

CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
Interest Rate Futures					
EURODOLLARS	13,035,658	10,033,050	29.9%	14,165,393	-8.0%
1-MONTH EURODOLLAR	10,536	2,599	305.4%	11,703	-10.0%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	23,564,493	23,506,045	0.2%	26,767,528	-12.0%
EURO MIDCURVE	14,174,646	9,424,372	50.4%	18,604,996	-23.8%
Equity Index Futures					
E-MINI S&P500	2,868,841	3,016,077	-4.9%	3,084,653	-7.0%
S&P 500	72,339	86,218	-16.1%	111,054	-34.9%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	93,966	81,260	15.6%	91,440	2.8%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	21	21	0.0%	20	5.0%
S&P 500/VALUE	82,614	51,796	59.5%	66,928	23.4%
E-MINI RUSSELL 1000	122	32	281.3%	263	-53.6%
E-MINI NASDAQ 100	286,372	193,181	48.2%	287,105	-0.3%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	36,388	34,745	4.7%	39,602	-8.1%
NIKKEI 225 (YEN) STOCK	66,842	75,066	-11.0%	78,879	-15.3%
NASDAQ BIOTECH	793	0	-	324	144.8%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	311	210	48.1%	246	26.4%
E-MINI RUSSELL 1000 GROWTH	845	12	6,941.7%	271	211.8%
E-MINI RUSSELL 1000 VALUE	168	923	-81.8%	823	-79.6%
IBOVESPA INDEX	162	281	-42.3%	173	-6.4%
S&P CONSUMER STAPLES SECT	11,761	25,093	-53.1%	11,951	-1.6%
S&P CONSUMER DSCRTNRY SE	2,072	9,848	-79.0%	3,684	-43.8%
S&P HEALTH CARE SECTOR	15,470	5,336	189.9%	11,247	37.5%
S&P UTILITIES SECTOR	21,705	19,811	9.6%	19,105	13.6%
S&P TECHNOLOGY SECTOR	7,344	4,219	74.1%	6,452	13.8%
S&P INDUSTRIAL SECTOR	4,882	9,587	-49.1%	4,569	6.9%
S&P FINANCIAL SECTOR	19,166	4,831	296.7%	16,330	17.4%
S&P ENERGY SECTOR	6,537	2,374	175.4%	5,037	29.8%
S&P MATERIALS SECTOR	6,023	1,161	418.8%	3,908	54.1%
E-MINI S&P REAL ESTATE SELE	7,378	0	-	2,822	161.4%
NIFTY 50	763	774	-1.4%	874	-12.7%



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Equity Index Options					
E-MINI S&P500	1,099,782	1,367,945	-19.6%	2,050,693	-46.4%
S&P 500	66,054	140,602	-53.0%	211,269	-68.7%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	59,924	68,927	-13.1%	58,015	3.3%
NASDAQ	0	0	-	0	-
EOM S&P 500	26,122	276,226	-90.5%	39,377	-33.7%
EOM EMINI S&P	591,963	761,541	-22.3%	746,548	-20.7%
EOW1 S&P 500	76,104	48,061	58.3%	68,930	10.4%
EOW1 EMINI S&P 500	358,953	411,310	-12.7%	368,062	-2.5%
EOW2 S&P 500	11,506	46,662	-75.3%	20,256	-43.2%
EOW2 EMINI S&P 500	134,616	257,986	-47.8%	153,239	-12.2%
EOW4 EMINI S&P 500	41,199	76,949	-46.5%	64,200	-35.8%
EOW3 EMINI S&P 500	1,301,175	1,574,689	-17.4%	571,761	127.6%
EOW3 S&P 500	229,461	469,378	-51.1%	94,570	142.6%

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FX Futures					
AUSTRALIAN DOLLAR	99,502	72,831	36.6%	130,736	-23.9%
BRITISH POUND	201,609	218,274	-7.6%	256,976	-21.5%
BRAZIL REAL	20,168	29,865	-32.5%	33,362	-39.5%
CANADIAN DOLLAR	141,955	114,235	24.3%	208,703	-32.0%
E-MINI EURO FX	15,124	4,220	258.4%	12,142	24.6%
EURO FX	421,655	344,694	22.3%	451,953	-6.7%
E-MINI JAPANESE YEN	689	1,292	-46.7%	7,925	-91.3%
JAPANESE YEN	196,055	144,108	36.0%	212,835	-7.9%
MEXICAN PESO	210,323	110,056	91.1%	209,550	0.4%
NEW ZEALND DOLLAR	58,143	44,937	29.4%	43,737	32.9%
NKR/USD CROSS RATE	743	791	-6.1%	1,293	-42.5%
RUSSIAN RUBLE	34,543	35,547	-2.8%	36,053	-4.2%
S.AFRICAN RAND	28,343	4,354	551.0%	17,363	63.2%
SWISS FRANC	38,839	35,693	8.8%	55,506	-30.0%
AD/CD CROSS RATES	1	0	-	3	-66.7%
AD/JY CROSS RATES	1,221	1,311	-6.9%	806	51.5%
AD/NE CROSS RATES	14	28	-50.0%	71	-80.3%
BP/JY CROSS RATES	579	308	88.0%	863	-32.9%
BP/SF CROSS RATES	25	13	92.3%	113	-77.9%
CD/JY CROSS RATES	2	0	-	46	-95.7%
EC/AD CROSS RATES	1,473	562	162.1%	3,727	-60.5%
EC/CD CROSS RATES	1,576	806	95.5%	1,890	-16.6%
EC/NOK CROSS RATES	14	1	1,300.0%	36	-61.1%
EC/SEK CROSS RATES	505	248	103.6%	442	14.3%
EFX/BP CROSS RATES	33,749	29,367	14.9%	35,446	-4.8%
EFX/JY CROSS RATES	26,873	9,783	174.7%	17,572	52.9%
EFX/SF CROSS RATES	11,065	11,217	-1.4%	14,366	-23.0%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,565	1,037	50.9%	1,572	-0.4%
HUNGARIAN FORINT (US)	0	0	-	0	-
POLISH ZLOTY (US)	55	1,463	-96.2%	55	0.0%
POLISH ZLOTY (EC)	10	0	-	6	66.7%
SHEKEL	0	0	-	0	-
RMB USD	49	357	-86.3%	74	-33.8%
KOREAN WON	25	20	25.0%	26	-3.8%
TURKISH LIRA	2,157	0	-	2,187	-1.4%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,447	3,669	75.7%	8,976	-28.2%
E-MICRO GBP/USD	2,516	1,913	31.5%	3,109	-19.1%
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	1,213	1,254	-3.3%	2,883	-57.9%
MICRO CHF/USD	103	151	-31.8%	195	-47.2%
FCXRX	6	0	0.0%	53	-88.7%
CHINESE RENMINBI (CNH)	877	2,319	-62.2%	1,317	-33.4%
USDZAR	0	0	-	0	-
INDIAN RUPEE	1,056	1,109	-4.8%	877	20.4%
E-MICRO INR/USD	161	458	-64.8%	462	-65.2%
E-MICRO USD/CNH	0	0	-	0	-
E-MICRO JPY/USD	1,148	986	16.4%	1,690	-32.1%
E-MICRO CAD/USD	1,607	657	144.6%	1,550	3.7%

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.

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FX Options					
AUSTRALIAN DOLLAR	0	80,315	-100.0%	35,916	-100.0%
BRITISH POUND	0	136,609	-100.0%	76,145	-100.0%
CANADIAN DOLLAR	0	66,047	-100.0%	29,772	-100.0%
EURO FX	0	314,851	-100.0%	185,026	-100.0%
JAPANESE YEN	0	178,561	-100.0%	82,132	-100.0%
MEXICAN PESO	1,628	2,346	-30.6%	1,454	12.0%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	0	8,713	-100.0%	2,851	-100.0%
JAPANESE YEN (EU)	3	1,271	-99.8%	27	-88.9%
EURO FX (EU)	84	5,469	-98.5%	116	-27.6%
SWISS FRANC (EU)	8	0	-	9	-11.1%
CANADIAN DOLLAR (EU)	3	32	-90.6%	25	-88.0%
BRITISH POUND (EU)	304	873	-65.2%	519	-41.4%
AUSTRALIAN DLR (EU)	0	44	-100.0%	0	-
CAD/USD PQO 2pm Fix	84,000	0	-	44,574	88.5%
JPY/USD PQO 2pm Fix	136,996	0	-	74,891	82.9%
CHF/USD PQO 2pm Fix	2,746	0	-	2,278	20.5%
AUD/USD PQO 2pm Fix	79,159	0	-	37,224	112.7%
EUR/USD PQO 2pm Fix	261,786	0	-	163,429	60.2%
GBP/USD PQO 2pm Fix	149,104	0	-	72,387	106.0%
Commodities and Alternative Investments					
Futures					
LIVE CATTLE	378,184	242,870	55.7%	426,575	-11.3%
FEEDER CATTLE	57,300	42,654	34.3%	54,699	4.8%
LEAN HOGS	264,411	257,415	2.7%	244,863	8.0%
LUMBER	3,984	3,967	0.4%	5,042	-21.0%
MILK	26,457	29,054	-8.9%	32,448	-18.5%
MLK MID	12	0	0.0%	0	-
NFD MILK	5,946	5,516	7.8%	6,891	-13.7%
BUTTER CS	5,237	5,661	-7.5%	6,249	-16.2%
CLASS IV MILK	3,324	3,480	-4.5%	4,189	-20.6%
DRY WHEY	4,202	3,806	10.4%	6,011	-30.1%
GSCI EXCESS RETURN FUT	52,062	40,159	29.6%	48,795	6.7%
GOLDMAN SACHS	14,874	11,723	26.9%	15,417	-3.5%
HOUSING INDEX	51	43	18.6%	48	6.3%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	20,350	800	2,443.8%	25,100	-18.9%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	1,100	1,375	-20.0%	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	1,248	0	-	1,416	-11.9%
CASH-SETTLED CHEESE	21,372	26,485	-19.3%	27,144	-21.3%
MALAYSIAN PALM SWAP	28,950	19,280	50.2%	29,326	-1.3%
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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Commodities and Alternative Investments					
Options					
LIVE CATTLE	198,107	219,890	-9.9%	255,962	-22.6%
FEEDER CATTLE	43,170	35,374	22.0%	34,017	26.9%
LEAN HOGS	181,186	159,056	13.9%	182,247	-0.6%
LUMBER	709	436	62.6%	1,190	-40.4%
MILK	75,051	71,779	4.6%	92,237	-18.6%
MLK MID	487	275	77.1%	621	-21.6%
NFD MILK	9,309	6,363	46.3%	11,332	-17.9%
BUTTER CS	5,168	4,005	29.0%	5,843	-11.6%
CLASS IV MILK	6,845	4,040	69.4%	6,391	7.1%
DRY WHEY	1,222	523	133.7%	1,918	-36.3%
HOUSING INDEX	0	18	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
CDD WEATHER	40,000	0	-	47,000	-14.9%
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	340	195	74.4%	628	-45.9%
CASH-SETTLED CHEESE	29,111	28,864	0.9%	37,768	-22.9%
 Foreign Exchange Futures					
CHILEAN PESO	2,736	0	-	257	964.6%
 TOTAL FUTURES GROUP					
Interest Rate Futures	13,046,194	10,035,649	30.0%	14,177,096	-8.0%
Equity Index Futures	3,612,885	3,622,856	-0.3%	3,847,760	-6.1%
FX Futures	1,563,783	1,229,934	27.1%	1,778,547	-12.1%
Commodities and Alternative Invest	906,097	707,610	28.1%	952,346	-4.9%
Foreign Exchange Futures	2,736	0	-	257	964.6%
TOTAL FUTURES	19,131,695	15,596,049	22.7%	20,756,006	-7.8%
 TOTAL OPTIONS GROUP					
Interest Rate Options	37,739,139	32,930,417	14.6%	45,372,524	-16.8%
Equity Index Options	3,996,859	5,500,276	-27.3%	4,446,920	-10.1%
FX Options	715,821	795,131	-10.0%	808,775	-11.5%
Commodities and Alternative Invest	593,505	559,318	6.1%	679,954	-12.7%
TOTAL OPTIONS	43,045,324	39,785,142	8.2%	51,308,173	-16.1%



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TOTAL COMBINED					
Interest Rate	50,785,333	42,966,066	18.2%	59,549,620	-14.7%
Equity Index	7,609,744	9,123,132	-16.6%	8,294,680	-8.3%
FX	2,279,604	2,025,065	12.6%	2,587,322	-11.9%
Commodities and Alternative Invest	1,499,602	1,266,928	18.4%	1,632,300	-8.1%
Foreign Exchange	2,736	0	-	257	964.6%
GRAND TOTAL	62,177,019	55,381,191	12.3%	72,064,179	-13.7%