

CME Exchange Open Interest Report - Monthly

	Open Interest SEP 2013	Open Interest SEP 2012	% CHG	Open Interest AUG 2013	% CHG
Interest Rate Futures					
EUROYEN	1	0	-	0	-
EURODOLLARS	8,870,524	8,074,474	9.9%	9,446,063	-6.1%
EMINI ED	1	5	-80.0%	2	-50.0%
3-MONTH OIS	0	0	-	0	-
1-MONTH EURODOLLAR	1,064	10,820	-90.2%	1,343	-20.8%
EURO BONDS	0	143	-100.0%	50	-100.0%
SOVEREIGN YIELD FUTURE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	7,506,071	6,167,047	21.7%	7,399,581	1.4%
EURO MIDCURVE	14,489,511	6,135,188	136.2%	15,576,945	-7.0%
TOMMI MIDCURVE	0	0	-	0	-
EURODOLLAR SPRD OPTIONS	0	0	-	0	-
Equity Index Futures					
E-MINI S&P500	2,626,761	2,908,302	-9.7%	2,967,907	-11.5%
S&P 500	152,975	190,208	-19.6%	188,259	-18.7%
S&P 600 SMALLCAP EMINI	24	52	-53.8%	29	-17.2%
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	112,666	115,996	-2.9%	105,833	6.5%
S&P 400 MIDCAP	423	318	33.0%	1,509	-72.0%
S&P 500 GROWTH	40	45	-11.1%	40	0.0%
S&P 500/VALUE	36	48	-25.0%	40	-10.0%
IWM-RUSSELL	0	0	-	0	-
E-MINI NASDAQ 100	406,536	397,062	2.4%	344,552	18.0%
NASDAQ	5,091	4,847	5.0%	10,091	-49.5%
QQQ-NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	61,437	20,485	199.9%	53,855	14.1%
NIKKEI 225 (YEN) STOCK	68,013	30,199	125.2%	58,640	16.0%
S&P FIN SECT INDEX	0	0	-	0	-
E-MICRO NIFTY	0	0	#DIV/0	0	-
E-MINI NIFTY	0	0	#DIV/0	0	-
IBOVESPA INDEX	163	0	-	220	-25.9%
S&P CONSUMER STAPLES SECT	1,177	1,436	-18.0%	2,288	-48.6%
S&P CONSUMER DSCRTNRY SE	728	445	63.6%	734	-0.8%
S&P HEALTH CARE SECTOR	1,039	1,905	-45.5%	1,591	-34.7%
S&P UTILITIES SECTOR	1,132	995	13.8%	1,671	-32.3%
S&P TECHNOLOGY SECTOR	1,684	970	73.6%	1,710	-1.5%
S&P INDUSTRIAL SECTOR	988	605	63.3%	1,246	-20.7%
S&P FINANCIAL SECTOR	1,965	970	102.6%	2,005	-2.0%
S&P ENERGY SECTOR	220	264	-16.7%	563	-60.9%
S&P MATERIALS SECTOR	325	535	-39.3%	561	-42.1%
BESPOKE CUSTOM INDEXES	0	0	-	0	-

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Equity Index Options					
E-MINI S&P500	2,450,320	1,582,494	54.8%	2,706,715	-9.5%
S&P 500	323,675	391,820	-17.4%	330,158	-2.0%
E-MINI MIDCAP	172	4	4,200.0%	130	32.3%
E-MINI NASDAQ 100	44,124	37,644	17.2%	53,492	-17.5%
NASDAQ	17	43	-60.5%	28	-39.3%
EOM S&P 500	3,463	3,287	5.4%	4,704	-26.4%
EOM EMINI S&P	74,872	64,814	15.5%	112,582	-33.5%
EOW1 S&P 500	17,125	5,585	206.6%	19,726	-13.2%
EOW1 EMINI S&P 500	153,821	94,802	62.3%	150,344	2.3%
EOW2 S&P 500	7,986	31	25,661.3%	7,559	5.6%
EOW2 EMINI S&P 500	43,455	20,527	111.7%	50,379	-13.7%
EOW4 EMINI S&P 500	6,014	3,572	68.4%	15,288	-60.7%
FX Futures					
AUSTRALIAN DOLLAR	119,048	170,949	-30.4%	195,334	-39.1%
BRITISH POUND	171,406	174,960	-2.0%	150,182	14.1%
BRAZIL REAL	20,655	19,633	5.2%	27,081	-23.7%
CANADIAN DOLLAR	123,276	199,821	-38.3%	136,266	-9.5%
E-MINI EURO FX	4,471	5,900	-24.2%	4,699	-4.9%
EURO FX	259,732	214,781	20.9%	244,069	6.4%
E-MINI JAPANESE YEN	1,020	1,296	-21.3%	2,194	-53.5%
JAPANESE YEN	169,204	145,906	16.0%	165,942	2.0%
MEXICAN PESO	122,692	213,101	-42.4%	108,498	13.1%
NEW ZEALND DOLLAR	23,224	34,034	-31.8%	12,683	83.1%
NKR/USD CROSS RATE	897	388	131.2%	980	-8.5%
RUSSIAN RUBLE	43,646	87,572	-50.2%	42,527	2.6%
S.AFRICAN RAND	3,563	10,867	-67.2%	6,175	-42.3%
SWISS FRANC	42,059	37,952	10.8%	40,540	3.7%
AD/CD CROSS RATES	15	29	-48.3%	66	-77.3%
AD/JY CROSS RATES	650	311	109.0%	378	72.0%
AD/NE CROSS RATES	12	10	20.0%	27	-55.6%
BP/JY CROSS RATES	1,593	1,448	10.0%	1,174	35.7%
BP/SF CROSS RATES	233	128	82.0%	169	37.9%
CD/JY CROSS RATES	28	19	47.4%	54	-48.1%
EC/AD CROSS RATES	307	300	2.3%	434	-29.3%
EC/CD CROSS RATES	440	280	57.1%	439	0.2%
EC/NOK CROSS RATES	73	37	97.3%	97	-24.7%
EC/SEK CROSS RATES	182	144	26.4%	181	0.6%
EFX/BP CROSS RATES	11,768	10,457	12.5%	12,633	-6.8%
EFX/JY CROSS RATES	7,915	7,947	-0.4%	8,022	-1.3%
EFX/SF CROSS RATES	11,154	6,603	68.9%	11,770	-5.2%
SF/JY CROSS RATES	35	348	-89.9%	48	-27.1%
SKR/USD CROSS RATES	491	68	622.1%	645	-23.9%
CZECK KORUNA (US)	376	0	-	191	96.9%
CZECK KORUNA (EC)	1,234	0	-	1,243	-0.7%
HUNGARIAN FORINT (US)	131	34	285.3%	193	-32.1%
HUNGARIAN FORINT (EC)	27	0	-	98	-72.4%
POLISH ZLOTY (US)	962	1,049	-8.3%	585	64.4%
POLISH ZLOTY (EC)	1,720	1,652	4.1%	2,452	-29.9%

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FX Futures					
SHEKEL	547	172	218.0%	251	117.9%
RMB USD	1,931	1,150	67.9%	2,079	-7.1%
RMB EURO	0	0	-	0	-
KOREAN WON	99	220	-55.0%	139	-28.8%
TURKISH LIRA	664	1,918	-65.4%	1,808	-63.3%
TURKISH LIRA (EU)	539	102	428.4%	964	-44.1%
E-MICRO EUR/USD	4,020	2,963	35.7%	4,894	-17.9%
E-MICRO GBP/USD	1,217	955	27.4%	1,920	-36.6%
E-MICRO USD/CAD	0	3	-100.0%	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	3	25	-88.0%	6	-50.0%
E-MICRO AUD/USD	638	815	-21.7%	1,799	-64.5%
EUR/USD REALIZED VOL	0	0	-	0	-
MICRO CHF/USD	866	524	65.3%	602	43.9%
MICRO JYP/USD	1,057	287	268.3%	1,607	-34.2%
FX\$INDEX	0	0	-	0	-
MICRO CAD/USD	369	378	-2.4%	480	-23.1%
INDIAN RUPEE	819	0	-	4,195	-80.5%
RMB JY	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	89,578	98,501	-9.1%	102,360	-12.5%
BRITISH POUND	81,776	41,538	96.9%	90,889	-10.0%
CANADIAN DOLLAR	47,099	64,151	-26.6%	67,579	-30.3%
EURO FX	297,956	285,891	4.2%	294,721	1.1%
JAPANESE YEN	128,426	63,622	101.9%	156,842	-18.1%
MEXICAN PESO	51	0	-	151	-66.2%
NEW ZEALND DOLLAR	1	0	-	15	-93.3%
RUSSIAN RUBLE	0	2,300	-100.0%	0	-
SWISS FRANC	10,501	4,168	151.9%	11,777	-10.8%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	3,044	-100.0%	0	-
JAPANESE YEN (EU)	2,111	123	1,616.3%	2,667	-20.8%
EURO FX (EU)	3,602	2,285	57.6%	4,622	-22.1%
SWISS FRANC (EU)	576	190	203.2%	718	-19.8%
CANADIAN DOLLAR (EU)	1,594	1,525	4.5%	1,284	24.1%
BRITISH POUND (EU)	3,634	475	665.1%	2,245	61.9%
AUSTRALIAN DLR (EU)	1,839	40	4,497.5%	2,446	-24.8%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	303,560	282,316	7.5%	295,418	2.8%
FEEDER CATTLE	32,284	33,082	-2.4%	34,643	-6.8%
LEAN HOGS	323,386	223,751	44.5%	310,551	4.1%
PORK BELLIES	0	0	-	0	-
LUMBER	5,685	7,032	-19.2%	5,262	8.0%
WOOD PULP	0	145	-100.0%	0	-
MILK	24,907	28,758	-13.4%	25,560	-2.6%
MLK MID	0	0	-	0	-
NFD MILK	2,027	1,106	83.3%	1,824	11.1%
BUTTER CS	5,324	3,631	46.6%	5,967	-10.8%
CLASS IV MILK	4,227	544	677.0%	3,203	32.0%
DRY WHEY	2,407	1,613	49.2%	2,148	12.1%
GSCI EXCESS RETURN FUT	27,100	27,891	-2.8%	24,414	11.0%
GOLDMAN SACHS	9,126	9,400	-2.9%	10,479	-12.9%
HOUSING INDEX	105	140	-25.0%	83	26.5%
HDD WEATHER	1,600	357	348.2%	0	-
CDD WEATHER	2,870	440	552.3%	6,803	-57.8%
HDD SEASONAL STRIP	300	0	-	0	-
CDD SEASONAL STRIP	500	1,611	-69.0%	3,550	-85.9%
HDD WEATHER EUROPEAN	0	150	-100.0%	0	-
CAT WEATHER EUROPEAN	250	0	-	250	0.0%
HDD EURO SEASONAL STRIP	0	300	-100.0%	0	-
CAT EURO SEASONAL STRIP	0	0	-	50	-100.0%
WKLY AVG TEMP	150	250	-40.0%	1,100	-86.4%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
HARD WOOD PULP	0	0	-	0	-
USD CRUDE PALM OIL	240	62	287.1%	240	0.0%
OTC SP GSCI ER SWAP	2,058	2,704	-23.9%	2,058	0.0%
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	9,749	5,932	64.3%	9,602	1.5%
SEAS SNOWFALL	0	0	-	0	-
MALAYSIAN PALM SWAP	4,460	0	-	3,700	20.5%
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	227,196	294,228	-22.8%	184,578	23.1%
FEEDER CATTLE	15,858	16,739	-5.3%	14,650	8.2%
LEAN HOGS	150,425	181,351	-17.1%	117,297	28.2%
LUMBER	1,640	747	119.5%	650	152.3%
MILK	55,267	72,010	-23.3%	59,136	-6.5%
MLK MID	542	1,115	-51.4%	438	23.7%
NFD MILK	1,600	1,023	56.4%	1,563	2.4%
BUTTER CS	5,078	1,444	251.7%	6,100	-16.8%
CLASS IV MILK	7,709	1,476	422.3%	6,705	15.0%
DRY WHEY	891	408	118.4%	1,080	-17.5%
HDD WEATHER	1,000	1,650	-39.4%	0	-
CDD WEATHER	1,800	1,900	-5.3%	1,940	-7.2%
HDD SEASONAL STRIP	15,425	22,645	-31.9%	7,425	107.7%
CDD SEASONAL STRIP	32,500	29,800	9.1%	35,000	-7.1%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	9,000	-72.2%	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	213	-100.0%	0	-
SBIN HURR	750	4,000	-81.3%	750	0.0%
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	10,411	4,508	130.9%	11,588	-10.2%
SEAS SNOWFALL	0	0	-	0	-
LN HOGS CSO	0	375	-100.0%	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	8,871,590	8,085,442	9.7%	9,447,458	-6.1%
Equity Index Futures	3,443,423	3,675,687	-6.3%	3,743,344	-8.0%
FX Futures	1,157,008	1,357,536	-14.8%	1,198,813	-3.5%
Commodities and Alternative Invest	775,387	632,409	22.6%	759,977	2.0%
TOTAL FUTURES	14,247,408	13,751,074	3.6%	15,149,592	-6.0%
TOTAL OPTIONS GROUP					
Interest Rate Options	21,995,582	12,302,235	78.8%	22,976,526	-4.3%
Equity Index Options	3,125,044	2,204,623	41.7%	3,451,105	-9.4%
FX Options	668,744	567,853	17.8%	738,316	-9.4%
Commodities and Alternative Invest	532,092	645,132	-17.5%	450,400	18.1%
TOTAL OPTIONS	26,321,462	15,719,843	67.4%	27,616,347	-4.7%



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TOTAL COMBINED					
Interest Rate	30,867,172	20,387,677	51.4%	32,423,984	-4.8%
Equity Index	6,568,467	5,880,310	11.7%	7,194,449	-8.7%
FX	1,825,752	1,925,389	-5.2%	1,937,129	-5.7%
Commodities and Alternative Invest	1,307,479	1,277,541	2.3%	1,210,377	8.0%
GRAND TOTAL	40,568,870	29,470,917	37.7%	42,765,939	-5.1%