

OPTIONS OPEN INTEREST PROFILE

The CME Group Options Open Interest Profile provides a view into the open interest patterns of Interest Rate, Equity, and FX options for the most recent day, and the previous nine days. By allowing users to monitor open interest trends and tendencies, it offers an important price discovery function.

How It Works

1. At the top of the screen you may select the **asset class** for which you would like to view open interest.



2. Once the Asset Class is selected, you use the tabs to select a specific **product** within that asset class.

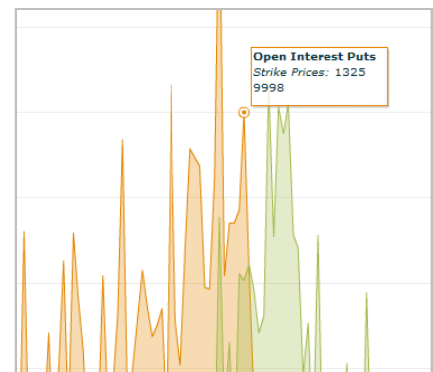


3. Using the **Global Filter**, you may then refine your search by:
 - **Trade Date** (defaults to the most recent date available)
 - **Contract Month**
 - **Put or Call**
 - **Put** will display the put open interest across the strike range
 - **Call** will display the call open interest across the strike range
 - **Put/Call** will display put and call open interest together, overlaid across the strike range.

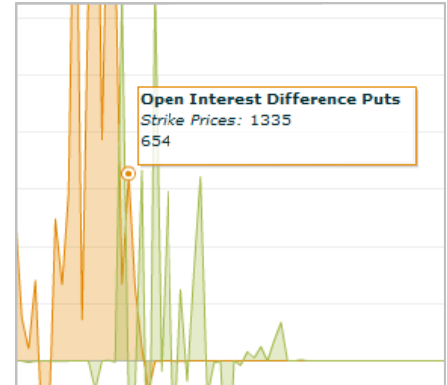


4. As you make your selections you will see graphical representation of open interest. There are two visible graphs showing **Open Interest** and **Open Interest Difference**.

Open Interest by Strike - Graphically shows open interest by strike price according to the filter selections. Hovering over the graph tops at each strike will display the exact open interest number for that strike price.



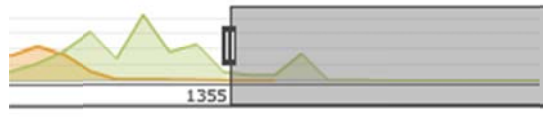
Open Interest Difference - Graphically shows the difference from the previous days open interest. For example, if you are looking at the open interest for Friday, February 10, 2012, the Open Interest Difference will show you the difference in open interest between Friday, February 10th and Thursday February 9th. Hovering over the graph tops at each strike will tell you the positive or negative change in open interest for that strike price.



Additional Features:



- **Printing**
Any of the screens can be printed by clicking on the paper icon at the top of each graph
- **Minimize/Maximize**
Maximize a graph to view it across the whole screen. Similarly, you can minimize one of the graphs to view only one graph at a time
- **Magnifying Glass**
Selecting the magnifying glass icon at the top of the graph allows you to open up a scroll bar at the bottom of the graph that lets you zoom in on a particular area.



For more information on the Options Open Interest Profile tool for Equity Products, please contact:

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