

CME Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
EUROYEN	0	0	0.0%	0	-	0	0	0.0%
EURODOLLARS	61,808,657	45,661,913	35.4%	84,793,091	-27.1%	654,947,336	586,913,126	11.6%
1-MONTH EURODOLLAR	6,804	6,458	5.4%	2,171	213.4%	19,687	63,422	-69.0%
EURO 5YR BUNDLE	0	0	0.0%	0	0.0%	0	38	-100.0%
2YR BUNDLE	0	0	0.0%	0	0.0%	0	595	-100.0%
3YR BUNDLE	0	0	0.0%	0	0.0%	0	168	-100.0%
Interest Rate Options								
EURODOLLARS	9,638,943	12,137,268	-20.6%	16,271,167	-40.8%	168,254,035	112,278,366	49.9%
EURO MIDCURVE	17,375,415	12,316,859	41.1%	21,245,224	-18.2%	140,529,194	131,374,348	7.0%
Equity Index Futures								
E-MINI S&P500	36,147,922	43,311,815	-16.5%	38,249,951	-5.5%	472,678,663	429,803,221	10.0%
S&P 500	286,440	382,196	-25.1%	111,981	155.8%	2,237,877	3,024,624	-26.0%
S&P 600 SMALLCAP EMINI	0	0	0.0%	0	0.0%	0	1	-100.0%
E-MINI MIDCAP	538,251	607,797	-11.4%	352,772	52.6%	5,405,757	5,381,033	0.5%
S&P 400 MIDCAP	0	0	0.0%	0	0.0%	0	6,922	-100.0%
S&P 500 GROWTH	59	54	9.3%	11	436.4%	290	401	-27.7%
S&P 500/VALUE	18,715	3,618	417.3%	9,892	89.2%	133,679	6,105	2,089.7%
E-MINI RUSSELL 1000	984	2,003	-50.9%	75	1,212.0%	5,213	2,913	79.0%
E-MINI NASDAQ 100	4,476,219	6,301,273	-29.0%	5,396,722	-17.1%	65,750,522	67,310,282	-2.3%
NASDAQ	0	0	0.0%	0	0.0%	0	91,150	-100.0%
NIKKEI 225 (\$) STOCK	307,985	412,710	-25.4%	292,242	5.4%	4,288,493	4,236,624	1.2%
NIKKEI 225 (YEN) STOCK	1,053,842	1,242,204	-15.2%	1,324,094	-20.4%	14,805,432	13,352,541	10.9%
DJ US REAL ESTATE	7,678	0	-	4,968	54.5%	14,213	0	-
NASDAQ BIOTECH	1,444	63	2,192.1%	478	202.1%	2,312	1,724	34.1%
S&P MATERIALS SECTOR	12,346	4,264	189.5%	13,552	-8.9%	85,743	41,622	106.0%
S&P UTILITIES SECTOR	30,892	17,684	74.7%	23,443	31.8%	298,401	138,316	115.7%
S&P HEALTH CARE SECTOR	16,523	12,022	37.4%	19,886	-16.9%	146,804	144,470	1.6%
S&P CONSUMER DSCRTNRY SE	17,734	24,247	-26.9%	14,688	20.7%	150,939	134,064	12.6%
S&P TECHNOLOGY SECTOR	12,225	9,833	24.3%	5,034	142.8%	81,412	60,448	34.7%
S&P CONSUMER STAPLES SECT	22,230	35,099	-36.7%	18,325	21.3%	315,638	154,403	104.4%
S&P ENERGY SECTOR	18,409	8,942	105.9%	17,384	5.9%	141,747	94,819	49.5%
S&P FINANCIAL SECTOR	30,283	13,208	129.3%	21,296	42.2%	174,419	63,667	174.0%
S&P INDUSTRIAL SECTOR	20,817	5,156	303.7%	26,933	-22.7%	133,452	43,235	208.7%
E-MICRO NIFTY	0	0	0.0%	0	0.0%	0	1,018	-100.0%
IBOVESPA INDEX	947	635	49.1%	729	29.9%	8,878	5,090	74.4%
FT-SE 100	1,799	1,970	-8.7%	2,253	-20.2%	20,867	4,525	361.1%
E-MINI RUSSELL 1000 GROWTH	669	1,327	-49.6%	120	457.5%	3,415	1,782	91.6%
NIFTY 50	1,923	4,037	-52.4%	11,098	-82.7%	117,092	18,485	533.4%
E-MINI RUSSELL 1000 VALUE	2,446	1,204	103.2%	90	2,617.8%	10,640	1,729	515.4%

CME Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Equity Index Options								
E-MINI S&P500	4,802,448	6,630,687	-27.6%	5,434,665	-11.6%	58,887,823	77,768,004	-24.3%
S&P 500	268,782	865,366	-68.9%	375,320	-28.4%	5,674,293	9,099,788	-37.6%
E-MINI MIDCAP	0	0	0.0%	0	0.0%	17	37	-54.1%
E-MINI NASDAQ 100	162,656	214,548	-24.2%	200,488	-18.9%	2,568,059	1,535,576	67.2%
NASDAQ	0	0	0.0%	0	0.0%	0	30	-100.0%
EOM S&P 500	172,257	101,845	69.1%	160,586	7.3%	2,069,567	1,280,558	61.6%
EOM EMINI S&P	2,283,508	1,284,031	77.8%	2,216,164	3.0%	20,898,070	13,277,837	57.4%
EOW1 S&P 500	37,132	6,886	439.2%	44,233	-16.1%	706,582	381,560	85.2%
EOW1 EMINI S&P 500	714,471	595,307	20.0%	1,038,385	-31.2%	11,710,684	11,552,239	1.4%
EOW2 S&P 500	114,541	102,774	11.4%	134,589	-14.9%	1,539,741	952,275	61.7%
EOW2 EMINI S&P 500	886,740	1,294,999	-31.5%	1,907,664	-53.5%	12,992,775	12,558,487	3.5%
EOW4 EMINI S&P 500	980,775	965,759	1.6%	746,612	31.4%	12,923,810	11,744,931	10.0%
EOW3 EMINI S&P 500	2,822,301	0	-	4,197,884	-32.8%	27,113,276	0	-
EOW3 S&P 500	286,878	0	-	396,502	-27.6%	3,156,223	0	-
FX Futures								
AUSTRALIAN DOLLAR	1,739,780	1,827,571	-4.8%	2,314,964	-24.8%	25,303,506	23,382,408	8.2%
BRITISH POUND	2,507,782	1,985,348	26.3%	2,678,638	-6.4%	29,126,002	24,144,659	20.6%
BRAZIL REAL	78,467	65,632	19.6%	91,708	-14.4%	1,004,902	703,676	42.8%
CANADIAN DOLLAR	1,413,141	1,630,182	-13.3%	1,614,240	-12.5%	18,697,306	17,301,876	8.1%
E-MINI EURO FX	108,639	129,115	-15.9%	91,149	19.2%	949,208	1,481,391	-35.9%
EURO FX	5,128,281	6,077,947	-15.6%	4,596,785	11.6%	49,455,909	65,356,062	-24.3%
E-MINI JAPANESE YEN	31,162	20,921	49.0%	35,903	-13.2%	393,096	212,810	84.7%
JAPANESE YEN	3,151,760	3,075,768	2.5%	3,889,372	-19.0%	36,588,788	36,180,466	1.1%
MEXICAN PESO	1,048,297	1,061,399	-1.2%	1,455,452	-28.0%	14,074,359	10,951,568	28.5%
NEW ZEALND DOLLAR	556,812	432,284	28.8%	568,440	-2.0%	5,938,492	5,040,002	17.8%
NKR/USD CROSS RATE	4,753	2,749	72.9%	1,414	236.1%	23,898	14,381	66.2%
RUSSIAN RUBLE	82,923	36,371	128.0%	32,710	153.5%	481,686	399,570	20.6%
S.AFRICAN RAND	35,162	38,994	-9.8%	28,537	23.2%	242,283	216,350	12.0%
SWISS FRANC	625,752	607,833	2.9%	604,025	3.6%	5,968,783	5,634,413	5.9%
AD/CD CROSS RATES	10	16	-37.5%	5	100.0%	69	234	-70.5%
AD/JY CROSS RATES	8,304	5,204	59.6%	3,709	123.9%	52,139	49,242	5.9%
AD/NE CROSS RATES	1	64	-98.4%	11	-90.9%	733	605	21.2%
BP/JY CROSS RATES	2,325	3,046	-23.7%	1,711	35.9%	22,624	15,468	46.3%
BP/SF CROSS RATES	2	141	-98.6%	46	-95.7%	479	1,629	-70.6%
CD/JY CROSS RATES	0	1	-100.0%	4	-100.0%	15	261	-94.3%
EC/AD CROSS RATES	3,446	4,810	-28.4%	925	272.5%	21,928	24,807	-11.6%
EC/CD CROSS RATES	5,905	5,765	2.4%	2,455	140.5%	33,735	31,904	5.7%
EC/NOK CROSS RATES	2	8	-75.0%	0	0.0%	11	769	-98.6%
EC/SEK CROSS RATES	747	802	-6.9%	162	361.1%	3,527	5,059	-30.3%
EFX/BP CROSS RATES	95,621	121,138	-21.1%	58,869	62.4%	956,015	772,968	23.7%
EFX/JY CROSS RATES	75,525	72,879	3.6%	38,778	94.8%	542,332	555,285	-2.3%
EFX/SF CROSS RATES	60,728	73,751	-17.7%	28,030	116.7%	477,722	411,198	16.2%
SF/JY CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
SKR/USD CROSS RATES	5,630	3,126	80.1%	999	463.6%	26,231	15,398	70.4%
CZECK KORUNA (US)	0	0	0.0%	0	-	0	0	0.0%
CZECK KORUNA (EC)	0	0	0.0%	0	-	0	0	0.0%
HUNGARIAN FORINT (US)	0	0	0.0%	0	0.0%	0	2	-100.0%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	-	0	0	0.0%

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.

CME Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
FX Futures								
POLISH ZLOTY (US)	5,975	2,614	128.6%	3,122	91.4%	23,053	8,434	173.3%
POLISH ZLOTY (EC)	42	6,405	-99.3%	42	0.0%	19,906	6,483	207.0%
SHEKEL	0	0	0.0%	0	0.0%	0	22	-100.0%
RMB USD	289	428	-32.5%	186	55.4%	3,803	5,239	-27.4%
KOREAN WON	35	395	-91.1%	5	600.0%	207	815	-74.6%
TURKISH LIRA	400	4	9,900.0%	3	13,233.3%	420	126	233.3%
TURKISH LIRA (EU)	0	0	0.0%	0	0.0%	0	10	-100.0%
E-MICRO EUR/USD	304,069	351,169	-13.4%	323,163	-5.9%	3,371,953	4,325,807	-22.1%
E-MICRO GBP/USD	63,146	31,755	98.9%	134,410	-53.0%	1,038,606	488,050	112.8%
E-MICRO USD/CAD	0	0	0.0%	0	0.0%	22	12	83.3%
E-MICRO USD/CHF	0	4	-100.0%	0	0.0%	1	9	-88.9%
E-MICRO USD/JPY	0	10	-100.0%	0	0.0%	4	113	-96.5%
E-MICRO AUD/USD	69,951	51,043	37.0%	125,748	-44.4%	1,218,358	652,469	86.7%
MICRO CHF/USD	1,314	2,385	-44.9%	1,707	-23.0%	21,814	28,110	-22.4%
INDIAN RUPEE	15,301	7,061	116.7%	24,514	-37.6%	160,255	130,396	22.9%
E-MICRO USD/CNH	0	43	-100.0%	0	0.0%	61	367	-83.4%
FCXRX	1,033	0	-	8,186	-87.4%	13,532	0	-
USDZAR	0	31	-100.0%	40	-100.0%	46	580	-92.1%
E-MICRO CAD/USD	13,588	14,083	-3.5%	20,779	-34.6%	245,995	158,108	55.6%
E-MICRO INR/USD	3,297	72	4,479.2%	5,760	-42.8%	29,960	2,576	1,063.0%
CHINESE RENMINBI (CNH)	3,214	1,902	69.0%	3,385	-5.1%	21,091	13,267	59.0%
E-MICRO JPY/USD	51,185	8,918	474.0%	58,401	-12.4%	396,958	150,355	164.0%
EURO QUARTERLY VARIANCE F	0	0	0.0%	0	-	0	0	0.0%
FX Options								
AUSTRALIAN DOLLAR	42,836	101,700	-57.9%	91,841	-53.4%	1,482,477	1,534,672	-3.4%
BRITISH POUND	57,338	154,479	-62.9%	148,318	-61.3%	2,284,567	2,570,095	-11.1%
BRAZIL REAL	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR	41,383	148,155	-72.1%	51,890	-20.2%	1,455,388	1,407,539	3.4%
EURO FX	349,989	997,041	-64.9%	602,890	-41.9%	7,613,024	12,366,261	-38.4%
JAPANESE YEN	84,122	230,823	-63.6%	280,065	-70.0%	3,420,975	2,897,094	18.1%
MEXICAN PESO	1,007	1,867	-46.1%	12,091	-91.7%	50,933	17,624	189.0%
NEW ZEALND DOLLAR	0	0	0.0%	0	0.0%	0	13	-100.0%
RUSSIAN RUBLE	0	343	-100.0%	0	0.0%	1,373	543	152.9%
SWISS FRANC	2,483	9,241	-73.1%	6,761	-63.3%	71,289	171,038	-58.3%
JAPANESE YEN (EU)	189	180	5.0%	38	397.4%	6,126	4,515	35.7%
EURO FX (EU)	91	3,588	-97.5%	110	-17.3%	28,664	59,879	-52.1%
SWISS FRANC (EU)	0	0	0.0%	0	-	0	0	0.0%
CANADIAN DOLLAR (EU)	7	149	-95.3%	7	0.0%	1,818	1,588	14.5%
BRITISH POUND (EU)	106	1,148	-90.8%	13	715.4%	9,270	7,684	20.6%
AUSTRALIAN DLR (EU)	0	24	-100.0%	0	0.0%	1,146	1,291	-11.2%
AUD/USD PQO 2pm Fix	66,533	0	-	64,980	2.4%	170,930	0	-
GBP/USD PQO 2pm Fix	79,080	0	-	60,050	31.7%	220,889	0	-
CAD/USD PQO 2pm Fix	68,690	0	-	49,668	38.3%	174,857	0	-
EUR/USD PQO 2pm Fix	335,479	0	-	249,923	34.2%	737,055	0	-
JPY/USD PQO 2pm Fix	179,330	0	-	148,436	20.8%	395,282	0	-
CHF/USD PQO 2pm Fix	5,244	0	-	5,420	-3.2%	13,121	0	-

CME Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,070,654	1,173,886	-8.8%	1,257,505	-14.9%	13,122,784	13,440,934	-2.4%
FEEDER CATTLE	201,104	230,741	-12.8%	191,263	5.1%	2,537,955	2,493,051	1.8%
LEAN HOGS	833,836	567,677	46.9%	915,391	-8.9%	9,195,000	9,575,882	-4.0%
LUMBER	12,839	16,065	-20.1%	13,574	-5.4%	174,982	201,352	-13.1%
MILK	37,643	25,218	49.3%	28,134	33.8%	321,959	275,539	16.8%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	3,309	6,174	-46.4%	4,114	-19.6%	55,375	50,714	9.2%
BUTTER CS	2,769	2,848	-2.8%	2,861	-3.2%	39,170	30,896	26.8%
CLASS IV MILK	1,580	1,987	-20.5%	1,418	11.4%	14,302	12,071	18.5%
DRY WHEY	1,855	2,858	-35.1%	1,821	1.9%	16,042	21,482	-25.3%
GSCI EXCESS RETURN FUT	90,713	63,648	42.5%	396	22,807.3%	344,822	254,115	35.7%
GOLDMAN SACHS	34,518	33,549	2.9%	38,412	-10.1%	359,987	354,566	1.5%
HDD WEATHER	2,700	425	535.3%	1,601	68.6%	6,204	8,427	-26.4%
CDD WEATHER	0	0	0.0%	0	0.0%	3,375	5,992	-43.7%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	350	952	-63.2%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	1,575	1,404	12.2%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	650	50	1,200.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	200	100	100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	0.0%	250	0	-
WKLY AVG TEMP	0	0	0.0%	0	-	0	0	0.0%
HOUSING INDEX	7	10	-30.0%	46	-84.8%	146	93	57.0%
USD CRUDE PALM OIL	660	0	-	0	0.0%	3,140	0	-
CASH-SETTLED CHEESE	8,044	18,269	-56.0%	7,355	9.4%	117,899	123,000	-4.1%
OTC SP GSCI ER SWAP	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	34,066	26,144	30.3%	0	0.0%	116,459	104,576	11.4%
PALM OIL	0	0	0.0%	0	0.0%	0	200	-100.0%
MALAYSIAN PALM SWAP	13,492	6,440	109.5%	6,956	94.0%	117,440	54,412	115.8%

CME Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Options								
LIVE CATTLE	243,778	474,515	-48.6%	258,087	-5.5%	4,032,890	3,974,324	1.5%
FEEDER CATTLE	26,568	45,575	-41.7%	31,235	-14.9%	409,638	437,202	-6.3%
LEAN HOGS	198,179	228,719	-13.4%	154,717	28.1%	2,208,546	2,837,639	-22.2%
LUMBER	1,026	965	6.3%	1,118	-8.2%	12,522	13,305	-5.9%
MILK	53,886	22,587	138.6%	32,165	67.5%	383,472	265,414	44.5%
MLK MID	174	62	180.6%	168	3.6%	924	533	73.4%
NFD MILK	815	4,338	-81.2%	1,337	-39.0%	34,398	46,112	-25.4%
BUTTER CS	2,205	585	276.9%	1,259	75.1%	15,851	12,220	29.7%
CLASS IV MILK	1,878	597	214.6%	1,073	75.0%	13,873	8,446	64.3%
DRY WHEY	293	105	179.0%	75	290.7%	1,325	2,973	-55.4%
HDD WEATHER	1,000	0	0.0%	0	0.0%	2,000	2,800	-28.6%
CDD WEATHER	0	0	0.0%	0	0.0%	1,000	150	566.7%
HDD SEASONAL STRIP	700	0	0.0%	1,000	-30.0%	20,200	17,100	18.1%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	29,250	67,000	-56.3%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	5,500	3,000	83.3%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	3,000	-100.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	2,500	7,500	-66.7%
HOUSING INDEX	0	0	0.0%	0	0.0%	18	0	0.0%
LV CATL CSO	581	0	0.0%	5	11,520.0%	851	81	950.6%
SBIN HURR	0	0	0.0%	0	-	0	0	0.0%
CASH-SETTLED CHEESE	9,545	12,066	-20.9%	6,416	48.8%	91,630	80,024	14.5%
SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
Foreign Exchange Futures								
CHILEAN PESO	0	2	-100.0%	0	0.0%	10	73	-86.3%



CME Exchange Volume Report - Monthly

	VOLUME DEC 2016	VOLUME DEC 2015	% CHG	VOLUME NOV 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	61,815,461	45,668,371	35.4%	84,795,262	-27.1%	654,967,023	586,977,349	11.6%
Equity Index Futures	43,028,782	52,403,361	-17.9%	45,918,017	-6.3%	567,011,898	524,125,214	8.2%
FX Futures	17,303,796	17,761,187	-2.6%	18,848,492	-8.2%	196,951,823	198,875,809	-1.0%
Commodities and Alternative Invest	2,349,789	2,175,939	8.0%	2,470,847	-4.9%	26,550,066	27,009,808	-1.7%
Foreign Exchange Futures	0	2	-100.0%	0	0.0%	10	73	-86.3%
TOTAL FUTURES	124,497,828	118,008,860	5.5%	152,032,618	-18.1%	1,445,480,820	1,336,988,253	8.1%
TOTAL OPTIONS GROUP								
Equity Index Options	13,532,489	12,062,202	12.2%	16,853,092	-19.7%	160,240,920	140,151,322	14.3%
Interest Rate Options	27,014,358	24,454,127	10.5%	37,516,391	-28.0%	308,783,229	243,652,714	26.7%
FX Options	1,313,907	1,648,738	-20.3%	1,772,501	-25.9%	18,139,184	21,039,836	-13.8%
Commodities and Alternative Invest	540,628	790,114	-31.6%	488,655	10.6%	7,266,388	7,778,823	-6.6%
TOTAL OPTIONS	42,401,382	38,955,181	8.8%	56,630,639	-25.1%	494,429,721	412,622,695	19.8%
TOTAL COMBINED								
Interest Rate	88,829,819	70,122,498	26.7%	122,311,653	-27.4%	963,750,252	830,630,063	16.0%
Equity Index	56,561,271	64,465,563	-12.3%	62,771,109	-9.9%	727,252,818	664,276,536	9.5%
FX	18,617,703	19,409,925	-4.1%	20,620,993	-9.7%	215,091,007	219,915,645	-2.2%
Commodities and Alternative Invest	2,890,417	2,966,053	-2.6%	2,959,502	-2.3%	33,816,454	34,788,631	-2.8%
Foreign Exchange	0	2	-100.0%	0	0.0%	10	73	-86.3%
GRAND TOTAL	166,899,210	156,964,041	6.3%	208,663,257	-20.0%	1,939,910,541	1,749,610,948	10.9%

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.