

CME Exchange Open Interest Report - Monthly

	Open Interest AUG 2013	Open Interest AUG 2012	% CHG	Open Interest JUL 2013	% CHG
Interest Rate Futures					
EUROYEN	0	0	-	0	-
EURODOLLARS	9,446,063	8,167,232	15.7%	8,933,577	5.7%
EMINI ED	2	6	-66.7%	2	0.0%
3-MONTH OIS	0	0	-	0	-
1-MONTH EURODOLLAR	1,343	12,326	-89.1%	590	127.6%
EURO BONDS	50	191	-73.8%	50	0.0%
SOVEREIGN YIELD FUTURE	0	1	-100.0%	0	-
Interest Rate Options					
EURODOLLARS	7,399,581	8,170,756	-9.4%	6,888,008	7.4%
EURO MIDCURVE	15,576,945	7,230,028	115.4%	11,391,978	36.7%
TOMMI MIDCURVE	0	0	-	0	-
EURODOLLAR SPRD OPTIONS	0	0	-	0	-
Equity Index Futures					
E-MINI S&P500	2,967,907	3,098,480	-4.2%	2,861,301	3.7%
S&P 500	188,259	239,310	-21.3%	165,532	13.7%
S&P 600 SMALLCAP EMINI	29	61	-52.5%	26	11.5%
E-MINI MSCI EAFE FUT	0	0	-	0	-
E-MINI MSCI	0	0	-	0	-
SPDR-S&P 500	0	0	-	0	-
TRAKRS BXY	0	0	-	0	-
TRAKRS PIMCO	0	0	-	0	-
TRAKRS PIMCO SPTR	0	0	-	0	-
E-MINI MIDCAP	105,833	118,978	-11.0%	126,218	-16.2%
S&P 400 MIDCAP	1,509	3,412	-55.8%	1,620	-6.9%
S&P 500 GROWTH	40	45	-11.1%	47	-14.9%
S&P 500/VALUE	40	40	0.0%	42	-4.8%
IWM-RUSSELL	0	0	-	0	-
E-MINI NASDAQ 100	344,552	471,235	-26.9%	405,306	-15.0%
NASDAQ	10,091	21,672	-53.4%	9,728	3.7%
QQQ-NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	53,855	31,580	70.5%	57,390	-6.2%
NIKKEI 225 (YEN) STOCK	58,640	52,674	11.3%	68,163	-14.0%
S&P FIN SECT INDEX	0	0	-	0	-
E-MICRO NIFTY	0	0	#DIV/0	0	-
E-MINI NIFTY	0	0	-	0	-
IBOVESPA INDEX	220	0	-	237	-7.2%
S&P CONSUMER STAPLES SECT	2,288	1,343	70.4%	2,300	-0.5%
S&P CONSUMER DSCRTNRY SE	734	804	-8.7%	151	386.1%
S&P HEALTH CARE SECTOR	1,591	1,788	-11.0%	1,495	6.4%
S&P UTILITIES SECTOR	1,671	1,901	-12.1%	1,707	-2.1%
S&P TECHNOLOGY SECTOR	1,710	2,045	-16.4%	2,063	-17.1%
S&P INDUSTRIAL SECTOR	1,246	1,906	-34.6%	1,141	9.2%
S&P FINANCIAL SECTOR	2,005	1,161	72.7%	1,660	20.8%
S&P ENERGY SECTOR	563	339	66.1%	647	-13.0%
S&P MATERIALS SECTOR	561	914	-38.6%	462	21.4%
BESPOKE CUSTOM INDEXES	0	0	-	0	-

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Equity Index Options					
E-MINI S&P500	2,706,715	1,648,315	64.2%	2,457,031	10.2%
S&P 500	330,158	458,096	-27.9%	328,451	0.5%
E-MINI MIDCAP	130	5	2,500.0%	147	-11.6%
E-MINI NASDAQ 100	53,492	49,870	7.3%	47,501	12.6%
NASDAQ	28	58	-51.7%	18	55.6%
EOM S&P 500	4,704	10,071	-53.3%	7,120	-33.9%
EOM EMINI S&P	112,582	79,429	41.7%	82,068	37.2%
EOW1 S&P 500	19,726	3,462	469.8%	16,646	18.5%
EOW1 EMINI S&P 500	150,344	63,119	138.2%	160,571	-6.4%
EOW2 S&P 500	7,559	14	53,892.9%	11,450	-34.0%
EOW2 EMINI S&P 500	50,379	13,595	270.6%	38,348	31.4%
EOW4 EMINI S&P 500	15,288	0	-	23,695	-35.5%
FX Futures					
AUSTRALIAN DOLLAR	195,334	191,029	2.3%	198,116	-1.4%
BRITISH POUND	150,182	118,519	26.7%	152,076	-1.2%
BRAZIL REAL	27,081	18,612	45.5%	26,165	3.5%
CANADIAN DOLLAR	136,266	163,767	-16.8%	111,336	22.4%
E-MINI EURO FX	4,699	6,347	-26.0%	4,630	1.5%
EURO FX	244,069	315,434	-22.6%	227,631	7.2%
E-MINI JAPANESE YEN	2,194	1,008	117.7%	1,784	23.0%
JAPANESE YEN	165,942	156,139	6.3%	172,270	-3.7%
MEXICAN PESO	108,498	218,404	-50.3%	101,051	7.4%
NEW ZEALND DOLLAR	12,683	27,172	-53.3%	11,938	6.2%
NKR/USD CROSS RATE	980	419	133.9%	1,091	-10.2%
RUSSIAN RUBLE	42,527	92,819	-54.2%	42,748	-0.5%
S.AFRICAN RAND	6,175	11,878	-48.0%	4,242	45.6%
SWISS FRANC	40,540	56,479	-28.2%	36,147	12.2%
AD/CD CROSS RATES	66	71	-7.0%	31	112.9%
AD/JY CROSS RATES	378	742	-49.1%	302	25.2%
AD/NE CROSS RATES	27	30	-10.0%	21	28.6%
BP/JY CROSS RATES	1,174	1,404	-16.4%	454	158.6%
BP/SF CROSS RATES	169	374	-54.8%	122	38.5%
CD/JY CROSS RATES	54	33	63.6%	54	0.0%
EC/AD CROSS RATES	434	290	49.7%	434	0.0%
EC/CD CROSS RATES	439	465	-5.6%	399	10.0%
EC/NOK CROSS RATES	97	138	-29.7%	71	36.6%
EC/SEK CROSS RATES	181	154	17.5%	178	1.7%
EFX/BP CROSS RATES	12,633	10,085	25.3%	12,392	1.9%
EFX/JY CROSS RATES	8,022	5,204	54.2%	8,141	-1.5%
EFX/SF CROSS RATES	11,770	8,367	40.7%	11,283	4.3%
SF/JY CROSS RATES	48	527	-90.9%	48	0.0%
SKR/USD CROSS RATES	645	170	279.4%	652	-1.1%
CZECK KORUNA (US)	191	0	-	96	99.0%
CZECK KORUNA (EC)	1,243	1	#####	1,027	21.0%
HUNGARIAN FORINT (US)	193	19	915.8%	192	0.5%
HUNGARIAN FORINT (EC)	98	1	9,700.0%	206	-52.4%
POLISH ZLOTY (US)	585	1,176	-50.3%	369	58.5%
POLISH ZLOTY (EC)	2,452	3,182	-22.9%	1,793	36.8%

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FX Futures					
SHEKEL	251	468	-46.4%	540	-53.5%
RMB USD	2,079	1,173	77.2%	2,161	-3.8%
RMB EURO	0	0	-	0	-
KOREAN WON	139	112	24.1%	86	61.6%
TURKISH LIRA	1,808	2,653	-31.9%	1,644	10.0%
TURKISH LIRA (EU)	964	1,491	-35.3%	1,529	-37.0%
E-MICRO EUR/USD	4,894	4,278	14.4%	4,977	-1.7%
E-MICRO GBP/USD	1,920	2,704	-29.0%	999	92.2%
E-MICRO USD/CAD	0	1	-100.0%	0	-
E-MICRO USD/CHF	0	1	-100.0%	0	-
E-MICRO USD/JPY	6	49	-87.8%	6	0.0%
E-MICRO AUD/USD	1,799	1,688	6.6%	1,553	15.8%
EUR/USD REALIZED VOL	0	0	-	0	-
MICRO CHF/USD	602	1,372	-56.1%	473	27.3%
MICRO JYP/USD	1,607	395	306.8%	1,331	20.7%
FX\$INDEX	0	0	-	0	-
MICRO CAD/USD	480	495	-3.0%	485	-1.0%
INDIAN RUPEE	4,195	0	-	2,955	42.0%
RMB JY	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	102,360	104,832	-2.4%	111,559	-8.2%
BRITISH POUND	90,889	37,315	143.6%	103,191	-11.9%
CANADIAN DOLLAR	67,579	66,699	1.3%	63,691	6.1%
EURO FX	294,721	303,892	-3.0%	282,021	4.5%
JAPANESE YEN	156,842	74,004	111.9%	167,077	-6.1%
MEXICAN PESO	151	0	-	185	-18.4%
NEW ZEALND DOLLAR	15	0	-	10	50.0%
RUSSIAN RUBLE	0	2,300	-100.0%	0	-
SWISS FRANC	11,777	5,095	131.1%	9,821	19.9%
EFX/BP CROSS RATES	0	2,188	-100.0%	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	2,667	911	192.8%	2,902	-8.1%
EURO FX (EU)	4,622	3,115	48.4%	3,604	28.2%
SWISS FRANC (EU)	718	333	115.6%	647	11.0%
CANADIAN DOLLAR (EU)	1,284	1,807	-28.9%	1,428	-10.1%
BRITISH POUND (EU)	2,245	634	254.1%	3,622	-38.0%
AUSTRALIAN DLR (EU)	2,446	169	1,347.3%	1,906	28.3%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	295,418	289,794	1.9%	284,853	3.7%
FEEDER CATTLE	34,643	37,738	-8.2%	34,446	0.6%
LEAN HOGS	310,551	234,970	32.2%	302,519	2.7%
PORK BELLIES	0	0	-	0	-
LUMBER	5,262	9,583	-45.1%	5,545	-5.1%
WOOD PULP	0	185	-100.0%	0	-
MILK	25,560	25,542	0.1%	24,384	4.8%
MLK MID	0	0	-	27	-100.0%
NFD MILK	1,824	1,084	68.3%	1,653	10.3%
BUTTER CS	5,967	3,398	75.6%	6,167	-3.2%
CLASS IV MILK	3,203	514	523.2%	2,836	12.9%
DRY WHEY	2,148	1,442	49.0%	1,687	27.3%
GSCI EXCESS RETURN FUT	24,414	27,959	-12.7%	24,232	0.8%
GOLDMAN SACHS	10,479	9,056	15.7%	9,970	5.1%
HOUSING INDEX	83	136	-39.0%	96	-13.5%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	6,803	2,580	163.7%	4,876	39.5%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	3,550	2,111	68.2%	3,550	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	250	0	-	250	0.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-
CAT EURO SEASONAL STRIP	50	0	-	50	0.0%
WKLY AVG TEMP	1,100	0	-	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
HARD WOOD PULP	0	0	-	0	-
USD CRUDE PALM OIL	240	20	1,100.0%	240	0.0%
OTC SP GSCI ER SWAP	2,058	2,456	-16.2%	2,027	1.5%
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	9,602	5,552	72.9%	7,684	25.0%
SEAS SNOWFALL	0	0	-	0	-
MALAYSIAN PALM SWAP	3,700	0	-	2,940	25.9%
S&P GSCI ENHANCED ER SWAP	13,072	1,194	994.8%	13,072	0.0%

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Commodities and Alternative Investments					
Options					
LIVE CATTLE	184,578	261,860	-29.5%	238,149	-22.5%
FEEDER CATTLE	14,650	19,643	-25.4%	23,699	-38.2%
LEAN HOGS	117,297	164,246	-28.6%	130,004	-9.8%
LUMBER	650	449	44.8%	1,267	-48.7%
MILK	59,136	63,682	-7.1%	49,840	18.7%
MLK MID	438	912	-52.0%	381	15.0%
NFD MILK	1,563	1,016	53.8%	1,254	24.6%
BUTTER CS	6,100	1,469	315.2%	5,404	12.9%
CLASS IV MILK	6,705	1,416	373.5%	4,739	41.5%
DRY WHEY	1,080	280	285.7%	860	25.6%
HDD WEATHER	0	1,500	-100.0%	0	-
CDD WEATHER	1,940	2,200	-11.8%	4,250	-54.4%
HDD SEASONAL STRIP	7,425	20,500	-63.8%	500	1,385.0%
CDD SEASONAL STRIP	35,000	33,300	5.1%	36,560	-4.3%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	9,000	-100.0%	0	-
CAT EURO SEASONAL STRIP	1,500	0	-	1,500	0.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
SBIN M HURR	0	0	-	0	-
SBIN M HURR EVENT2	0	500	-100.0%	0	-
LV CATL CSO	0	230	-100.0%	86	-100.0%
SBIN HURR	750	4,000	-81.3%	750	0.0%
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	11,588	3,312	249.9%	10,630	9.0%
SEAS SNOWFALL	0	0	-	0	-
LN HOGS CSO	0	75	-100.0%	117	-100.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	9,447,458	8,179,756	15.5%	8,934,219	5.7%
Equity Index Futures	3,743,344	4,049,688	-7.6%	3,707,236	1.0%
FX Futures	1,198,813	1,427,339	-16.0%	1,148,229	4.4%
Commodities and Alternative Invest	759,977	655,314	16.0%	733,104	3.7%
TOTAL FUTURES	15,149,592	14,312,097	5.9%	14,522,788	4.3%
TOTAL OPTIONS GROUP					
Interest Rate Options	22,976,526	15,400,784	49.2%	18,279,986	25.7%
Equity Index Options	3,451,105	2,326,034	48.4%	3,173,046	8.8%
FX Options	738,316	603,294	22.4%	751,664	-1.8%
Commodities and Alternative Invest	450,400	589,590	-23.6%	509,990	-11.7%
TOTAL OPTIONS	27,616,347	18,919,702	46.0%	22,714,686	21.6%



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TOTAL COMBINED					
Interest Rate	32,423,984	23,580,540	37.5%	27,214,205	19.1%
Equity Index	7,194,449	6,375,722	12.8%	6,880,282	4.6%
FX	1,937,129	2,030,633	-4.6%	1,899,893	2.0%
Commodities and Alternative Invest	1,210,377	1,244,904	-2.8%	1,243,094	-2.6%
GRAND TOTAL	42,765,939	33,231,799	28.7%	37,237,474	14.8%