

CME Exchange Open Interest Report - Monthly

	Open Interest JUL 2014	Open Interest JUL 2013	% CHG	Open Interest JUN 2014	% CHG
Interest Rate Futures					
EUROYEN	1	0	-	1	0.0%
EURODOLLARS	12,496,318	8,933,577	39.9%	11,626,237	7.5%
EMINI ED	0	2	-100.0%	0	-
1-MONTH EURODOLLAR	3,592	590	508.8%	4,296	-16.4%
EURO BONDS	0	50	-100.0%	0	-
SOVEREIGN YIELD FUTURE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	11,891,880	6,888,008	72.6%	10,052,290	18.3%
EURO MIDCURVE	13,125,178	11,391,978	15.2%	11,116,830	18.1%
TOMMI MIDCURVE	0	0	-	0	-
Equity Index Futures					
E-MINI S&P500	2,964,293	2,861,301	3.6%	2,940,317	0.8%
S&P 500	153,096	165,532	-7.5%	138,225	10.8%
S&P 600 SMALLCAP EMINI	0	26	-100.0%	0	-
E-MINI MIDCAP	91,426	126,218	-27.6%	89,663	2.0%
S&P 400 MIDCAP	524	1,620	-67.7%	165	217.6%
S&P 500 GROWTH	50	47	6.4%	50	0.0%
S&P 500/VALUE	95	42	126.2%	90	5.6%
E-MINI NASDAQ 100	369,567	405,306	-8.8%	350,604	5.4%
NASDAQ	4,857	9,728	-50.1%	3,489	39.2%
NIKKEI 225 (\$) STOCK	62,137	57,390	8.3%	57,493	8.1%
NIKKEI 225 (YEN) STOCK	94,956	68,163	39.3%	88,560	7.2%
E-MICRO NIFTY	0	0	-	0	-
E-MINI NIFTY	0	0	-	0	-
IBOVESPA INDEX	68	237	-71.3%	21	223.8%
S&P CONSUMER STAPLES SECT	5,163	2,300	124.5%	3,666	40.8%
S&P CONSUMER DSCRTNRY SE	1,804	151	1,094.7%	1,837	-1.8%
S&P HEALTH CARE SECTOR	3,361	1,495	124.8%	2,288	46.9%
S&P UTILITIES SECTOR	1,878	1,707	10.0%	1,241	51.3%
S&P TECHNOLOGY SECTOR	2,429	2,063	17.7%	1,956	24.2%
S&P INDUSTRIAL SECTOR	3,254	1,141	185.2%	2,734	19.0%
S&P FINANCIAL SECTOR	2,164	1,660	30.4%	1,449	49.3%
S&P ENERGY SECTOR	731	647	13.0%	783	-6.6%
S&P MATERIALS SECTOR	868	462	87.9%	430	101.9%
BESPOKE CUSTOM INDEXES	0	0	-	0	-

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Equity Index Options					
E-MINI S&P500	2,429,018	2,457,031	-1.1%	2,080,715	16.7%
S&P 500	402,904	328,451	22.7%	357,844	12.6%
E-MINI MIDCAP	169	147	15.0%	126	34.1%
E-MINI NASDAQ 100	134,195	47,501	182.5%	136,026	-1.3%
NASDAQ	12	18	-33.3%	0	-
EOM S&P 500	5,799	7,120	-18.6%	3,273	77.2%
EOM EMINI S&P	123,247	82,068	50.2%	71,824	71.6%
EOW1 S&P 500	24,088	16,646	44.7%	26,662	-9.7%
EOW1 EMINI S&P 500	294,494	160,571	83.4%	241,625	21.9%
EOW2 S&P 500	23,381	11,450	104.2%	20,681	13.1%
EOW2 EMINI S&P 500	167,336	38,348	336.4%	100,066	67.2%
EOW4 EMINI S&P 500	48,197	23,695	103.4%	15,610	208.8%
FX Futures					
AUSTRALIAN DOLLAR	104,092	198,116	-47.5%	105,836	-1.6%
BRITISH POUND	233,346	152,076	53.4%	255,959	-8.8%
BRAZIL REAL	37,644	26,165	43.9%	38,155	-1.3%
CANADIAN DOLLAR	118,550	111,336	6.5%	110,931	6.9%
E-MINI EURO FX	4,681	4,630	1.1%	4,192	11.7%
EURO FX	365,168	227,631	60.4%	295,258	23.7%
E-MINI JAPANESE YEN	1,146	1,784	-35.8%	795	44.2%
JAPANESE YEN	193,169	172,270	12.1%	160,304	20.5%
MEXICAN PESO	147,705	101,051	46.2%	127,843	15.5%
NEW ZEALND DOLLAR	28,311	11,938	137.2%	33,299	-15.0%
NKR/USD CROSS RATE	486	1,091	-55.5%	472	3.0%
RUSSIAN RUBLE	39,609	42,748	-7.3%	36,459	8.6%
S.AFRICAN RAND	4,150	4,242	-2.2%	4,655	-10.8%
SWISS FRANC	49,978	36,147	38.3%	35,559	40.5%
AD/CD CROSS RATES	3	31	-90.3%	12	-75.0%
AD/JY CROSS RATES	1,550	302	413.2%	1,500	3.3%
AD/NE CROSS RATES	33	21	57.1%	29	13.8%
BP/JY CROSS RATES	1,866	454	311.0%	1,624	14.9%
BP/SF CROSS RATES	231	122	89.3%	187	23.5%
CD/JY CROSS RATES	41	54	-24.1%	16	156.3%
EC/AD CROSS RATES	599	434	38.0%	616	-2.8%
EC/CD CROSS RATES	730	399	83.0%	663	10.1%
EC/NOK CROSS RATES	10	71	-85.9%	68	-85.3%
EC/SEK CROSS RATES	146	178	-18.0%	399	-63.4%
EFX/BP CROSS RATES	19,147	12,392	54.5%	18,730	2.2%
EFX/JY CROSS RATES	8,491	8,141	4.3%	7,949	6.8%
EFX/SF CROSS RATES	11,048	11,283	-2.1%	11,613	-4.9%
SF/JY CROSS RATES	2	48	-95.8%	2	0.0%
SKR/USD CROSS RATES	411	652	-37.0%	294	39.8%
CZECK KORUNA (US)	1	96	-99.0%	0	-
CZECK KORUNA (EC)	0	1,027	-100.0%	0	-
HUNGARIAN FORINT (US)	90	192	-53.1%	98	-8.2%
HUNGARIAN FORINT (EC)	37	206	-82.0%	0	0.0%
POLISH ZLOTY (US)	954	369	158.5%	622	53.4%
POLISH ZLOTY (EC)	925	1,793	-48.4%	2,355	-60.7%
SHEKEL	114	540	-78.9%	715	-84.1%

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FX Futures					
RMB USD	980	2,161	-54.7%	978	0.2%
RMB EURO	0	0	-	0	-
KOREAN WON	74	86	-14.0%	201	-63.2%
TURKISH LIRA	1,898	1,644	15.5%	991	91.5%
TURKISH LIRA (EU)	2,217	1,529	45.0%	1,434	54.6%
E-MICRO EUR/USD	5,176	4,977	4.0%	4,390	17.9%
E-MICRO GBP/USD	1,186	999	18.7%	1,332	-11.0%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	13	6	116.7%	13	0.0%
E-MICRO AUD/USD	1,011	1,553	-34.9%	871	16.1%
MICRO CHF/USD	673	473	42.3%	723	-6.9%
MICRO JYP/USD	810	1,331	-39.1%	780	3.8%
MICRO CAD/USD	551	485	13.6%	571	-3.5%
USDZAR	21	0	-	21	0.0%
INDIAN RUPEE	1,303	2,955	-55.9%	361	260.9%
EURO QUARTERLY VARIANCE F	0	0	-	556	-100.0%
RMB JY	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	71,249	111,559	-36.1%	61,217	16.4%
BRITISH POUND	132,040	103,191	28.0%	113,735	16.1%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	73,459	63,691	15.3%	54,496	34.8%
EURO FX	270,007	282,021	-4.3%	223,453	20.8%
JAPANESE YEN	161,009	167,077	-3.6%	120,344	33.8%
MEXICAN PESO	202	185	9.2%	197	2.5%
NEW ZEALND DOLLAR	373	10	3,630.0%	79	372.2%
RUSSIAN RUBLE	1,207	0	-	857	40.8%
SWISS FRANC	14,690	9,821	49.6%	14,382	2.1%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	547	2,902	-81.2%	380	43.9%
EURO FX (EU)	4,398	3,604	22.0%	4,797	-8.3%
SWISS FRANC (EU)	28	647	-95.7%	113	-75.2%
CANADIAN DOLLAR (EU)	71	1,428	-95.0%	380	-81.3%
BRITISH POUND (EU)	482	3,622	-86.7%	453	6.4%
AUSTRALIAN DLR (EU)	75	1,906	-96.1%	243	-69.1%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	342,191	284,853	20.1%	356,366	-4.0%
FEEDER CATTLE	48,049	34,446	39.5%	50,278	-4.4%
LEAN HOGS	249,171	302,519	-17.6%	238,700	4.4%
LUMBER	4,454	5,545	-19.7%	4,335	2.7%
WOOD PULP	0	0	-	0	-
MILK	25,277	24,384	3.7%	27,835	-9.2%
MLK MID	0	27	-100.0%	0	-
NFD MILK	2,917	1,653	76.5%	3,553	-17.9%
BUTTER CS	4,918	6,167	-20.3%	6,067	-18.9%
CLASS IV MILK	6,343	2,836	123.7%	8,650	-26.7%
DRY WHEY	2,702	1,687	60.2%	2,575	4.9%
GSCI EXCESS RETURN FUT	24,240	24,232	0.0%	21,910	10.6%
GOLDMAN SACHS	9,177	9,970	-8.0%	10,149	-9.6%
HOUSING INDEX	88	96	-8.3%	87	1.1%
HDD WEATHER	300	0	-	300	0.0%
CDD WEATHER	5,385	4,876	10.4%	5,730	-6.0%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	100	3,550	-97.2%	100	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	400	250	60.0%	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
CAT EURO SEASONAL STRIP	0	50	-100.0%	0	-
WKLY AVG TEMP	150	0	-	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
USD CRUDE PALM OIL	0	240	-100.0%	0	-
OTC SP GSCI ER SWAP	0	2,027	-100.0%	0	-
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	11,763	7,684	53.1%	12,496	-5.9%
MALAYSIAN PALM SWAP	8,200	2,940	178.9%	7,940	3.3%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%

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Commodities and Alternative Investments					
Options					
LIVE CATTLE	399,616	238,149	67.8%	298,672	33.8%
FEEDER CATTLE	52,377	23,699	121.0%	40,926	28.0%
LEAN HOGS	254,410	130,004	95.7%	243,807	4.3%
LUMBER	1,139	1,267	-10.1%	980	16.2%
MILK	69,035	49,840	38.5%	74,427	-7.2%
MLK MID	612	381	60.6%	759	-19.4%
NFD MILK	4,411	1,254	251.8%	4,114	7.2%
BUTTER CS	4,155	5,404	-23.1%	4,692	-11.4%
CLASS IV MILK	9,202	4,739	94.2%	12,110	-24.0%
DRY WHEY	1,880	860	118.6%	1,896	-0.8%
HOUSING INDEX	35	0	-	35	0.0%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	700	4,250	-83.5%	1,200	-41.7%
HDD SEASONAL STRIP	615	500	23.0%	615	0.0%
CDD SEASONAL STRIP	28,980	36,560	-20.7%	28,500	1.7%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
CAT EURO SEASONAL STRIP	0	1,500	-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	10	86	-88.4%	10	0.0%
SBIN HURR	0	750	-100.0%	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	9,498	10,630	-10.6%	9,017	5.3%
SEAS SNOWFALL	0	0	-	0	-
LN HOGS CSO	0	117	-100.0%	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	12,499,911	8,934,219	39.9%	11,630,534	7.5%
Equity Index Futures	3,762,721	3,707,236	1.5%	3,685,061	2.1%
FX Futures	1,390,377	1,148,229	21.1%	1,270,431	9.4%
Commodities and Alternative Invest	758,897	733,104	3.5%	770,143	-1.5%
TOTAL FUTURES	18,411,906	14,522,788	26.8%	17,356,169	6.1%
TOTAL OPTIONS GROUP					
Interest Rate Options	25,017,058	18,279,986	36.9%	21,169,120	18.2%
Equity Index Options	3,652,840	3,173,046	15.1%	3,054,452	19.6%
FX Options	729,837	751,664	-2.9%	595,126	22.6%
Commodities and Alternative Invest	836,675	509,990	64.1%	721,760	15.9%
TOTAL OPTIONS	30,236,410	22,714,686	33.1%	25,540,458	18.4%



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TOTAL COMBINED					
Interest Rate	37,516,969	27,214,205	37.9%	32,799,654	14.4%
Equity Index	7,415,561	6,880,282	7.8%	6,739,513	10.0%
FX	2,120,214	1,899,893	11.6%	1,865,557	13.7%
Commodities and Alternative Invest	1,595,572	1,243,094	28.4%	1,491,903	6.9%
GRAND TOTAL	48,648,316	37,237,474	30.6%	42,896,627	13.4%