

CME Exchange Open Interest Report - Monthly

	Open Interest SEP 2015	Open Interest SEP 2014	% CHG	Open Interest AUG 2015	% CHG
Interest Rate Futures					
EUROYEN	0	0	-	0	-
EURODOLLARS	11,092,683	12,952,100	-14.4%	12,273,241	-9.6%
EMINI ED	0	0	-	0	-
1-MONTH EURODOLLAR	4,263	2,570	65.9%	8,584	-50.3%
EURO 5YR BUNDLE	0	11	-100.0%	0	-
3YR BUNDLE	0	89	-100.0%	0	-
2YR BUNDLE	0	26	-100.0%	0	-
EURO BONDS	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	17,390,406	13,833,512	25.7%	19,955,173	-12.9%
EURO MIDCURVE	7,960,101	14,811,681	-46.3%	9,849,383	-19.2%
Equity Index Futures					
E-MINI S&P500	2,908,223	2,797,311	4.0%	3,121,098	-6.8%
S&P 500	102,656	128,921	-20.4%	158,802	-35.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	90,835	98,913	-8.2%	85,017	6.8%
S&P 400 MIDCAP	0	1,414	-100.0%	0	-
S&P 500 GROWTH	33	53	-37.7%	34	-2.9%
S&P 500/VALUE	27	117	-76.9%	30	-10.0%
E-MINI RUSSELL 1000	1	0	-	0	-
E-MINI NASDAQ 100	266,031	378,639	-29.7%	302,908	-12.2%
NASDAQ	0	5,813	-100.0%	0	-
NIKKEI 225 (\$) STOCK	47,424	63,767	-25.6%	51,739	-8.3%
NIKKEI 225 (YEN) STOCK	89,670	104,530	-14.2%	122,685	-26.9%
NASDAQ BIOTECH	70	50	40.0%	202	-65.3%
E-MICRO NIFTY	0	0	-	23	-100.0%
E-MINI RUSSELL 1000 GROWTH	1	0	-	0	-
E-MINI RUSSELL 1000 VALUE	1	0	-	0	-
IBOVESPA INDEX	82	70	17.1%	73	12.3%
S&P CONSUMER STAPLES SECT	11,942	4,745	151.7%	14,370	-16.9%
S&P CONSUMER DSCRTNRY SE	7,486	1,713	337.0%	8,127	-7.9%
S&P HEALTH CARE SECTOR	2,705	3,315	-18.4%	3,978	-32.0%
S&P UTILITIES SECTOR	5,050	2,264	123.1%	3,818	32.3%
S&P TECHNOLOGY SECTOR	3,087	3,208	-3.8%	4,923	-37.3%
S&P INDUSTRIAL SECTOR	4,148	3,209	29.3%	2,057	101.7%
S&P FINANCIAL SECTOR	2,335	2,950	-20.8%	4,103	-43.1%
S&P ENERGY SECTOR	1,363	1,273	7.1%	2,019	-32.5%
S&P MATERIALS SECTOR	1,607	999	60.9%	1,265	27.0%

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Equity Index Options					
E-MINI S&P500	2,763,364	2,604,376	6.1%	3,201,347	-13.7%
S&P 500	557,473	430,023	29.6%	611,828	-8.9%
E-MINI MIDCAP	0	104	-100.0%	0	-
E-MINI NASDAQ 100	36,636	91,227	-59.8%	48,714	-24.8%
NASDAQ	0	44	-100.0%	0	-
EOM S&P 500	44,298	3,497	1,166.7%	34,474	28.5%
EOM EMINI S&P	208,429	162,710	28.1%	244,476	-14.7%
EOW1 S&P 500	21,374	36,889	-42.1%	19,411	10.1%
EOW1 EMINI S&P 500	402,440	294,387	36.7%	371,311	8.4%
EOW2 S&P 500	6,113	8,417	-27.4%	3,836	59.4%
EOW2 EMINI S&P 500	144,752	94,946	52.5%	178,276	-18.8%
EOW4 EMINI S&P 500	39,477	39,192	0.7%	27,943	41.3%
FX Futures					
AUSTRALIAN DOLLAR	142,515	119,081	19.7%	171,889	-17.1%
BRITISH POUND	158,538	132,383	19.8%	167,096	-5.1%
BRAZIL REAL	32,358	63,322	-48.9%	33,125	-2.3%
CANADIAN DOLLAR	136,639	89,418	52.8%	162,464	-15.9%
E-MINI EURO FX	6,391	5,687	12.4%	7,609	-16.0%
EURO FX	324,147	410,134	-21.0%	366,660	-11.6%
E-MINI JAPANESE YEN	1,954	1,816	7.6%	2,197	-11.1%
JAPANESE YEN	172,437	239,498	-28.0%	266,741	-35.4%
MEXICAN PESO	142,497	148,802	-4.2%	191,482	-25.6%
NEW ZEALND DOLLAR	34,051	18,214	86.9%	34,090	-0.1%
NKR/USD CROSS RATE	762	483	57.8%	711	7.2%
RUSSIAN RUBLE	35,298	35,236	0.2%	55,518	-36.4%
S.AFRICAN RAND	7,140	4,333	64.8%	8,969	-20.4%
SWISS FRANC	38,639	57,239	-32.5%	35,953	7.5%
AD/CD CROSS RATES	2	23	-91.3%	11	-81.8%
AD/JY CROSS RATES	903	3,207	-71.8%	1,778	-49.2%
AD/NE CROSS RATES	14	82	-82.9%	20	-30.0%
BP/JY CROSS RATES	173	1,495	-88.4%	213	-18.8%
BP/SF CROSS RATES	24	157	-84.7%	30	-20.0%
CD/JY CROSS RATES	10	7	42.9%	9	11.1%
EC/AD CROSS RATES	1,315	872	50.8%	810	62.3%
EC/CD CROSS RATES	901	894	0.8%	887	1.6%
EC/NOK CROSS RATES	8	8	0.0%	8	0.0%
EC/SEK CROSS RATES	372	160	132.5%	441	-15.6%
EFX/BP CROSS RATES	19,111	15,370	24.3%	20,992	-9.0%
EFX/JY CROSS RATES	8,680	8,968	-3.2%	7,759	11.9%
EFX/SF CROSS RATES	9,189	13,830	-33.6%	8,845	3.9%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	623	550	13.3%	605	3.0%
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)	111	333	-66.7%	43	158.1%
POLISH ZLOTY (EC)	0	349	-100.0%	4	-100.0%
SHEKEL	1	0	-	3	-66.7%

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FX Futures					
RMB USD	943	405	132.8%	936	0.7%
RMB EURO	0	0	-	0	-
KOREAN WON	158	48	229.2%	168	-6.0%
TURKISH LIRA	0	61	-100.0%	0	-
TURKISH LIRA (EU)	1	6	-83.3%	1	0.0%
E-MICRO EUR/USD	4,378	3,642	20.2%	6,500	-32.6%
E-MICRO GBP/USD	1,688	1,158	45.8%	2,353	-28.3%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	10	19	-47.4%	10	0.0%
E-MICRO AUD/USD	1,650	2,168	-23.9%	1,367	20.7%
MICRO CHF/USD	251	749	-66.5%	327	-23.2%
CHINESE RENMINBI (CNH)	1,112	358	210.6%	1,143	-2.7%
USDZAR	0	24	-100.0%	78	-100.0%
INDIAN RUPEE	358	188	90.4%	1,027	-65.1%
E-MICRO INR/USD	7	112	-93.8%	7	0.0%
E-MICRO USD/CNH	3	8	-62.5%	15	-80.0%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
E-MICRO JPY/USD	669	1,387	-51.8%	2,313	-71.1%
E-MICRO CAD/USD	1,099	1,594	-31.1%	1,877	-41.4%
FX Options					
AUSTRALIAN DOLLAR	89,083	107,399	-17.1%	69,737	27.7%
BRITISH POUND	98,442	180,219	-45.4%	113,039	-12.9%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	53,621	81,671	-34.3%	69,083	-22.4%
EURO FX	308,753	395,340	-21.9%	410,195	-24.7%
JAPANESE YEN	152,314	174,651	-12.8%	169,384	-10.1%
MEXICAN PESO	1,458	1,045	39.5%	1,520	-4.1%
NEW ZEALND DOLLAR	0	31	-100.0%	0	-
RUSSIAN RUBLE	0	2,764	-100.0%	0	-
SWISS FRANC	8,202	22,711	-63.9%	10,807	-24.1%
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	606	903	-32.9%	451	34.4%
EURO FX (EU)	2,161	10,903	-80.2%	3,262	-33.8%
SWISS FRANC (EU)	0	9	-100.0%	0	-
CANADIAN DOLLAR (EU)	51	958	-94.7%	141	-63.8%
BRITISH POUND (EU)	564	799	-29.4%	571	-1.2%
AUSTRALIAN DLR (EU)	217	195	11.3%	154	40.9%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	262,738	317,687	-17.3%	245,754	6.9%
FEEDER CATTLE	35,826	44,193	-18.9%	34,035	5.3%
LEAN HOGS	200,597	249,088	-19.5%	190,857	5.1%
LUMBER	6,611	3,882	70.3%	6,488	1.9%
MILK	29,177	36,291	-19.6%	29,429	-0.9%
MLK MID	33	0	-	0	-
NFD MILK	6,437	3,905	64.8%	6,386	0.8%
BUTTER CS	6,612	5,808	13.8%	7,251	-8.8%
CLASS IV MILK	2,650	5,552	-52.3%	2,914	-9.1%
DRY WHEY	3,983	4,185	-4.8%	4,348	-8.4%
GSCI EXCESS RETURN FUT	29,604	22,942	29.0%	28,765	2.9%
GOLDMAN SACHS	13,257	8,973	47.7%	14,084	-5.9%
HOUSING INDEX	52	78	-33.3%	49	6.1%
HDD WEATHER	4,275	550	677.3%	50	8,450.0%
CDD WEATHER	300	910	-67.0%	1,700	-82.4%
HDD SEASONAL STRIP	377	0	-	252	49.6%
CDD SEASONAL STRIP	104	100	4.0%	1,254	-91.7%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	50	1,000	-95.0%	50	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
USD CRUDE PALM OIL	0	0	-	0	-
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	25,477	18,351	38.8%	26,666	-4.5%
MALAYSIAN PALM SWAP	9,540	9,860	-3.2%	7,320	30.3%
S&P GSCI ENHANCED ER SWAP	13,072	21,818	-40.1%	13,072	0.0%

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Commodities and Alternative Investments					
Options					
LIVE CATTLE	315,762	362,219	-12.8%	239,829	31.7%
FEEDER CATTLE	28,993	38,900	-25.5%	27,337	6.1%
LEAN HOGS	249,545	279,764	-10.8%	214,274	16.5%
LUMBER	1,047	999	4.8%	665	57.4%
MILK	51,958	91,505	-43.2%	64,704	-19.7%
MLK MID	415	755	-45.0%	483	-14.1%
NFD MILK	9,478	5,148	84.1%	11,882	-20.2%
BUTTER CS	4,341	4,506	-3.7%	6,042	-28.2%
CLASS IV MILK	2,767	9,176	-69.8%	2,765	0.1%
DRY WHEY	1,428	3,084	-53.7%	2,080	-31.3%
HOUSING INDEX	0	35	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
CDD WEATHER	0	200	-100.0%	0	-
HDD SEASONAL STRIP	5,500	13,615	-59.6%	0	-
CDD SEASONAL STRIP	51,000	26,400	93.2%	65,000	-21.5%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	8,000	-68.8%	2,500	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
LV CATL CSO	2	40	-95.0%	2	0.0%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	21,790	14,096	54.6%	24,671	-11.7%
LN HOGS CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Ags Futures					
PALM OIL	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	11,096,946	12,954,796	-14.3%	12,281,825	-9.6%
Equity Index Futures	3,544,777	3,603,274	-1.6%	3,887,271	-8.8%
FX Futures	1,287,130	1,383,878	-7.0%	1,565,084	-17.8%
Commodities and Alternative Invest	650,772	755,173	-13.8%	620,724	4.8%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	0	0	-	0	-
TOTAL FUTURES	16,579,625	18,697,121	-11.3%	18,354,904	-9.7%
TOTAL OPTIONS GROUP					
Interest Rate Options	25,350,507	28,645,193	-11.5%	29,804,556	-14.9%
Equity Index Options	4,224,356	3,765,812	12.2%	4,741,616	-10.9%
FX Options	715,472	979,598	-27.0%	848,344	-15.7%
Commodities and Alternative Invest	746,526	858,442	-13.0%	662,234	12.7%
TOTAL OPTIONS	31,036,861	34,249,045	-9.4%	36,056,750	-13.9%



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TOTAL COMBINED					
Interest Rate	36,447,453	41,599,989	-12.4%	42,086,381	-13.4%
Equity Index	7,769,133	7,369,086	5.4%	8,628,887	-10.0%
FX	2,002,602	2,363,476	-15.3%	2,413,428	-17.0%
Commodities and Alternative Invest	1,397,298	1,613,615	-13.4%	1,282,958	8.9%
Foreign Exchange	0	0	-	0	-
Ags	0	0	-	0	-
GRAND TOTAL	47,616,486	52,946,166	-10.1%	54,411,654	-12.5%