

CME Exchange Open Interest Report - Monthly

	Open Interest MAR 2015	Open Interest MAR 2014	% CHG	Open Interest FEB 2015	% CHG
Interest Rate Futures					
EUROYEN	0	1	-100.0%	0	-
EURODOLLARS	10,809,519	10,599,255	2.0%	11,065,851	-2.3%
EMINI ED	0	0	-	0	-
1-MONTH EURODOLLAR	8,817	2,718	224.4%	7,234	21.9%
EURO 5YR BUNDLE	0	0	-	28	-100.0%
3YR BUNDLE	0	0	-	78	-100.0%
2YR BUNDLE	50	0	-	104	-51.9%
EURO BONDS	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	17,224,034	8,306,603	107.4%	18,912,588	-8.9%
EURO MIDCURVE	9,263,901	13,033,135	-28.9%	10,880,126	-14.9%
Equity Index Futures					
E-MINI S&P500	2,670,043	2,803,579	-4.8%	2,931,525	-8.9%
S&P 500	103,357	121,659	-15.0%	154,011	-32.9%
S&P 600 SMALLCAP EMINI	0	17	-100.0%	0	-
E-MINI MIDCAP	87,578	93,537	-6.4%	93,450	-6.3%
S&P 400 MIDCAP	319	418	-23.7%	1,859	-82.8%
S&P 500 GROWTH	39	60	-35.0%	65	-40.0%
S&P 500/VALUE	31	109	-71.6%	96	-67.7%
E-MINI NASDAQ 100	320,086	368,600	-13.2%	350,091	-8.6%
NASDAQ	4,509	9,545	-52.8%	17,072	-73.6%
NIKKEI 225 (\$) STOCK	59,404	62,029	-4.2%	57,603	3.1%
NIKKEI 225 (YEN) STOCK	98,704	109,167	-9.6%	120,861	-18.3%
NASDAQ BIOTECH	200	0	-	0	-
E-MICRO NIFTY	0	0	-	0	-
IBOVESPA INDEX	47	80	-41.3%	13	261.5%
S&P CONSUMER STAPLES SECT	2,910	4,506	-35.4%	2,867	1.5%
S&P CONSUMER DSCRTNRY SE	1,533	1,894	-19.1%	2,237	-31.5%
S&P HEALTH CARE SECTOR	3,651	1,687	116.4%	3,848	-5.1%
S&P UTILITIES SECTOR	1,461	3,181	-54.1%	2,912	-49.8%
S&P TECHNOLOGY SECTOR	3,107	2,277	36.5%	3,983	-22.0%
S&P INDUSTRIAL SECTOR	940	2,046	-54.1%	928	1.3%
S&P FINANCIAL SECTOR	2,275	1,853	22.8%	2,557	-11.0%
S&P ENERGY SECTOR	1,761	853	106.4%	1,647	6.9%
S&P MATERIALS SECTOR	1,439	279	415.8%	1,073	34.1%

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Equity Index Options					
E-MINI S&P500	2,526,047	2,172,958	16.2%	2,467,273	2.4%
S&P 500	430,231	304,604	41.2%	436,492	-1.4%
E-MINI MIDCAP	0	255	-100.0%	0	-
E-MINI NASDAQ 100	53,242	127,830	-58.3%	60,938	-12.6%
NASDAQ	10	39	-74.4%	24	-58.3%
EOM S&P 500	14,801	7,173	106.3%	4,591	222.4%
EOM EMINI S&P	99,871	70,133	42.4%	129,278	-22.7%
EOW1 S&P 500	8,671	16,501	-47.5%	24,508	-64.6%
EOW1 EMINI S&P 500	206,543	238,190	-13.3%	363,557	-43.2%
EOW2 S&P 500	14,566	7,698	89.2%	15,507	-6.1%
EOW2 EMINI S&P 500	185,248	54,237	241.6%	132,262	40.1%
EOW4 EMINI S&P 500	41,635	21,954	89.6%	27,304	52.5%
FX Futures					
AUSTRALIAN DOLLAR	138,297	92,750	49.1%	139,017	-0.5%
BRITISH POUND	182,569	211,492	-13.7%	164,535	11.0%
BRAZIL REAL	25,906	26,394	-1.8%	39,791	-34.9%
CANADIAN DOLLAR	110,514	119,124	-7.2%	119,473	-7.5%
E-MINI EURO FX	6,746	4,307	56.6%	7,204	-6.4%
EURO FX	460,773	260,258	77.0%	439,074	4.9%
E-MINI JAPANESE YEN	1,956	813	140.6%	2,625	-25.5%
JAPANESE YEN	177,537	181,338	-2.1%	207,558	-14.5%
MEXICAN PESO	157,703	138,263	14.1%	177,016	-10.9%
NEW ZEALND DOLLAR	24,065	32,822	-26.7%	27,644	-12.9%
NKR/USD CROSS RATE	876	436	100.9%	768	14.1%
RUSSIAN RUBLE	56,354	34,351	64.1%	52,889	6.6%
S.AFRICAN RAND	7,063	4,263	65.7%	5,911	19.5%
SWISS FRANC	34,168	47,468	-28.0%	38,652	-11.6%
AD/CD CROSS RATES	11	22	-50.0%	13	-15.4%
AD/JY CROSS RATES	794	1,112	-28.6%	524	51.5%
AD/NE CROSS RATES	5	17	-70.6%	24	-79.2%
BP/JY CROSS RATES	194	1,754	-88.9%	799	-75.7%
BP/SF CROSS RATES	34	80	-57.5%	75	-54.7%
CD/JY CROSS RATES	4	112	-96.4%	13	-69.2%
EC/AD CROSS RATES	970	562	72.6%	744	30.4%
EC/CD CROSS RATES	1,781	785	126.9%	1,464	21.7%
EC/NOK CROSS RATES	238	34	600.0%	238	0.0%
EC/SEK CROSS RATES	413	528	-21.8%	417	-1.0%
EFX/BP CROSS RATES	14,722	15,567	-5.4%	14,714	0.1%
EFX/JY CROSS RATES	5,925	13,444	-55.9%	8,790	-32.6%
EFX/SF CROSS RATES	6,505	10,905	-40.3%	11,263	-42.2%
SF/JY CROSS RATES	0	1	-100.0%	0	-
SKR/USD CROSS RATES	748	223	235.4%	721	3.7%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	4	-100.0%	0	-
HUNGARIAN FORINT (EC)	0	48	-100.0%	0	-
POLISH ZLOTY (US)	8	1,524	-99.5%	1,161	-99.3%
POLISH ZLOTY (EC)	5	3,024	-99.8%	49	-89.8%
SHEKEL	1	636	-99.8%	2	-50.0%

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FX Futures					
RMB USD	698	380	83.7%	773	-9.7%
RMB EURO	0	0	-	0	-
KOREAN WON	32	46	-30.4%	28	14.3%
TURKISH LIRA	5	1,349	-99.6%	50	-90.0%
TURKISH LIRA (EU)	0	693	-100.0%	2	-100.0%
E-MICRO EUR/USD	4,471	5,486	-18.5%	8,951	-50.1%
E-MICRO GBP/USD	818	960	-14.8%	1,092	-25.1%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	1	0	-	0	-
E-MICRO USD/JPY	14	7	100.0%	10	40.0%
E-MICRO AUD/USD	825	1,144	-27.9%	1,588	-48.0%
MICRO CHF/USD	236	352	-33.0%	563	-58.1%
CHINESE RENMINBI (CNH)	358	1,245	-71.2%	235	52.3%
USDZAR	32	16	100.0%	35	-8.6%
INDIAN RUPEE	715	198	261.1%	2,068	-65.4%
E-MICRO INR/USD	8	228	-96.5%	70	-88.6%
E-MICRO USD/CNH	105	65	61.5%	36	191.7%
EURO QUARTERLY VARIANCE F	0	556	-100.0%	0	-
E-MICRO JPY/USD	587	598	-1.8%	4,727	-87.6%
E-MICRO CAD/USD	678	417	62.6%	1,326	-48.9%
FX Options					
AUSTRALIAN DOLLAR	82,309	73,004	12.7%	89,821	-8.4%
BRITISH POUND	173,626	91,305	90.2%	152,597	13.8%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	67,321	63,237	6.5%	79,619	-15.4%
EURO FX	433,977	193,766	124.0%	406,401	6.8%
JAPANESE YEN	123,706	126,441	-2.2%	167,123	-26.0%
MEXICAN PESO	1,998	25	7,892.0%	1,481	34.9%
NEW ZEALND DOLLAR	0	39	-100.0%	1	-100.0%
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	21,461	18,191	18.0%	29,777	-27.9%
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	92	1,727	-94.7%	203	-54.7%
EURO FX (EU)	5,870	3,656	60.6%	3,637	61.4%
SWISS FRANC (EU)	0	373	-100.0%	0	-
CANADIAN DOLLAR (EU)	4	562	-99.3%	13	-69.2%
BRITISH POUND (EU)	1,243	1,166	6.6%	1,335	-6.9%
AUSTRALIAN DLR (EU)	0	561	-100.0%	39	-100.0%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	277,989	375,242	-25.9%	243,173	14.3%
FEEDER CATTLE	40,789	47,947	-14.9%	40,539	0.6%
LEAN HOGS	217,019	280,305	-22.6%	199,783	8.6%
LUMBER	7,034	5,257	33.8%	5,565	26.4%
MILK	43,039	31,668	35.9%	45,081	-4.5%
MLK MID	0	0	-	0	-
NFD MILK	5,876	4,825	21.8%	5,491	7.0%
BUTTER CS	6,806	7,308	-6.9%	6,179	10.1%
CLASS IV MILK	2,994	11,211	-73.3%	2,926	2.3%
DRY WHEY	6,304	2,808	124.5%	7,108	-11.3%
GSCI EXCESS RETURN FUT	32,519	22,488	44.6%	31,715	2.5%
GOLDMAN SACHS	12,075	9,208	31.1%	12,535	-3.7%
HOUSING INDEX	64	94	-31.9%	57	12.3%
HDD WEATHER	1,200	1,253	-4.2%	1,631	-26.4%
CDD WEATHER	0	1,500	-100.0%	0	-
HDD SEASONAL STRIP	450	900	-50.0%	450	0.0%
CDD SEASONAL STRIP	50	0	-	0	-
HDD WEATHER EUROPEAN	500	450	11.1%	500	0.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	4,750	1,000	375.0%	4,750	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
USD CRUDE PALM OIL	0	0	-	0	-
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	35,285	11,698	201.6%	36,935	-4.5%
MALAYSIAN PALM SWAP	7,200	7,540	-4.5%	7,440	-3.2%
S&P GSCI ENHANCED ER SWAP	13,072	23,154	-43.5%	13,072	0.0%

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Commodities and Alternative Investments					
Options					
LIVE CATTLE	298,565	278,195	7.3%	265,080	12.6%
FEEDER CATTLE	33,877	26,300	28.8%	39,656	-14.6%
LEAN HOGS	267,376	332,856	-19.7%	219,408	21.9%
LUMBER	1,078	1,400	-23.0%	706	52.7%
MILK	78,320	77,092	1.6%	84,763	-7.6%
MLK MID	770	842	-8.6%	820	-6.1%
NFD MILK	9,046	4,477	102.1%	7,054	28.2%
BUTTER CS	5,742	4,050	41.8%	5,902	-2.7%
CLASS IV MILK	4,208	14,257	-70.5%	4,524	-7.0%
DRY WHEY	2,995	2,099	42.7%	2,904	3.1%
HOUSING INDEX	0	0	-	0	-
HDD WEATHER	1,200	3,720	-67.7%	2,800	-57.1%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	19,720	23,525	-16.2%	22,720	-13.2%
CDD SEASONAL STRIP	28,000	6,000	366.7%	8,500	229.4%
HDD WEATHER EUROPEAN	1,000	800	25.0%	2,000	-50.0%
CAT WEATHER EUROPEAN	0	3,000	-100.0%	0	-
HDD EURO SEASONAL STRIP	32,300	8,500	280.0%	32,300	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
LV CATL CSO	7	85	-91.8%	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	27,163	10,946	148.2%	26,579	2.2%
LN HOGS CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Ags Futures					
PALM OIL	40	0	-	120	-66.7%
TOTAL FUTURES GROUP					
Interest Rate Futures	10,818,386	10,601,974	2.0%	11,073,295	-2.3%
Equity Index Futures	3,363,394	3,587,376	-6.2%	3,748,698	-10.3%
FX Futures	1,426,468	1,218,201	17.1%	1,484,722	-3.9%
Commodities and Alternative Invest	715,015	845,856	-15.5%	664,930	7.5%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	40	0	-	120	-66.7%
TOTAL FUTURES	16,323,303	16,253,407	0.4%	16,971,765	-3.8%
TOTAL OPTIONS GROUP					
Interest Rate Options	26,487,935	21,339,738	24.1%	29,792,714	-11.1%
Equity Index Options	3,580,865	3,021,572	18.5%	3,661,734	-2.2%
FX Options	911,607	574,053	58.8%	932,047	-2.2%
Commodities and Alternative Invest	811,367	798,144	1.7%	725,716	11.8%
TOTAL OPTIONS	31,791,774	25,733,507	23.5%	35,112,211	-9.5%



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TOTAL COMBINED					
Interest Rate	37,306,321	31,941,712	16.8%	40,866,009	-8.7%
Equity Index	6,944,259	6,608,948	5.1%	7,410,432	-6.3%
FX	2,338,075	1,792,254	30.5%	2,416,769	-3.3%
Commodities and Alternative Invest	1,526,382	1,644,000	-7.2%	1,390,646	9.8%
Foreign Exchange	0	0	-	0	-
Ags	40	0	-	120	-66.7%
GRAND TOTAL	48,115,077	41,986,914	14.6%	52,083,976	-7.6%