

CME Exchange Open Interest Report - Monthly

	Open Interest APR 2016	Open Interest APR 2015	% CHG	Open Interest MAR 2016	% CHG
Interest Rate Futures					
EUROYEN	0	0	-	0	-
EURODOLLARS	10,184,171	11,105,336	-8.3%	9,791,466	4.0%
1-MONTH EURODOLLAR	770	9,523	-91.9%	998	-22.8%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	50	-100.0%	0	-
Interest Rate Options					
EURODOLLARS	27,219,103	18,338,838	48.4%	25,667,505	6.0%
EURO MIDCURVE	9,504,372	10,158,177	-6.4%	9,265,760	2.6%
Equity Index Futures					
E-MINI S&P500	2,812,902	2,812,016	0.0%	2,855,475	-1.5%
S&P 500	78,853	120,532	-34.6%	67,236	17.3%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	78,837	90,982	-13.3%	83,967	-6.1%
S&P 400 MIDCAP	0	1,315	-100.0%	0	-
S&P 500 GROWTH	20	37	-45.9%	17	17.6%
S&P 500/VALUE	33,221	31	#####	29,862	11.2%
E-MINI RUSSELL 1000	20	0	-	30	-33.3%
E-MINI NASDAQ 100	245,132	356,207	-31.2%	220,746	11.0%
NASDAQ	0	7,436	-100.0%	0	-
NIKKEI 225 (\$) STOCK	35,868	57,765	-37.9%	30,649	17.0%
NIKKEI 225 (YEN) STOCK	102,631	105,528	-2.7%	62,780	63.5%
NASDAQ BIOTECH	0	200	-100.0%	0	-
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	224	0	-	200	12.0%
E-MINI RUSSELL 1000 GROWTH	38	0	-	39	-2.6%
E-MINI RUSSELL 1000 VALUE	787	0	-	18	4,272.2%
IBOVESPA INDEX	209	9	2,222.2%	315	-33.7%
S&P CONSUMER STAPLES SECT	23,367	2,726	757.2%	23,321	0.2%
S&P CONSUMER DSCRTNRY SE	7,059	1,452	386.2%	6,130	15.2%
S&P HEALTH CARE SECTOR	3,705	4,286	-13.6%	3,722	-0.5%
S&P UTILITIES SECTOR	14,811	1,874	690.3%	14,761	0.3%
S&P TECHNOLOGY SECTOR	2,802	3,340	-16.1%	2,773	1.0%
S&P INDUSTRIAL SECTOR	6,820	990	588.9%	6,379	6.9%
S&P FINANCIAL SECTOR	5,655	3,193	77.1%	9,234	-38.8%
S&P ENERGY SECTOR	1,918	1,825	5.1%	1,798	6.7%
S&P MATERIALS SECTOR	1,387	1,336	3.8%	1,257	10.3%

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Equity Index Options					
E-MINI S&P500	2,917,441	2,926,914	-0.3%	2,733,987	6.7%
S&P 500	456,079	473,670	-3.7%	501,714	-9.1%
E-MINI MIDCAP	0	8	-100.0%	2	-100.0%
E-MINI NASDAQ 100	66,312	60,171	10.2%	56,980	16.4%
NASDAQ	0	10	-100.0%	0	-
EOM S&P 500	178,521	24,938	615.9%	105,866	68.6%
EOM EMINI S&P	548,639	158,091	247.0%	354,331	54.8%
EOW1 S&P 500	39,311	15,817	148.5%	23,604	66.5%
EOW1 EMINI S&P 500	343,719	299,928	14.6%	317,839	8.1%
EOW2 S&P 500	11,711	25,082	-53.3%	38,378	-69.5%
EOW2 EMINI S&P 500	112,776	205,722	-45.2%	180,194	-37.4%
EOW4 EMINI S&P 500	45,330	51,345	-11.7%	41,786	8.5%
EOW5 EMINI S&P 500	262,876	0	-	38,998	574.1%
EOW5 S&P 500	112,127	0	-	58,095	93.0%
FX Futures					
AUSTRALIAN DOLLAR	151,239	138,365	9.3%	120,776	25.2%
BRITISH POUND	246,944	169,852	45.4%	244,673	0.9%
BRAZIL REAL	43,382	32,184	34.8%	45,071	-3.7%
CANADIAN DOLLAR	123,575	123,530	0.0%	105,938	16.6%
E-MINI EURO FX	7,455	8,496	-12.3%	5,824	28.0%
EURO FX	363,978	451,897	-19.5%	342,782	6.2%
E-MINI JAPANESE YEN	1,593	2,021	-21.2%	1,074	48.3%
JAPANESE YEN	162,931	193,610	-15.8%	149,929	8.7%
MEXICAN PESO	111,972	137,228	-18.4%	111,137	0.8%
NEW ZEALND DOLLAR	35,286	29,212	20.8%	28,293	24.7%
NKR/USD CROSS RATE	964	984	-2.0%	1,138	-15.3%
RUSSIAN RUBLE	27,081	58,247	-53.5%	27,130	-0.2%
S.AFRICAN RAND	3,359	6,490	-48.2%	4,291	-21.7%
SWISS FRANC	41,195	34,347	19.9%	36,241	13.7%
AD/CD CROSS RATES	1	12	-91.7%	0	-
AD/JY CROSS RATES	488	814	-40.0%	505	-3.4%
AD/NE CROSS RATES	43	15	186.7%	27	59.3%
BP/JY CROSS RATES	364	293	24.2%	287	26.8%
BP/SF CROSS RATES	5	56	-91.1%	2	150.0%
CD/JY CROSS RATES	0	18	-100.0%	0	-
EC/AD CROSS RATES	803	1,282	-37.4%	557	44.2%
EC/CD CROSS RATES	886	1,489	-40.5%	886	0.0%
EC/NOK CROSS RATES	1	238	-99.6%	1	0.0%
EC/SEK CROSS RATES	282	436	-35.3%	273	3.3%
EFX/BP CROSS RATES	30,483	16,636	83.2%	32,203	-5.3%
EFX/JY CROSS RATES	8,351	6,565	27.2%	12,046	-30.7%
EFX/SF CROSS RATES	16,964	8,258	105.4%	8,604	97.2%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	996	862	15.5%	918	8.5%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	222	6	3,600.0%	401	-44.6%

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FX Futures					
POLISH ZLOTY (EC)	1,393	4	34,725.0%	2,367	-41.1%
SHEKEL	0	0	-	0	-
RMB USD	511	630	-18.9%	513	-0.4%
KOREAN WON	21	33	-36.4%	21	0.0%
TURKISH LIRA	3	0	-	0	-
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,866	7,145	-3.9%	3,743	83.4%
E-MICRO GBP/USD	2,064	856	141.1%	1,574	31.1%
E-MICRO USD/CAD	0	0	-	3	-100.0%
E-MICRO USD/CHF	1	1	0.0%	1	0.0%
E-MICRO USD/JPY	10	14	-28.6%	10	0.0%
E-MICRO AUD/USD	3,084	1,755	75.7%	2,516	22.6%
MICRO CHF/USD	1,157	356	225.0%	1,131	2.3%
FCXRX	0	0	-	0	-
CHINESE RENMINBI (CNH)	3,024	345	776.5%	3,228	-6.3%
USDZAR	0	4	-100.0%	0	-
INDIAN RUPEE	487	1,484	-67.2%	320	52.2%
E-MICRO INR/USD	159	9	1,666.7%	87	82.8%
E-MICRO USD/CNH	10	136	-92.6%	0	-
E-MICRO JPY/USD	3,545	967	266.6%	1,364	159.9%
E-MICRO CAD/USD	2,086	1,087	91.9%	2,188	-4.7%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	80,496	92,500	-13.0%	75,535	6.6%
BRITISH POUND	139,253	180,840	-23.0%	119,879	16.2%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	79,307	73,462	8.0%	79,534	-0.3%
EURO FX	287,655	461,216	-37.6%	292,090	-1.5%
JAPANESE YEN	147,156	147,006	0.1%	139,546	5.5%
MEXICAN PESO	1,557	2,060	-24.4%	1,742	-10.6%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	831	0	-	1,187	-30.0%
SWISS FRANC	10,116	18,512	-45.4%	11,000	-8.0%
JAPANESE YEN (EU)	621	264	135.2%	852	-27.1%
EURO FX (EU)	3,049	5,307	-42.5%	3,448	-11.6%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	25	2	1,150.0%	32	-21.9%
BRITISH POUND (EU)	1,183	298	297.0%	2,089	-43.4%
AUSTRALIAN DLR (EU)	481	111	333.3%	481	0.0%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	275,144	276,106	-0.3%	291,595	-5.6%
FEEDER CATTLE	44,542	39,238	13.5%	38,734	15.0%
LEAN HOGS	223,111	222,716	0.2%	230,656	-3.3%
LUMBER	4,329	6,575	-34.2%	5,025	-13.9%
MILK	33,684	33,636	0.1%	30,586	10.1%
MLK MID	0	0	#DIV/0	0	0.0%
NFD MILK	6,801	4,939	37.7%	5,732	18.6%
BUTTER CS	6,888	6,252	10.2%	5,798	18.8%
CLASS IV MILK	2,785	2,415	15.3%	2,046	36.1%
DRY WHEY	4,850	4,889	-0.8%	4,574	6.0%
GSCI EXCESS RETURN FUT	37,816	33,519	12.8%	36,397	3.9%
GOLDMAN SACHS	11,867	12,500	-5.1%	11,520	3.0%
HOUSING INDEX	51	71	-28.2%	37	37.8%
HDD WEATHER	0	0	-	550	-100.0%
CDD WEATHER	100	1,800	-94.4%	0	-
HDD SEASONAL STRIP	0	0	-	827	-100.0%
CDD SEASONAL STRIP	1,100	400	175.0%	750	46.7%
HDD WEATHER EUROPEAN	500	500	0.0%	600	-16.7%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	100	-100.0%
CAT EURO SEASONAL STRIP	250	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	33,775	27,507	22.8%	31,881	5.9%
MALAYSIAN PALM SWAP	16,600	8,860	87.4%	13,872	19.7%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%

Commodities and Alternative Investments

Options					
LIVE CATTLE	260,522	237,024	9.9%	290,380	-10.3%
FEEDER CATTLE	30,847	42,137	-26.8%	31,183	-1.1%
LEAN HOGS	148,159	232,106	-36.2%	184,513	-19.7%
LUMBER	635	699	-9.2%	1,033	-38.5%
MILK	65,634	64,498	1.8%	56,897	15.4%
MLK MID	325	587	-44.6%	319	1.9%
NFD MILK	9,219	6,420	43.6%	7,921	16.4%
BUTTER CS	5,069	4,390	15.5%	4,215	20.3%
CLASS IV MILK	2,926	3,126	-6.4%	2,778	5.3%
DRY WHEY	434	2,615	-83.4%	214	102.8%
HOUSING INDEX	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	0	120	-100.0%	14,100	-100.0%
CDD SEASONAL STRIP	27,000	52,500	-48.6%	13,500	100.0%
HDD WEATHER EUROPEAN	3,500	1,000	250.0%	5,500	-36.4%
CAT WEATHER EUROPEAN	0	3,000	-100.0%	0	-
HDD EURO SEASONAL STRIP	0	0	-	3,500	-100.0%
LV CATL CSO	25	15	66.7%	25	0.0%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	31,017	22,893	35.5%	28,240	9.8%

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Foreign Exchange Futures					
CHILEAN PESO	1	0	-	4	-75.0%
Ags Futures					
PALM OIL	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	10,184,941	11,114,909	-8.4%	9,792,464	4.0%
Equity Index Futures	3,456,266	3,573,080	-3.3%	3,420,709	1.0%
FX Futures	1,405,264	1,438,269	-2.3%	1,300,073	8.1%
Commodities and Alternative Invest	717,265	694,995	3.2%	724,352	-1.0%
Foreign Exchange Futures	1	0	-	4	-75.0%
Ags Futures	0	0	-	0	-
TOTAL FUTURES	15,763,737	16,821,253	-6.3%	15,237,602	3.5%
TOTAL OPTIONS GROUP					
Interest Rate Options	36,723,475	28,497,015	28.9%	34,933,265	5.1%
Equity Index Options	5,094,842	4,241,696	20.1%	4,451,774	14.4%
FX Options	751,730	981,578	-23.4%	727,415	3.3%
Commodities and Alternative Invest	585,312	673,130	-13.0%	644,318	-9.2%
TOTAL OPTIONS	43,155,359	34,393,419	25.5%	40,756,772	5.9%
TOTAL COMBINED					
Interest Rate	46,908,416	39,611,924	18.4%	44,725,729	4.9%
Equity Index	8,551,108	7,814,776	9.4%	7,872,483	8.6%
FX	2,156,994	2,419,847	-10.9%	2,027,488	6.4%
Commodities and Alternative Invest	1,302,577	1,368,125	-4.8%	1,368,670	-4.8%
Foreign Exchange	1	0	-	4	-75.0%
Ags	0	0	-	0	-
GRAND TOTAL	58,919,096	51,214,672	15.0%	55,994,374	5.2%