

CME Exchange Open Interest Report - Monthly

	Open Interest NOV 2014	Open Interest NOV 2013	% CHG	Open Interest OCT 2014	% CHG
Interest Rate Futures					
EUROYEN	0	1	-100.0%	0	-
EURODOLLARS	11,489,776	10,464,530	9.8%	11,755,676	-2.3%
EMINI ED	0	1	-100.0%	0	-
1-MONTH EURODOLLAR	2,086	819	154.7%	2,247	-7.2%
EURO 5YR BUNDLE	19	0	-	19	0.0%
3YR BUNDLE	184	0	-	183	0.5%
2YR BUNDLE	49	0	-	41	19.5%
EURO BONDS	0	0	-	0	-
SOVEREIGN YIELD FUTURE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	15,637,914	8,041,211	94.5%	14,388,971	8.7%
EURO MIDCURVE	12,660,155	14,194,430	-10.8%	14,308,953	-11.5%
TOMMI MIDCURVE	0	0	-	0	-
Equity Index Futures					
E-MINI S&P500	3,086,668	2,907,085	6.2%	2,865,275	7.7%
S&P 500	152,283	165,412	-7.9%	154,631	-1.5%
S&P 600 SMALLCAP EMINI	0	20	-100.0%	0	-
E-MINI MIDCAP	99,516	114,191	-12.9%	98,772	0.8%
S&P 400 MIDCAP	2,840	488	482.0%	4,790	-40.7%
S&P 500 GROWTH	54	111	-51.4%	51	5.9%
S&P 500/VALUE	117	128	-8.6%	119	-1.7%
E-MINI NASDAQ 100	371,112	412,529	-10.0%	330,341	12.3%
NASDAQ	13,500	9,700	39.2%	9,683	39.4%
NIKKEI 225 (\$) STOCK	72,163	70,059	3.0%	57,461	25.6%
NIKKEI 225 (YEN) STOCK	125,523	98,945	26.9%	115,976	8.2%
NASDAQ BIOTECH	100	0	-	50	100.0%
E-MICRO NIFTY	0	0	-	0	-
E-MINI NIFTY	0	0	-	0	-
IBOVESPA INDEX	61	75	-18.7%	83	-26.5%
S&P CONSUMER STAPLES SECT	5,786	2,013	187.4%	4,974	16.3%
S&P CONSUMER DSCRTNRY SE	1,271	1,808	-29.7%	1,035	22.8%
S&P HEALTH CARE SECTOR	3,955	1,220	224.2%	3,802	4.0%
S&P UTILITIES SECTOR	3,390	1,568	116.2%	2,631	28.8%
S&P TECHNOLOGY SECTOR	2,742	2,484	10.4%	3,291	-16.7%
S&P INDUSTRIAL SECTOR	3,794	1,107	242.7%	3,424	10.8%
S&P FINANCIAL SECTOR	2,948	2,082	41.6%	3,059	-3.6%
S&P ENERGY SECTOR	1,794	590	204.1%	1,351	32.8%
S&P MATERIALS SECTOR	903	531	70.1%	877	3.0%
BESPOKE CUSTOM INDEXES	0	0	-	0	-

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Equity Index Options					
E-MINI S&P500	2,672,017	2,775,975	-3.7%	3,320,830	-19.5%
S&P 500	462,853	337,462	37.2%	588,190	-21.3%
E-MINI MIDCAP	94	274	-65.7%	103	-8.7%
E-MINI NASDAQ 100	118,806	72,710	63.4%	120,235	-1.2%
NASDAQ	43	92	-53.3%	53	-18.9%
EOM S&P 500	6,954	7,760	-10.4%	8,601	-19.1%
EOM EMINI S&P	155,452	148,520	4.7%	153,291	1.4%
EOW1 S&P 500	57,079	26,595	114.6%	27,439	108.0%
EOW1 EMINI S&P 500	524,330	243,383	115.4%	376,743	39.2%
EOW2 S&P 500	8,470	9,233	-8.3%	7,911	7.1%
EOW2 EMINI S&P 500	98,229	70,373	39.6%	100,882	-2.6%
EOW4 EMINI S&P 500	30,466	7,177	324.5%	0	-
FX Futures					
AUSTRALIAN DOLLAR	134,174	114,242	17.4%	120,766	11.1%
BRITISH POUND	177,733	230,367	-22.8%	143,496	23.9%
BRAZIL REAL	72,415	13,040	455.3%	73,848	-1.9%
CANADIAN DOLLAR	107,332	142,930	-24.9%	103,785	3.4%
E-MINI EURO FX	7,037	5,264	33.7%	7,498	-6.1%
EURO FX	467,376	250,028	86.9%	460,459	1.5%
E-MINI JAPANESE YEN	2,877	1,260	128.3%	1,914	50.3%
JAPANESE YEN	263,025	238,535	10.3%	212,636	23.7%
MEXICAN PESO	190,771	122,679	55.5%	156,328	22.0%
NEW ZEALND DOLLAR	19,889	19,258	3.3%	23,614	-15.8%
NKR/USD CROSS RATE	548	708	-22.6%	528	3.8%
RUSSIAN RUBLE	60,029	40,125	49.6%	52,279	14.8%
S.AFRICAN RAND	4,426	4,386	0.9%	4,365	1.4%
SWISS FRANC	61,629	44,638	38.1%	58,289	5.7%
AD/CD CROSS RATES	40	58	-31.0%	32	25.0%
AD/JY CROSS RATES	3,887	945	311.3%	3,014	29.0%
AD/NE CROSS RATES	69	16	331.3%	80	-13.8%
BP/JY CROSS RATES	1,261	1,520	-17.0%	1,356	-7.0%
BP/SF CROSS RATES	210	233	-9.9%	223	-5.8%
CD/JY CROSS RATES	18	57	-68.4%	10	80.0%
EC/AD CROSS RATES	978	447	118.8%	958	2.1%
EC/CD CROSS RATES	1,156	655	76.5%	1,358	-14.9%
EC/NOK CROSS RATES	8	84	-90.5%	8	0.0%
EC/SEK CROSS RATES	589	246	139.4%	584	0.9%
EFX/BP CROSS RATES	16,242	12,865	26.2%	15,977	1.7%
EFX/JY CROSS RATES	8,414	10,571	-20.4%	7,842	7.3%
EFX/SF CROSS RATES	16,089	11,725	37.2%	13,347	20.5%
SF/JY CROSS RATES	0	34	-100.0%	0	-
SKR/USD CROSS RATES	568	264	115.2%	484	17.4%
CZECK KORUNA (US)	0	131	-100.0%	1	-100.0%
CZECK KORUNA (EC)	0	938	-100.0%	0	-
HUNGARIAN FORINT (US)	0	121	-100.0%	0	-
HUNGARIAN FORINT (EC)	0	91	-100.0%	0	-
POLISH ZLOTY (US)	1,101	1,646	-33.1%	693	58.9%
POLISH ZLOTY (EC)	149	2,919	-94.9%	249	-40.2%
SHEKEL	4	459	-99.1%	0	-

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FX Futures					
RMB USD	1,183	2,553	-53.7%	946	25.1%
RMB EURO	0	0	-	0	-
KOREAN WON	44	374	-88.2%	50	-12.0%
TURKISH LIRA	60	606	-90.1%	61	-1.6%
TURKISH LIRA (EU)	5	696	-99.3%	8	-37.5%
E-MICRO EUR/USD	5,794	5,250	10.4%	5,937	-2.4%
E-MICRO GBP/USD	1,392	1,929	-27.8%	1,067	30.5%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	19	2	850.0%	22	-13.6%
E-MICRO AUD/USD	2,434	1,307	86.2%	2,259	7.7%
MICRO CHF/USD	969	1,277	-24.1%	704	37.6%
MICRO JYP/USD	1,440	2,610	-44.8%	1,432	0.6%
MICRO CAD/USD	2,088	754	176.9%	2,442	-14.5%
USDZAR	46	46	0.0%	46	0.0%
INDIAN RUPEE	124	357	-65.3%	1,097	-88.7%
EURO QUARTERLY VARIANCE F	0	556	-100.0%	0	-
RMB JY	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	93,416	108,854	-14.2%	101,843	-8.3%
BRITISH POUND	132,185	120,850	9.4%	145,211	-9.0%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	74,114	63,895	16.0%	79,548	-6.8%
EURO FX	391,622	378,291	3.5%	410,371	-4.6%
JAPANESE YEN	214,489	182,322	17.6%	180,522	18.8%
MEXICAN PESO	1,997	35	5,605.7%	1,125	77.5%
NEW ZEALND DOLLAR	6	0	-	16	-62.5%
RUSSIAN RUBLE	2,122	0	-	2,479	-14.4%
SWISS FRANC	25,940	15,929	62.8%	21,023	23.4%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	912	1,874	-51.3%	495	84.2%
EURO FX (EU)	13,586	5,405	151.4%	11,936	13.8%
SWISS FRANC (EU)	7	593	-98.8%	9	-22.2%
CANADIAN DOLLAR (EU)	574	1,608	-64.3%	273	110.3%
BRITISH POUND (EU)	769	2,653	-71.0%	453	69.8%
AUSTRALIAN DLR (EU)	79	1,221	-93.5%	180	-56.1%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	321,940	336,913	-4.4%	309,512	4.0%
FEEDER CATTLE	43,079	37,577	14.6%	46,546	-7.4%
LEAN HOGS	237,446	278,679	-14.8%	224,687	5.7%
LUMBER	5,181	4,740	9.3%	4,000	29.5%
WOOD PULP	0	0	-	0	-
MILK	41,839	24,533	70.5%	40,307	3.8%
MLK MID	0	0	-	0	-
NFD MILK	5,149	3,115	65.3%	4,672	10.2%
BUTTER CS	6,061	5,208	16.4%	6,142	-1.3%
CLASS IV MILK	4,058	6,634	-38.8%	4,953	-18.1%
DRY WHEY	6,186	2,364	161.7%	5,317	16.3%
GSCI EXCESS RETURN FUT	23,452	24,679	-5.0%	23,078	1.6%
GOLDMAN SACHS	10,161	7,665	32.6%	9,630	5.5%
HOUSING INDEX	54	80	-32.5%	85	-36.5%
HDD WEATHER	1,285	9,222	-86.1%	650	97.7%
CDD WEATHER	0	1,500	-100.0%	0	-
HDD SEASONAL STRIP	100	550	-81.8%	0	-
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	500	300	66.7%	250	100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	4,500	1,000	350.0%	3,250	38.5%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	100	-100.0%	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
USD CRUDE PALM OIL	0	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	28,290	9,156	209.0%	23,116	22.4%
MALAYSIAN PALM SWAP	8,660	6,100	42.0%	9,200	-5.9%
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	365,826	252,453	44.9%	321,079	13.9%
FEEDER CATTLE	33,571	18,410	82.4%	38,950	-13.8%
LEAN HOGS	240,635	159,757	50.6%	213,742	12.6%
LUMBER	926	1,507	-38.6%	505	83.4%
MILK	94,935	59,751	58.9%	94,899	0.0%
MLK MID	907	634	43.1%	813	11.6%
NFD MILK	6,676	3,188	109.4%	5,671	17.7%
BUTTER CS	5,369	5,010	7.2%	5,238	2.5%
CLASS IV MILK	6,452	13,443	-52.0%	7,862	-17.9%
DRY WHEY	2,834	1,461	94.0%	2,972	-4.6%
HOUSING INDEX	0	0	-	35	-100.0%
HDD WEATHER	850	2,010	-57.7%	250	240.0%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	21,565	33,685	-36.0%	19,665	9.7%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	1,000	0	-	500	100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	27,000	10,000	170.0%	24,500	10.2%
CAT EURO SEASONAL STRIP	0	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	30	0	-	40	-25.0%
SBIN HURR	0	750	-100.0%	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	19,822	9,938	99.5%	16,414	20.8%
SEAS SNOWFALL	0	0	-	0	-
LN HOGS CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	10	0	-	0	-
Ags Futures					
PALM OIL	120	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	11,492,114	10,465,351	9.8%	11,758,166	-2.3%
Equity Index Futures	3,950,520	3,792,146	4.2%	3,661,676	7.9%
FX Futures	1,635,642	1,291,802	26.6%	1,482,092	10.4%
Commodities and Alternative Invest	761,013	775,245	-1.8%	728,467	4.5%
Foreign Exchange Futures	10	0	-	0	-
Ags Futures	120	0	-	0	-
TOTAL FUTURES	17,839,419	16,324,544	9.3%	17,630,401	1.2%



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TOTAL OPTIONS GROUP					
Interest Rate Options	28,298,069	22,235,641	27.3%	28,697,924	-1.4%
Equity Index Options	4,134,793	3,699,554	11.8%	4,704,278	-12.1%
FX Options	951,818	883,530	7.7%	955,484	-0.4%
Commodities and Alternative Invest	828,398	571,997	44.8%	753,135	10.0%
TOTAL OPTIONS	34,213,078	27,390,722	24.9%	35,110,821	-2.6%
 TOTAL COMBINED					
Interest Rate	39,790,183	32,700,992	21.7%	40,456,090	-1.6%
Equity Index	8,085,313	7,491,700	7.9%	8,365,954	-3.4%
FX	2,587,460	2,175,332	18.9%	2,437,576	6.1%
Commodities and Alternative Invest	1,589,411	1,347,242	18.0%	1,481,602	7.3%
Foreign Exchange	10	0	-	0	-
Ags	120	0	-	0	-
GRAND TOTAL	52,052,497	43,715,266	19.1%	52,741,222	-1.3%