.2%	26,811	33.3%
LEAN HOGS	133,672	146,909	-9.0%	181,771	-26.5%
LUMBER	1,376	445	209.2%	2,350	-41.4%
MILK	84,400	92,370	-8.6%	72,531	16.4%
MLK MID	405	573	-29.3%	327	23.9%
NFD MILK	15,879	5,201	205.3%	12,892	23.2%
BUTTER CS	9,668	5,587	73.0%	7,943	21.7%
CLASS IV MILK	4,587	7,407	-38.1%	4,145	10.7%
DRY WHEY	3,649	709	414.7%	3,105	17.5%
HOUSING INDEX	17	18	-5.6%	17	0.0%
HDD WEATHER	0	2,000	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,000	16,700	-16.2%	14,000	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	2,500	0.0%	2,500	0.0%
LV CATL CSO	5	586	-99.1%	5	0.0%
CASH-SETTLED CHEESE	49,446	32,421	52.5%	41,402	19.4%
Foreign Exchange Futures					
CHILEAN PESO	2,760	0	-	2,900	-4.8%
Foreign Exchange Options					
AUD/USD PQO 2pm Fix	1	0	-	19	-94.7%
TOTAL FUTURES GROUP					
Interest Rate Futures	12,700,310	11,153,616	13.9%	13,864,487	-8.4%
Equity Index Futures	4,392,264	3,373,682	30.2%	4,951,919	-11.3%
FX Futures	1,753,364	1,437,291	22.0%	1,763,639	-0.6%
Commodities and Alternative Invest	830,996	742,943	11.9%	875,005	-5.0%
Foreign Exchange Futures	2,760	0	-	2,900	-4.8%
TOTAL FUTURES	19,679,694	16,707,532	17.8%	21,457,950	-8.3%
TOTAL OPTIONS GROUP					
Interest Rate Options	35,527,268	33,823,186	5.0%	46,500,952	-23.6%
Equity Index Options	4,533,157	3,962,147	14.4%	5,834,986	-22.3%
FX Options	659,208	656,253	0.5%	945,359	-30.3%
Commodities and Alternative Invest	519,061	543,862	-4.6%	572,302	-9.3%
Foreign Exchange Options	1	0	-	19	-94.7%
TOTAL OPTIONS	41,238,695	38,985,448	5.8%	53,853,618	-23.4%

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TOTAL COMBINED					
Interest Rate	48,227,578	44,976,802	7.2%	60,365,439	-20.1%
Equity Index	8,925,421	7,335,829	21.7%	10,786,905	-17.3%
FX	2,412,572	2,093,544	15.2%	2,708,998	-10.9%
Commodities and Alternative Invest	1,350,057	1,286,805	4.9%	1,447,307	-6.7%
Foreign Exchange	2,761	0	-	2,919	-5.4%
GRAND TOTAL	60,918,389	55,692,980	9.4%	75,311,568	-19.1%