

CME Exchange Open Interest Report - Monthly

	Open Interest OCT 2014	Open Interest OCT 2013	% CHG	Open Interest SEP 2014	% CHG
Interest Rate Futures					
EUROYEN	0	1	-100.0%	0	-
EURODOLLARS	11,755,676	9,677,448	21.5%	12,952,100	-9.2%
EMINI ED	0	1	-100.0%	0	-
1-MONTH EURODOLLAR	2,247	1,581	42.1%	2,570	-12.6%
EURO 5YR BUNDLE	19	0	-	11	72.7%
3YR BUNDLE	183	0	-	89	105.6%
2YR BUNDLE	41	0	-	26	57.7%
EURO BONDS	0	0	-	0	-
SOVEREIGN YIELD FUTURE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	14,388,971	7,810,035	84.2%	13,833,512	4.0%
EURO MIDCURVE	14,308,953	13,805,445	3.6%	14,811,681	-3.4%
TOMMI MIDCURVE	0	0	-	0	-
Equity Index Futures					
E-MINI S&P500	2,865,275	2,793,416	2.6%	2,797,311	2.4%
S&P 500	154,631	165,334	-6.5%	128,921	19.9%
S&P 600 SMALLCAP EMINI	0	27	-100.0%	0	-
E-MINI MIDCAP	98,772	109,384	-9.7%	98,913	-0.1%
S&P 400 MIDCAP	4,790	585	718.8%	1,414	238.8%
S&P 500 GROWTH	51	111	-54.1%	53	-3.8%
S&P 500/VALUE	119	126	-5.6%	117	1.7%
E-MINI NASDAQ 100	330,341	413,989	-20.2%	378,639	-12.8%
NASDAQ	9,683	8,678	11.6%	5,813	66.6%
NIKKEI 225 (\$) STOCK	57,461	66,999	-14.2%	63,767	-9.9%
NIKKEI 225 (YEN) STOCK	115,976	82,010	41.4%	104,530	10.9%
NASDAQ BIOTECH	50	0	-	50	0.0%
E-MICRO NIFTY	0	0	-	0	-
E-MINI NIFTY	0	0	-	0	-
IBOVESPA INDEX	83	69	20.3%	70	18.6%
S&P CONSUMER STAPLES SECT	4,974	1,620	207.0%	4,745	4.8%
S&P CONSUMER DSCRTNRY SE	1,035	900	15.0%	1,713	-39.6%
S&P HEALTH CARE SECTOR	3,802	1,211	214.0%	3,315	14.7%
S&P UTILITIES SECTOR	2,631	1,460	80.2%	2,264	16.2%
S&P TECHNOLOGY SECTOR	3,291	2,075	58.6%	3,208	2.6%
S&P INDUSTRIAL SECTOR	3,424	1,068	220.6%	3,209	6.7%
S&P FINANCIAL SECTOR	3,059	2,044	49.7%	2,950	3.7%
S&P ENERGY SECTOR	1,351	381	254.6%	1,273	6.1%
S&P MATERIALS SECTOR	877	488	79.7%	999	-12.2%
BESPOKE CUSTOM INDEXES	0	0	-	0	-

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Equity Index Options					
E-MINI S&P500	3,320,830	2,856,038	16.3%	2,604,376	27.5%
S&P 500	588,190	380,541	54.6%	430,023	36.8%
E-MINI MIDCAP	103	231	-55.4%	104	-1.0%
E-MINI NASDAQ 100	120,235	77,885	54.4%	91,227	31.8%
NASDAQ	53	102	-48.0%	44	20.5%
EOM S&P 500	8,601	8,067	6.6%	3,497	146.0%
EOM EMINI S&P	153,291	102,179	50.0%	162,710	-5.8%
EOW1 S&P 500	27,439	33,999	-19.3%	36,889	-25.6%
EOW1 EMINI S&P 500	376,743	169,036	122.9%	294,387	28.0%
EOW2 S&P 500	7,911	21,613	-63.4%	8,417	-6.0%
EOW2 EMINI S&P 500	100,882	107,289	-6.0%	94,946	6.3%
EOW4 EMINI S&P 500	0	26,795	-100.0%	39,192	-100.0%
FX Futures					
AUSTRALIAN DOLLAR	120,766	130,172	-7.2%	119,081	1.4%
BRITISH POUND	143,496	179,855	-20.2%	132,383	8.4%
BRAZIL REAL	73,848	19,935	270.4%	63,322	16.6%
CANADIAN DOLLAR	103,785	117,154	-11.4%	89,418	16.1%
E-MINI EURO FX	7,498	5,392	39.1%	5,687	31.8%
EURO FX	460,459	274,339	67.8%	410,134	12.3%
E-MINI JAPANESE YEN	1,914	910	110.3%	1,816	5.4%
JAPANESE YEN	212,636	161,575	31.6%	239,498	-11.2%
MEXICAN PESO	156,328	117,622	32.9%	148,802	5.1%
NEW ZEALND DOLLAR	23,614	23,016	2.6%	18,214	29.6%
NKR/USD CROSS RATE	528	966	-45.3%	483	9.3%
RUSSIAN RUBLE	52,279	42,514	23.0%	35,236	48.4%
S.AFRICAN RAND	4,365	3,355	30.1%	4,333	0.7%
SWISS FRANC	58,289	53,591	8.8%	57,239	1.8%
AD/CD CROSS RATES	32	28	14.3%	23	39.1%
AD/JY CROSS RATES	3,014	997	202.3%	3,207	-6.0%
AD/NE CROSS RATES	80	18	344.4%	82	-2.4%
BP/JY CROSS RATES	1,356	1,912	-29.1%	1,495	-9.3%
BP/SF CROSS RATES	223	222	0.5%	157	42.0%
CD/JY CROSS RATES	10	68	-85.3%	7	42.9%
EC/AD CROSS RATES	958	384	149.5%	872	9.9%
EC/CD CROSS RATES	1,358	538	152.4%	894	51.9%
EC/NOK CROSS RATES	8	99	-91.9%	8	0.0%
EC/SEK CROSS RATES	584	233	150.6%	160	265.0%
EFX/BP CROSS RATES	15,977	11,648	37.2%	15,370	3.9%
EFX/JY CROSS RATES	7,842	10,082	-22.2%	8,968	-12.6%
EFX/SF CROSS RATES	13,347	13,114	1.8%	13,830	-3.5%
SF/JY CROSS RATES	0	34	-100.0%	0	-
SKR/USD CROSS RATES	484	561	-13.7%	550	-12.0%
CZECK KORUNA (US)	1	131	-99.2%	0	-
CZECK KORUNA (EC)	0	938	-100.0%	0	-
HUNGARIAN FORINT (US)	0	116	-100.0%	0	-
HUNGARIAN FORINT (EC)	0	112	-100.0%	0	-
POLISH ZLOTY (US)	693	1,271	-45.5%	333	108.1%
POLISH ZLOTY (EC)	249	3,709	-93.3%	349	-28.7%
SHEKEL	0	406	-100.0%	0	-

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FX Futures					
RMB USD	946	1,957	-51.7%	771	22.7%
RMB EURO	0	0	-	0	-
KOREAN WON	50	253	-80.2%	48	4.2%
TURKISH LIRA	61	693	-91.2%	61	0.0%
TURKISH LIRA (EU)	8	539	-98.5%	6	33.3%
E-MICRO EUR/USD	5,937	5,516	7.6%	3,642	63.0%
E-MICRO GBP/USD	1,067	1,571	-32.1%	1,158	-7.9%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	22	2	1,000.0%	19	15.8%
E-MICRO AUD/USD	2,259	770	193.4%	2,168	4.2%
MICRO CHF/USD	704	1,341	-47.5%	749	-6.0%
MICRO JYP/USD	1,432	1,838	-22.1%	1,387	3.2%
MICRO CAD/USD	2,442	635	284.6%	1,594	53.2%
USDZAR	46	31	48.4%	24	91.7%
INDIAN RUPEE	1,097	1,511	-27.4%	300	265.7%
EURO QUARTERLY VARIANCE F	0	556	-100.0%	0	-
RMB JY	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	101,843	103,760	-1.8%	107,399	-5.2%
BRITISH POUND	145,211	118,042	23.0%	180,219	-19.4%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	79,548	64,065	24.2%	81,671	-2.6%
EURO FX	410,371	380,209	7.9%	395,340	3.8%
JAPANESE YEN	180,522	151,568	19.1%	174,651	3.4%
MEXICAN PESO	1,125	75	1,400.0%	1,045	7.7%
NEW ZEALND DOLLAR	16	1	1,500.0%	31	-48.4%
RUSSIAN RUBLE	2,479	0	-	2,764	-10.3%
SWISS FRANC	21,023	11,628	80.8%	22,711	-7.4%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	495	2,195	-77.4%	903	-45.2%
EURO FX (EU)	11,936	5,965	100.1%	10,903	9.5%
SWISS FRANC (EU)	9	652	-98.6%	9	0.0%
CANADIAN DOLLAR (EU)	273	836	-67.3%	958	-71.5%
BRITISH POUND (EU)	453	2,680	-83.1%	799	-43.3%
AUSTRALIAN DLR (EU)	180	2,869	-93.7%	195	-7.7%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	309,512	329,219	-6.0%	317,687	-2.6%
FEEDER CATTLE	46,546	38,717	20.2%	44,193	5.3%
LEAN HOGS	224,687	307,819	-27.0%	249,088	-9.8%
LUMBER	4,000	4,865	-17.8%	3,882	3.0%
WOOD PULP	0	0	-	0	-
MILK	40,307	20,560	96.0%	36,291	11.1%
MLK MID	0	0	#DIV/0	0	-
NFD MILK	4,672	2,353	98.6%	3,905	19.6%
BUTTER CS	6,142	4,287	43.3%	5,808	5.8%
CLASS IV MILK	4,953	4,739	4.5%	5,552	-10.8%
DRY WHEY	5,317	2,204	141.2%	4,185	27.0%
GSCI EXCESS RETURN FUT	23,078	24,849	-7.1%	22,942	0.6%
GOLDMAN SACHS	9,630	8,191	17.6%	8,973	7.3%
HOUSING INDEX	85	149	-43.0%	78	9.0%
HDD WEATHER	650	5,263	-87.6%	550	18.2%
CDD WEATHER	0	1,500	-100.0%	910	-100.0%
HDD SEASONAL STRIP	0	550	-100.0%	0	-
CDD SEASONAL STRIP	0	0	-	100	-100.0%
HDD WEATHER EUROPEAN	250	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	3,250	1,000	225.0%	1,000	225.0%
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	240	-100.0%	0	-
OTC SP GSCI ER SWAP	0	2,058	-100.0%	0	-
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	23,116	8,446	173.7%	18,351	26.0%
MALAYSIAN PALM SWAP	9,200	6,140	49.8%	9,860	-6.7%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	21,818	-40.1%

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Commodities and Alternative Investments					
Options					
LIVE CATTLE	321,079	228,990	40.2%	362,219	-11.4%
FEEDER CATTLE	38,950	23,605	65.0%	38,900	0.1%
LEAN HOGS	213,742	135,485	57.8%	279,764	-23.6%
LUMBER	505	1,267	-60.1%	999	-49.4%
MILK	94,899	50,224	89.0%	91,505	3.7%
MLK MID	813	486	67.3%	755	7.7%
NFD MILK	5,671	2,608	117.4%	5,148	10.2%
BUTTER CS	5,238	3,936	33.1%	4,506	16.2%
CLASS IV MILK	7,862	10,077	-22.0%	9,176	-14.3%
DRY WHEY	2,972	944	214.8%	3,084	-3.6%
HOUSING INDEX	35	0	-	35	0.0%
HDD WEATHER	250	1,000	-75.0%	0	-
CDD WEATHER	0	0	-	200	-100.0%
HDD SEASONAL STRIP	19,665	31,925	-38.4%	13,615	44.4%
CDD SEASONAL STRIP	0	0	-	26,400	-100.0%
HDD WEATHER EUROPEAN	500	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	24,500	9,500	157.9%	8,000	206.3%
CAT EURO SEASONAL STRIP	0	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	40	0	-	40	0.0%
SBIN HURR	0	750	-100.0%	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	16,414	7,906	107.6%	14,096	16.4%
SEAS SNOWFALL	0	0	-	0	-
LN HOGS CSO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	11,758,166	9,679,031	21.5%	12,954,796	-9.2%
Equity Index Futures	3,661,676	3,651,975	0.3%	3,603,274	1.6%
FX Futures	1,482,092	1,194,230	24.1%	1,383,878	7.1%
Commodities and Alternative Invest	728,467	786,221	-7.3%	755,173	-3.5%
TOTAL FUTURES	17,630,401	15,311,457	15.1%	18,697,121	-5.7%
TOTAL OPTIONS GROUP					
Interest Rate Options	28,697,924	21,615,480	32.8%	28,645,193	0.2%
Equity Index Options	4,704,278	3,783,775	24.3%	3,765,812	24.9%
FX Options	955,484	844,545	13.1%	979,598	-2.5%
Commodities and Alternative Invest	753,135	508,703	48.1%	858,442	-12.3%
TOTAL OPTIONS	35,110,821	26,752,503	31.2%	34,249,045	2.5%



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TOTAL COMBINED					
Interest Rate	40,456,090	31,294,511	29.3%	41,599,989	-2.7%
Equity Index	8,365,954	7,435,750	12.5%	7,369,086	13.5%
FX	2,437,576	2,038,775	19.6%	2,363,476	3.1%
Commodities and Alternative Invest	1,481,602	1,294,924	14.4%	1,613,615	-8.2%
GRAND TOTAL	52,741,222	42,063,960	25.4%	52,946,166	-0.4%