

CME Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
Interest Rate Futures					
EUROYEN	0	0	-	0	-
EURODOLLARS	11,129,252	12,273,241	-9.3%	10,404,479	7.0%
1-MONTH EURODOLLAR	618	8,584	-92.8%	1,067	-42.1%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	23,238,422	19,955,173	16.5%	21,610,234	7.5%
EURO MIDCURVE	10,083,663	9,849,383	2.4%	10,053,298	0.3%
Equity Index Futures					
E-MINI S&P500	3,110,845	3,121,098	-0.3%	2,932,036	6.1%
S&P 500	100,969	158,802	-36.4%	97,664	3.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	84,882	85,017	-0.2%	82,317	3.1%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	24	34	-29.4%	21	14.3%
S&P 500/VALUE	52,046	30	173,386.7%	53,686	-3.1%
E-MINI RUSSELL 1000	6	0	-	16	-62.5%
E-MINI NASDAQ 100	309,118	302,908	2.1%	277,359	11.5%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	37,916	51,739	-26.7%	36,000	5.3%
NIKKEI 225 (YEN) STOCK	68,437	122,685	-44.2%	75,125	-8.9%
DJ US REAL ESTATE	1	0	-	0	-
NASDAQ BIOTECH	124	202	-38.6%	124	0.0%
E-MICRO NIFTY	0	23	-100.0%	0	-
FT-SE 100	226	0	-	223	1.3%
E-MINI RUSSELL 1000 GROWTH	7	0	-	34	-79.4%
E-MINI RUSSELL 1000 VALUE	912	0	-	928	-1.7%
IBOVESPA INDEX	207	73	183.6%	266	-22.2%
S&P CONSUMER STAPLES SECT	12,540	14,370	-12.7%	24,511	-48.8%
S&P CONSUMER DSCRTNRY SE	10,595	8,127	30.4%	10,156	4.3%
S&P HEALTH CARE SECTOR	5,971	3,978	50.1%	5,539	7.8%
S&P UTILITIES SECTOR	8,938	3,818	134.1%	20,706	-56.8%
S&P TECHNOLOGY SECTOR	4,784	4,923	-2.8%	4,709	1.6%
S&P INDUSTRIAL SECTOR	11,210	2,057	445.0%	10,802	3.8%
S&P FINANCIAL SECTOR	5,979	4,103	45.7%	5,429	10.1%
S&P ENERGY SECTOR	3,642	2,019	80.4%	2,797	30.2%
S&P MATERIALS SECTOR	3,377	1,265	167.0%	3,119	8.3%

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Equity Index Options					
E-MINI S&P500	2,554,869	3,201,347	-20.2%	1,879,799	35.9%
S&P 500	320,258	611,828	-47.7%	220,044	45.5%
E-MINI MIDCAP	2	0	-	0	-
E-MINI NASDAQ 100	90,916	48,714	86.6%	69,505	30.8%
NASDAQ	0	0	-	0	-
EOM S&P 500	132,832	34,474	285.3%	189,266	-29.8%
EOM EMINI S&P	686,954	244,476	181.0%	598,114	14.9%
EOW1 S&P 500	62,186	19,411	220.4%	56,514	10.0%
EOW1 EMINI S&P 500	380,621	371,311	2.5%	468,828	-18.8%
EOW2 S&P 500	21,859	3,836	469.8%	18,858	15.9%
EOW2 EMINI S&P 500	218,802	178,276	22.7%	148,362	47.5%
EOW4 EMINI S&P 500	72,114	27,943	158.1%	42,841	68.3%
EOW3 EMINI S&P 500	775,972	0	-	1,339,205	-42.1%
EOW3 S&P 500	147,451	0	-	294,489	-49.9%
FX Futures					
AUSTRALIAN DOLLAR	107,743	171,889	-37.3%	102,717	4.9%
BRITISH POUND	252,055	167,096	50.8%	233,415	8.0%
BRAZIL REAL	34,838	33,125	5.2%	36,322	-4.1%
CANADIAN DOLLAR	123,269	162,464	-24.1%	116,029	6.2%
E-MINI EURO FX	4,775	7,609	-37.2%	5,134	-7.0%
EURO FX	364,936	366,660	-0.5%	388,553	-6.1%
E-MINI JAPANESE YEN	1,979	2,197	-9.9%	1,493	32.6%
JAPANESE YEN	165,535	266,741	-37.9%	165,572	0.0%
MEXICAN PESO	118,763	191,482	-38.0%	121,226	-2.0%
NEW ZEALND DOLLAR	48,820	34,090	43.2%	40,557	20.4%
NKR/USD CROSS RATE	1,237	711	74.0%	947	30.6%
RUSSIAN RUBLE	39,660	55,518	-28.6%	34,238	15.8%
S.AFRICAN RAND	5,285	8,969	-41.1%	5,101	3.6%
SWISS FRANC	44,636	35,953	24.2%	47,133	-5.3%
AD/CD CROSS RATES	0	11	-100.0%	0	-
AD/JY CROSS RATES	1,197	1,778	-32.7%	1,225	-2.3%
AD/NE CROSS RATES	32	20	60.0%	24	33.3%
BP/JY CROSS RATES	520	213	144.1%	372	39.8%
BP/SF CROSS RATES	18	30	-40.0%	24	-25.0%
CD/JY CROSS RATES	1	9	-88.9%	1	0.0%
EC/AD CROSS RATES	867	810	7.0%	674	28.6%
EC/CD CROSS RATES	954	887	7.6%	801	19.1%
EC/NOK CROSS RATES	1	8	-87.5%	1	0.0%
EC/SEK CROSS RATES	260	441	-41.0%	248	4.8%
EFX/BP CROSS RATES	31,902	20,992	52.0%	31,655	0.8%
EFX/JY CROSS RATES	11,211	7,759	44.5%	11,237	-0.2%
EFX/SF CROSS RATES	14,456	8,845	63.4%	9,132	58.3%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,285	605	112.4%	1,155	11.3%
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)	883	43	1,953.5%	1,458	-39.4%

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FX Futures					
POLISH ZLOTY (EC)	4	4	0.0%	1	300.0%
SHEKEL	0	3	-100.0%	0	-
RMB USD	348	936	-62.8%	353	-1.4%
KOREAN WON	23	168	-86.3%	22	4.5%
TURKISH LIRA	0	0	-	0	-
TURKISH LIRA (EU)	0	1	-100.0%	0	-
E-MICRO EUR/USD	4,000	6,500	-38.5%	6,008	-33.4%
E-MICRO GBP/USD	3,619	2,353	53.8%	2,251	60.8%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	2,603	1,367	90.4%	3,001	-13.3%
MICRO CHF/USD	508	327	55.4%	184	176.1%
FCXRX	1	0	-	0	-
CHINESE RENMINBI (CNH)	2,371	1,143	107.4%	2,248	5.5%
USDZAR	0	78	-100.0%	0	-
INDIAN RUPEE	669	1,027	-34.9%	533	25.5%
E-MICRO INR/USD	64	7	814.3%	299	-78.6%
E-MICRO USD/CNH	0	15	-100.0%	0	-
E-MICRO JPY/USD	1,267	2,313	-45.2%	1,864	-32.0%
E-MICRO CAD/USD	1,320	1,877	-29.7%	1,217	8.5%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	74,790	69,737	7.2%	71,434	4.7%
BRITISH POUND	116,463	113,039	3.0%	118,238	-1.5%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	63,281	69,083	-8.4%	64,614	-2.1%
EURO FX	259,420	410,195	-36.8%	259,654	-0.1%
JAPANESE YEN	167,583	169,384	-1.1%	177,151	-5.4%
MEXICAN PESO	3,230	1,520	112.5%	2,749	17.5%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	7,748	10,807	-28.3%	9,012	-14.0%
JAPANESE YEN (EU)	845	451	87.4%	1,773	-52.3%
EURO FX (EU)	2,692	3,262	-17.5%	5,250	-48.7%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	121	141	-14.2%	109	11.0%
BRITISH POUND (EU)	782	571	37.0%	1,400	-44.1%
AUSTRALIAN DLR (EU)	102	154	-33.8%	80	27.5%
OTC USDCAD SUB	594	0	-	0	-
OTC USDCHF SUB	72	0	-	0	-
OTC USDJPY SUB	533	0	-	0	-
OTC GBPUSD SUB	772	0	-	0	-
OTC EURUSD SUB	1,267	0	-	0	-
OTC AUDUSD SUB	496	0	-	0	-

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	257,745	245,754	4.9%	252,030	2.3%
FEEDER CATTLE	40,829	34,035	20.0%	44,992	-9.3%
LEAN HOGS	210,109	190,857	10.1%	223,741	-6.1%
LUMBER	4,109	6,488	-36.7%	5,436	-24.4%
MILK	34,573	29,429	17.5%	31,613	9.4%
MLK MID	5	0	-	0	-
NFD MILK	5,762	6,386	-9.8%	5,594	3.0%
BUTTER CS	7,198	7,251	-0.7%	6,154	17.0%
CLASS IV MILK	4,009	2,914	37.6%	3,850	4.1%
DRY WHEY	4,532	4,348	4.2%	4,088	10.9%
GSCI EXCESS RETURN FUT	40,819	28,765	41.9%	42,733	-4.5%
GOLDMAN SACHS	13,250	14,084	-5.9%	12,144	9.1%
HOUSING INDEX	36	49	-26.5%	46	-21.7%
HDD WEATHER	0	50	-100.0%	0	-
CDD WEATHER	1,925	1,700	13.2%	2,200	-12.5%
HDD SEASONAL STRIP	0	252	-100.0%	0	-
CDD SEASONAL STRIP	1,425	1,254	13.6%	1,425	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	50	-100.0%	0	-
CAT EURO SEASONAL STRIP	250	0	-	250	0.0%
WKLY AVG TEMP	0	0	-	0	-
USD CRUDE PALM OIL	120	0	-	0	-
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	27,487	26,666	3.1%	28,055	-2.0%
MALAYSIAN PALM SWAP	20,068	7,320	174.2%	17,840	12.5%
PALM OIL	0	0	-	0	-
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	212,997	239,829	-11.2%	240,018	-11.3%
FEEDER CATTLE	31,620	27,337	15.7%	42,338	-25.3%
LEAN HOGS	166,171	214,274	-22.4%	169,158	-1.8%
LUMBER	684	665	2.9%	954	-28.3%
MILK	70,329	64,704	8.7%	80,302	-12.4%
MLK MID	426	483	-11.8%	335	27.2%
NFD MILK	4,913	11,882	-58.7%	7,186	-31.6%
BUTTER CS	3,943	6,042	-34.7%	4,852	-18.7%
CLASS IV MILK	6,263	2,765	126.5%	6,219	0.7%
DRY WHEY	625	2,080	-70.0%	558	12.0%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	1,000	0	-	500	100.0%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	28,500	65,000	-56.2%	28,500	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	2,500	-100.0%	0	-
LV CATL CSO	5	2	150.0%	195	-97.4%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	25,299	24,671	2.5%	30,710	-17.6%
 Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
 TOTAL FUTURES GROUP					
Interest Rate Futures	11,129,870	12,281,825	-9.4%	10,405,546	7.0%
Equity Index Futures	3,832,756	3,887,271	-1.4%	3,643,567	5.2%
FX Futures	1,393,915	1,565,084	-10.9%	1,374,425	1.4%
Commodities and Alternative Invest	687,323	620,724	10.7%	695,263	-1.1%
Foreign Exchange Futures	0	0	-	0	-
TOTAL FUTURES	17,043,864	18,354,904	-7.1%	16,118,801	5.7%
 TOTAL OPTIONS GROUP					
Interest Rate Options	33,322,085	29,804,556	11.8%	31,663,532	5.2%
Equity Index Options	5,464,836	4,741,616	15.3%	5,325,825	2.6%
FX Options	700,791	848,344	-17.4%	711,464	-1.5%
Commodities and Alternative Invest	552,793	662,234	-16.5%	611,843	-9.7%
TOTAL OPTIONS	40,040,505	36,056,750	11.0%	38,312,664	4.5%



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TOTAL COMBINED					
Interest Rate	44,451,955	42,086,381	5.6%	42,069,078	5.7%
Equity Index	9,297,592	8,628,887	7.7%	8,969,392	3.7%
FX	2,094,706	2,413,428	-13.2%	2,085,889	0.4%
Commodities and Alternative Invest	1,240,116	1,282,958	-3.3%	1,307,106	-5.1%
Foreign Exchange	0	0	-	0	-
GRAND TOTAL	57,084,369	54,411,654	4.9%	54,431,465	4.9%