

CME Exchange Open Interest Report - Monthly

	Open Interest MAR 2014	Open Interest MAR 2013	% CHG	Open Interest FEB 2014	% CHG
Interest Rate Futures					
EUROYEN	1	0	-	1	0.0%
EURODOLLARS	10,599,255	9,086,935	16.6%	10,283,752	3.1%
EMINI ED	0	3	-100.0%	0	-
1-MONTH EURODOLLAR	2,718	1,508	80.2%	2,713	0.2%
EURO BONDS	0	96	-100.0%	0	-
SOVEREIGN YIELD FUTURE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	8,306,603	4,276,783	94.2%	8,560,813	-3.0%
EURO MIDCURVE	13,033,135	6,280,337	107.5%	13,262,886	-1.7%
TOMMI MIDCURVE	0	0	-	0	-
Equity Index Futures					
E-MINI S&P500	2,803,579	2,954,066	-5.1%	3,214,370	-12.8%
S&P 500	121,659	160,198	-24.1%	213,335	-43.0%
S&P 600 SMALLCAP EMINI	17	47	-63.8%	12	41.7%
E-MINI MIDCAP	93,537	121,814	-23.2%	94,834	-1.4%
S&P 400 MIDCAP	418	625	-33.1%	1,249	-66.5%
S&P 500 GROWTH	60	43	39.5%	102	-41.2%
S&P 500/VALUE	109	47	131.9%	133	-18.0%
E-MINI NASDAQ 100	368,600	361,199	2.0%	477,762	-22.8%
NASDAQ	9,545	4,016	137.7%	16,554	-42.3%
NIKKEI 225 (\$) STOCK	62,029	68,649	-9.6%	68,381	-9.3%
NIKKEI 225 (YEN) STOCK	109,167	71,948	51.7%	114,341	-4.5%
E-MICRO NIFTY	0	0	-	0	-
E-MINI NIFTY	0	0	-	0	-
IBOVESPA INDEX	80	585	-86.3%	36	122.2%
S&P CONSUMER STAPLES SECT	4,506	2,116	112.9%	4,630	-2.7%
S&P CONSUMER DSCRTNRY SECT	1,894	830	128.2%	1,516	24.9%
S&P HEALTH CARE SECTOR	1,687	3,110	-45.8%	1,905	-11.4%
S&P UTILITIES SECTOR	3,181	1,193	166.6%	3,378	-5.8%
S&P TECHNOLOGY SECTOR	2,277	1,221	86.5%	3,065	-25.7%
S&P INDUSTRIAL SECTOR	2,046	690	196.5%	2,440	-16.1%
S&P FINANCIAL SECTOR	1,853	2,536	-26.9%	2,014	-8.0%
S&P ENERGY SECTOR	853	943	-9.5%	360	136.9%
S&P MATERIALS SECTOR	279	997	-72.0%	486	-42.6%
BESPOKE CUSTOM INDEXES	0	0	-	0	-

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Equity Index Options					
E-MINI S&P500	2,172,958	2,298,618	-5.5%	2,475,910	-12.2%
S&P 500	304,604	411,891	-26.0%	331,300	-8.1%
E-MINI MIDCAP	255	127	100.8%	360	-29.2%
E-MINI NASDAQ 100	127,830	37,339	242.3%	120,669	5.9%
NASDAQ	39	4	875.0%	49	-20.4%
EOM S&P 500	7,173	2,857	151.1%	4,601	55.9%
EOM EMINI S&P	70,133	42,587	64.7%	119,746	-41.4%
EOW1 S&P 500	16,501	3,932	319.7%	32,532	-49.3%
EOW1 EMINI S&P 500	238,190	112,889	111.0%	291,543	-18.3%
EOW2 S&P 500	7,698	433	1,677.8%	7,713	-0.2%
EOW2 EMINI S&P 500	54,237	19,824	173.6%	85,391	-36.5%
EOW4 EMINI S&P 500	21,954	7,387	197.2%	6,360	245.2%
FX Futures					
AUSTRALIAN DOLLAR	92,750	194,940	-52.4%	107,327	-13.6%
BRITISH POUND	211,492	207,784	1.8%	262,066	-19.3%
BRAZIL REAL	26,394	42,109	-37.3%	21,407	23.3%
CANADIAN DOLLAR	119,124	163,289	-27.0%	143,115	-16.8%
E-MINI EURO FX	4,307	5,272	-18.3%	5,448	-20.9%
EURO FX	260,258	224,370	16.0%	306,698	-15.1%
E-MINI JAPANESE YEN	813	1,274	-36.2%	1,348	-39.7%
JAPANESE YEN	181,338	217,971	-16.8%	203,320	-10.8%
MEXICAN PESO	138,263	177,831	-22.3%	127,512	8.4%
NEW ZEALND DOLLAR	32,822	36,389	-9.8%	25,566	28.4%
NKR/USD CROSS RATE	436	608	-28.3%	490	-11.0%
RUSSIAN RUBLE	34,351	57,499	-40.3%	39,913	-13.9%
S.AFRICAN RAND	4,263	14,622	-70.8%	5,413	-21.2%
SWISS FRANC	47,468	52,279	-9.2%	60,358	-21.4%
AD/CD CROSS RATES	22	15	46.7%	3	633.3%
AD/JY CROSS RATES	1,112	687	61.9%	1,026	8.4%
AD/NE CROSS RATES	17	1	1,600.0%	27	-37.0%
BP/JY CROSS RATES	1,754	1,229	42.7%	1,882	-6.8%
BP/SF CROSS RATES	80	58	37.9%	128	-37.5%
CD/JY CROSS RATES	112	13	761.5%	62	80.6%
EC/AD CROSS RATES	562	273	105.9%	575	-2.3%
EC/CD CROSS RATES	785	338	132.2%	761	3.2%
EC/NOK CROSS RATES	34	5	580.0%	42	-19.0%
EC/SEK CROSS RATES	528	144	266.7%	787	-32.9%
EFX/BP CROSS RATES	15,567	12,738	22.2%	16,851	-7.6%
EFX/JY CROSS RATES	13,444	4,876	175.7%	11,981	12.2%
EFX/SF CROSS RATES	10,905	10,941	-0.3%	13,276	-17.9%
SF/JY CROSS RATES	1	36	-97.2%	1	0.0%
SKR/USD CROSS RATES	223	147	51.7%	214	4.2%
CZECK KORUNA (US)	0	250	-100.0%	0	-
CZECK KORUNA (EC)	0	4	-100.0%	0	-
HUNGARIAN FORINT (US)	4	34	-88.2%	14	-71.4%
HUNGARIAN FORINT (EC)	48	14	242.9%	71	-32.4%
POLISH ZLOTY (US)	1,524	619	146.2%	2,325	-34.5%
POLISH ZLOTY (EC)	3,024	2,532	19.4%	3,380	-10.5%
SHEKEL	636	587	8.3%	435	46.2%

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FX Futures					
RMB USD	1,690	365	363.0%	2,389	-29.3%
RMB EURO	0	0	-	0	-
KOREAN WON	46	98	-53.1%	54	-14.8%
TURKISH LIRA	1,349	1,397	-3.4%	1,736	-22.3%
TURKISH LIRA (EU)	693	3,424	-79.8%	1,368	-49.3%
E-MICRO EUR/USD	5,486	2,339	134.5%	7,148	-23.3%
E-MICRO GBP/USD	960	1,536	-37.5%	1,741	-44.9%
E-MICRO USD/CAD	0	6	-100.0%	1	-100.0%
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	7	4	75.0%	8	-12.5%
E-MICRO AUD/USD	1,144	652	75.5%	1,736	-34.1%
MICRO CHF/USD	352	1,064	-66.9%	666	-47.1%
MICRO JYP/USD	598	734	-18.5%	1,349	-55.7%
MICRO CAD/USD	417	512	-18.6%	2,086	-80.0%
USDZAR	16	0	-	100	-84.0%
INDIAN RUPEE	426	175	143.4%	735	-42.0%
EURO QUARTERLY VARIANCE FI	556	0	-	556	0.0%
RMB JY	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	73,004	79,970	-8.7%	103,211	-29.3%
BRITISH POUND	91,305	78,115	16.9%	125,735	-27.4%
BRAZIL REAL	0	0	-	10	-100.0%
CANADIAN DOLLAR	63,237	57,556	9.9%	74,388	-15.0%
EURO FX	193,766	254,253	-23.8%	281,011	-31.0%
JAPANESE YEN	126,441	157,832	-19.9%	142,911	-11.5%
MEXICAN PESO	25	389	-93.6%	30	-16.7%
NEW ZEALND DOLLAR	39	0	-	25	56.0%
RUSSIAN RUBLE	0	1,186	-100.0%	0	-
SWISS FRANC	18,191	6,836	166.1%	23,248	-21.8%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	1,727	4,248	-59.3%	1,985	-13.0%
EURO FX (EU)	3,656	5,718	-36.1%	3,848	-5.0%
SWISS FRANC (EU)	373	1,103	-66.2%	603	-38.1%
CANADIAN DOLLAR (EU)	562	1,166	-51.8%	220	155.5%
BRITISH POUND (EU)	1,166	2,830	-58.8%	1,240	-6.0%
AUSTRALIAN DLR (EU)	561	791	-29.1%	661	-15.1%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	375,242	330,341	13.6%	369,587	1.5%
FEEDER CATTLE	47,947	41,606	15.2%	49,612	-3.4%
LEAN HOGS	280,305	234,622	19.5%	294,797	-4.9%
LUMBER	5,257	8,376	-37.2%	4,733	11.1%
WOOD PULP	0	0	-	0	-
MILK	31,668	23,766	33.2%	31,112	1.8%
MLK MID	0	0	-	0	-
NFD MILK	4,825	1,255	284.5%	5,110	-5.6%
BUTTER CS	7,308	4,334	68.6%	7,163	2.0%
CLASS IV MILK	11,211	1,659	575.8%	12,163	-7.8%
DRY WHEY	2,808	1,683	66.8%	2,782	0.9%
GSCI EXCESS RETURN FUT	22,488	25,873	-13.1%	23,397	-3.9%
GOLDMAN SACHS	9,208	9,532	-3.4%	10,112	-8.9%
HOUSING INDEX	94	102	-7.8%	86	9.3%
HDD WEATHER	1,253	1,906	-34.3%	2,991	-58.1%
CDD WEATHER	1,500	0	-	1,500	0.0%
HDD SEASONAL STRIP	900	500	80.0%	900	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	450	1,850	-75.7%	1,250	-64.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	1,000	1,500	-33.3%	1,000	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
USD CRUDE PALM OIL	0	160	-100.0%	0	-
OTC SP GSCI ER SWAP	0	2,896	-100.0%	0	-
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	11,698	5,942	96.9%	9,911	18.0%
MALAYSIAN PALM SWAP	7,540	0	-	6,340	18.9%
S&P GSCI ENHANCED ER SWAP	23,154	13,072	77.1%	13,072	77.1%

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Commodities and Alternative Investments					
Options					
LIVE CATTLE	278,195	277,380	0.3%	228,973	21.5%
FEEDER CATTLE	26,300	26,252	0.2%	30,891	-14.9%
LEAN HOGS	332,856	144,859	129.8%	214,752	55.0%
LUMBER	1,400	1,298	7.9%	885	58.2%
MILK	77,092	68,476	12.6%	74,449	3.6%
MLK MID	842	738	14.1%	873	-3.6%
NFD MILK	4,477	436	926.8%	3,739	19.7%
BUTTER CS	4,050	3,131	29.4%	4,529	-10.6%
CLASS IV MILK	14,257	2,643	439.4%	14,998	-4.9%
DRY WHEY	2,099	524	300.6%	1,969	6.6%
HDD WEATHER	3,720	1,500	148.0%	4,312	-13.7%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	23,525	31,350	-25.0%	24,065	-2.2%
CDD SEASONAL STRIP	6,000	11,000	-45.5%	0	-
HDD WEATHER EUROPEAN	800	1,000	-20.0%	800	0.0%
CAT WEATHER EUROPEAN	3,000	0	-	0	-
HDD EURO SEASONAL STRIP	8,500	20,000	-57.5%	8,500	0.0%
CAT EURO SEASONAL STRIP	0	1,000	-100.0%	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
SBIN M HURR	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
LV CATL CSO	85	81	4.9%	85	0.0%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	200	-100.0%
CASH-SETTLED CHEESE	10,946	7,463	46.7%	11,339	-3.5%
SEAS SNOWFALL	0	0	-	0	-
LN HOGS CSO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	10,601,974	9,088,542	16.7%	10,286,466	3.1%
Equity Index Futures	3,587,376	3,756,873	-4.5%	4,220,903	-15.0%
FX Futures	1,218,201	1,444,084	-15.6%	1,385,495	-12.1%
Commodities and Alternative Invest	845,856	710,975	19.0%	847,618	-0.2%
TOTAL FUTURES	16,253,407	15,000,474	8.4%	16,740,482	-2.9%
TOTAL OPTIONS GROUP					
Interest Rate Options	21,339,738	10,557,120	102.1%	21,823,699	-2.2%
Equity Index Options	3,021,572	2,937,888	2.8%	3,476,174	-13.1%
FX Options	574,053	651,993	-12.0%	759,126	-24.4%
Commodities and Alternative Invest	798,144	599,131	33.2%	625,359	27.6%
TOTAL OPTIONS	25,733,507	14,746,132	74.5%	26,684,358	-3.6%



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TOTAL COMBINED					
Interest Rate	31,941,712	19,645,662	62.6%	32,110,165	-0.5%
Equity Index	6,608,948	6,694,761	-1.3%	7,697,077	-14.1%
FX	1,792,254	2,096,077	-14.5%	2,144,621	-16.4%
Commodities and Alternative Invest	1,644,000	1,310,106	25.5%	1,472,977	11.6%
GRAND TOTAL	41,986,914	29,746,606	41.1%	43,424,840	-3.3%