



CME Exchange Open Interest Report - Monthly

	Open Interest SEP 2014	Open Interest SEP 2013	% CHG	Open Interest AUG 2014	% CHG
Interest Rate Futures					
EUROYEN	0	1	-100.0%	0	-
EURODOLLARS	12,952,100	8,870,524	46.0%	12,988,737	-0.3%
EMINI ED	0	1	-100.0%	0	-
1-MONTH EURODOLLAR	2,570	1,064	141.5%	3,383	-24.0%
EURO 5YR BUNDLE	11	0	-	0	-
3YR BUNDLE	89	0	-	0	-
2YR BUNDLE	26	0	-	0	-
EURO BONDS	0	0	-	0	-
SOVEREIGN YIELD FUTURE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	13,833,512	7,506,071	84.3%	12,853,496	7.6%
EURO MIDCURVE	14,811,681	14,489,511	2.2%	14,992,154	-1.2%
TOMMI MIDCURVE	0	0	-	0	-
Equity Index Futures					
E-MINI S&P500	2,797,311	2,626,761	6.5%	3,083,035	-9.3%
S&P 500	128,921	152,975	-15.7%	164,583	-21.7%
S&P 600 SMALLCAP EMINI	0	24	-100.0%	1	-100.0%
E-MINI MIDCAP	98,913	112,666	-12.2%	89,961	10.0%
S&P 400 MIDCAP	1,414	423	234.3%	835	69.3%
S&P 500 GROWTH	53	40	32.5%	50	6.0%
S&P 500/VALUE	117	36	225.0%	96	21.9%
E-MINI NASDAQ 100	378,639	406,536	-6.9%	371,389	2.0%
NASDAQ	5,813	5,091	14.2%	7,001	-17.0%
NIKKEI 225 (\$) STOCK	63,767	61,437	3.8%	62,676	1.7%
NIKKEI 225 (YEN) STOCK	104,530	68,013	53.7%	85,746	21.9%
NASDAQ BIOTECH	50	0	-	100	-50.0%
E-MICRO NIFTY	0	0	-	0	-
E-MINI NIFTY	0	0	-	0	-
IBOVESPA INDEX	70	163	-57.1%	15	366.7%
S&P CONSUMER STAPLES SECT	4,745	1,177	303.1%	5,427	-12.6%
S&P CONSUMER DSCRTNRY SE	1,713	728	135.3%	1,643	4.3%
S&P HEALTH CARE SECTOR	3,315	1,039	219.1%	3,740	-11.4%
S&P UTILITIES SECTOR	2,264	1,132	100.0%	1,727	31.1%
S&P TECHNOLOGY SECTOR	3,208	1,684	90.5%	2,595	23.6%
S&P INDUSTRIAL SECTOR	3,209	988	224.8%	3,288	-2.4%
S&P FINANCIAL SECTOR	2,950	1,965	50.1%	2,354	25.3%
S&P ENERGY SECTOR	1,273	220	478.6%	1,288	-1.2%
S&P MATERIALS SECTOR	999	325	207.4%	852	17.3%
BESPOKE CUSTOM INDEXES	0	0	-	0	-

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Equity Index Options					
E-MINI S&P500	2,604,376	2,450,320	6.3%	2,761,375	-5.7%
S&P 500	430,023	323,675	32.9%	437,638	-1.7%
E-MINI MIDCAP	104	172	-39.5%	132	-21.2%
E-MINI NASDAQ 100	91,227	44,124	106.8%	112,058	-18.6%
NASDAQ	44	17	158.8%	42	4.8%
EOM S&P 500	3,497	3,463	1.0%	3,753	-6.8%
EOM EMINI S&P	162,710	74,872	117.3%	148,715	9.4%
EOW1 S&P 500	36,889	17,125	115.4%	35,755	3.2%
EOW1 EMINI S&P 500	294,387	153,821	91.4%	369,788	-20.4%
EOW2 S&P 500	8,417	7,986	5.4%	9,248	-9.0%
EOW2 EMINI S&P 500	94,946	43,455	118.5%	88,585	7.2%
EOW4 EMINI S&P 500	39,192	6,014	551.7%	50,880	-23.0%
FX Futures					
AUSTRALIAN DOLLAR	119,081	119,048	0.0%	121,042	-1.6%
BRITISH POUND	132,383	171,406	-22.8%	234,219	-43.5%
BRAZIL REAL	63,322	20,655	206.6%	85,417	-25.9%
CANADIAN DOLLAR	89,418	123,276	-27.5%	110,965	-19.4%
E-MINI EURO FX	5,687	4,471	27.2%	6,466	-12.0%
EURO FX	410,134	259,732	57.9%	413,159	-0.7%
E-MINI JAPANESE YEN	1,816	1,020	78.0%	1,728	5.1%
JAPANESE YEN	239,498	169,204	41.5%	226,449	5.8%
MEXICAN PESO	148,802	122,692	21.3%	147,059	1.2%
NEW ZEALND DOLLAR	18,214	23,224	-21.6%	22,432	-18.8%
NKR/USD CROSS RATE	483	897	-46.2%	506	-4.5%
RUSSIAN RUBLE	35,236	43,646	-19.3%	42,129	-16.4%
S.AFRICAN RAND	4,333	3,563	21.6%	4,619	-6.2%
SWISS FRANC	57,239	42,059	36.1%	57,511	-0.5%
AD/CD CROSS RATES	23	15	53.3%	19	21.1%
AD/JY CROSS RATES	3,207	650	393.4%	2,969	8.0%
AD/NE CROSS RATES	82	12	583.3%	67	22.4%
BP/JY CROSS RATES	1,495	1,593	-6.2%	1,832	-18.4%
BP/SF CROSS RATES	157	233	-32.6%	303	-48.2%
CD/JY CROSS RATES	7	28	-75.0%	41	-82.9%
EC/AD CROSS RATES	872	307	184.0%	704	23.9%
EC/CD CROSS RATES	894	440	103.2%	1,342	-33.4%
EC/NOK CROSS RATES	8	73	-89.0%	10	-20.0%
EC/SEK CROSS RATES	160	182	-12.1%	146	9.6%
EFX/BP CROSS RATES	15,370	11,768	30.6%	17,956	-14.4%
EFX/JY CROSS RATES	8,968	7,915	13.3%	9,662	-7.2%
EFX/SF CROSS RATES	13,830	11,154	24.0%	12,156	13.8%
SF/JY CROSS RATES	0	35	-100.0%	2	-100.0%
SKR/USD CROSS RATES	550	491	12.0%	442	24.4%
CZECK KORUNA (US)	0	376	-100.0%	1	-100.0%
CZECK KORUNA (EC)	0	1,234	-100.0%	0	-
HUNGARIAN FORINT (US)	0	131	-100.0%	90	-100.0%
HUNGARIAN FORINT (EC)	0	27	-100.0%	37	-100.0%
POLISH ZLOTY (US)	333	962	-65.4%	971	-65.7%
POLISH ZLOTY (EC)	349	1,720	-79.7%	925	-62.3%
SHEKEL	0	547	-100.0%	110	-100.0%

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FX Futures					
RMB USD	771	1,931	-60.1%	1,071	-28.0%
RMB EURO	0	0	-	0	-
KOREAN WON	48	99	-51.5%	61	-21.3%
TURKISH LIRA	61	664	-90.8%	1,898	-96.8%
TURKISH LIRA (EU)	6	539	-98.9%	2,217	-99.7%
E-MICRO EUR/USD	3,642	4,020	-9.4%	6,176	-41.0%
E-MICRO GBP/USD	1,158	1,217	-4.8%	2,870	-59.7%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	19	3	533.3%	18	5.6%
E-MICRO AUD/USD	2,168	638	239.8%	2,277	-4.8%
MICRO CHF/USD	749	866	-13.5%	856	-12.5%
MICRO JYP/USD	1,387	1,057	31.2%	1,319	5.2%
MICRO CAD/USD	1,594	369	332.0%	672	137.2%
USDZAR	24	0	-	4	500.0%
INDIAN RUPEE	300	819	-63.4%	278	7.9%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
RMB JY	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	107,399	89,578	19.9%	72,311	48.5%
BRITISH POUND	180,219	81,776	120.4%	138,553	30.1%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	81,671	47,099	73.4%	77,088	5.9%
EURO FX	395,340	297,956	32.7%	337,383	17.2%
JAPANESE YEN	174,651	128,426	36.0%	169,049	3.3%
MEXICAN PESO	1,045	51	1,949.0%	1,020	2.5%
NEW ZEALND DOLLAR	31	1	3,000.0%	171	-81.9%
RUSSIAN RUBLE	2,764	0	-	1,355	104.0%
SWISS FRANC	22,711	10,501	116.3%	16,243	39.8%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	903	2,111	-57.2%	867	4.2%
EURO FX (EU)	10,903	3,602	202.7%	11,840	-7.9%
SWISS FRANC (EU)	9	576	-98.4%	32	-71.9%
CANADIAN DOLLAR (EU)	958	1,594	-39.9%	129	642.6%
BRITISH POUND (EU)	799	3,634	-78.0%	198	303.5%
AUSTRALIAN DLR (EU)	195	1,839	-89.4%	160	21.9%



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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	317,687	303,560	4.7%	307,720	3.2%
FEEDER CATTLE	44,193	32,284	36.9%	42,066	5.1%
LEAN HOGS	249,088	323,386	-23.0%	236,078	5.5%
LUMBER	3,882	5,685	-31.7%	4,327	-10.3%
WOOD PULP	0	0	-	0	-
MILK	36,291	24,907	45.7%	32,493	11.7%
MLK MID	0	0	-	0	-
NFD MILK	3,905	2,027	92.6%	3,973	-1.7%
BUTTER CS	5,808	5,324	9.1%	5,776	0.6%
CLASS IV MILK	5,552	4,227	31.3%	6,557	-15.3%
DRY WHEY	4,185	2,407	73.9%	3,468	20.7%
GSCI EXCESS RETURN FUT	22,942	27,100	-15.3%	22,936	0.0%
GOLDMAN SACHS	8,973	9,126	-1.7%	8,856	1.3%
HOUSING INDEX	78	105	-25.7%	77	1.3%
HDD WEATHER	550	1,600	-65.6%	300	83.3%
CDD WEATHER	910	2,870	-68.3%	1,760	-48.3%
HDD SEASONAL STRIP	0	300	-100.0%	0	-
CDD SEASONAL STRIP	100	500	-80.0%	100	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	250	-100.0%	400	-100.0%
HDD EURO SEASONAL STRIP	1,000	0	-	1,000	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	150	-100.0%	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
USD CRUDE PALM OIL	0	240	-100.0%	0	-
OTC SP GSCI ER SWAP	0	2,058	-100.0%	0	-
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	18,351	9,749	88.2%	15,640	17.3%
MALAYSIAN PALM SWAP	9,860	4,460	121.1%	10,540	-6.5%
S&P GSCI ENHANCED ER SWAP	21,818	13,072	66.9%	13,072	66.9%



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Commodities and Alternative Investments					
Options					
LIVE CATTLE	362,219	227,196	59.4%	311,582	16.3%
FEEDER CATTLE	38,900	15,858	145.3%	40,070	-2.9%
LEAN HOGS	279,764	150,425	86.0%	233,644	19.7%
LUMBER	999	1,640	-39.1%	694	43.9%
MILK	91,505	55,267	65.6%	81,578	12.2%
MLK MID	755	542	39.3%	670	12.7%
NFD MILK	5,148	1,600	221.8%	5,649	-8.9%
BUTTER CS	4,506	5,078	-11.3%	4,593	-1.9%
CLASS IV MILK	9,176	7,709	19.0%	10,136	-9.5%
DRY WHEY	3,084	891	246.1%	2,088	47.7%
HOUSING INDEX	35	0	-	35	0.0%
HDD WEATHER	0	1,000	-100.0%	0	-
CDD WEATHER	200	1,800	-88.9%	0	-
HDD SEASONAL STRIP	13,615	15,425	-11.7%	615	2,113.8%
CDD SEASONAL STRIP	26,400	32,500	-18.8%	26,480	-0.3%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	8,000	2,500	220.0%	4,500	77.8%
CAT EURO SEASONAL STRIP	0	1,500	-100.0%	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
SBIN M HURR	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
LV CATL CSO	40	0	-	0	-
SBIN HURR	0	750	-100.0%	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	14,096	10,411	35.4%	10,823	30.2%
SEAS SNOWFALL	0	0	-	0	-
LN HOGS CSO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	12,954,796	8,871,590	46.0%	12,992,120	-0.3%
Equity Index Futures	3,603,274	3,443,423	4.6%	3,888,402	-7.3%
FX Futures	1,383,878	1,157,008	19.6%	1,543,203	-10.3%
Commodities and Alternative Invest	755,173	775,387	-2.6%	717,139	5.3%
TOTAL FUTURES	18,697,121	14,247,408	31.2%	19,140,864	-2.3%
TOTAL OPTIONS GROUP					
Interest Rate Options	28,645,193	21,995,582	30.2%	27,845,650	2.9%
Equity Index Options	3,765,812	3,125,044	20.5%	4,017,969	-6.3%
FX Options	979,598	668,744	46.5%	826,399	18.5%
Commodities and Alternative Invest	858,442	532,092	61.3%	733,157	17.1%
TOTAL OPTIONS	34,249,045	26,321,462	30.1%	33,423,175	2.5%



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TOTAL COMBINED					
Interest Rate	41,599,989	30,867,172	34.8%	40,837,770	1.9%
Equity Index	7,369,086	6,568,467	12.2%	7,906,371	-6.8%
FX	2,363,476	1,825,752	29.5%	2,369,602	-0.3%
Commodities and Alternative Invest	1,613,615	1,307,479	23.4%	1,450,296	11.3%
GRAND TOTAL	52,946,166	40,568,870	30.5%	52,564,039	0.7%