



## CME Exchange Open Interest Report - Monthly

	Open Interest AUG 2015	Open Interest AUG 2014	% CHG	Open Interest JUL 2015	% CHG
<b>Interest Rate Futures</b>					
EUROYEN	0	0	-	0	-
EURODOLLARS	12,273,241	12,988,737	-5.5%	11,757,591	4.4%
EMINI ED	0	0	-	0	-
1-MONTH EURODOLLAR	8,584	3,383	153.7%	12,627	-32.0%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
EURO BONDS	0	0	-	0	-
<b>Interest Rate Options</b>					
EURODOLLARS	19,955,173	12,853,496	55.3%	18,839,343	5.9%
EURO MIDCURVE	9,849,383	14,992,154	-34.3%	8,858,636	11.2%
<b>Equity Index Futures</b>					
E-MINI S&P500	3,121,098	3,083,035	1.2%	2,709,885	15.2%
S&P 500	158,802	164,583	-3.5%	109,403	45.2%
S&P 600 SMALLCAP EMINI	0	1	-100.0%	0	-
E-MINI MIDCAP	85,017	89,961	-5.5%	80,633	5.4%
S&P 400 MIDCAP	0	835	-100.0%	0	-
S&P 500 GROWTH	34	50	-32.0%	33	3.0%
S&P 500/VALUE	30	96	-68.8%	30	0.0%
E-MINI NASDAQ 100	302,908	371,389	-18.4%	357,310	-15.2%
NASDAQ	0	7,001	-100.0%	0	-
NIKKEI 225 (\$) STOCK	51,739	62,676	-17.5%	54,949	-5.8%
NIKKEI 225 (YEN) STOCK	122,685	85,746	43.1%	120,154	2.1%
NASDAQ BIOTECH	202	100	102.0%	202	0.0%
E-MICRO NIFTY	23	0	-	0	-
IBOVESPA INDEX	73	15	386.7%	29	151.7%
S&P CONSUMER STAPLES SECT	14,370	5,427	164.8%	13,602	5.6%
S&P CONSUMER DSCRTNRY SE	8,127	1,643	394.6%	8,450	-3.8%
S&P HEALTH CARE SECTOR	3,978	3,740	6.4%	3,666	8.5%
S&P UTILITIES SECTOR	3,818	1,727	121.1%	2,348	62.6%
S&P TECHNOLOGY SECTOR	4,923	2,595	89.7%	4,623	6.5%
S&P INDUSTRIAL SECTOR	2,057	3,288	-37.4%	1,507	36.5%
S&P FINANCIAL SECTOR	4,103	2,354	74.3%	4,395	-6.6%
S&P ENERGY SECTOR	2,019	1,288	56.8%	1,871	7.9%
S&P MATERIALS SECTOR	1,265	852	48.5%	1,031	22.7%



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<b>Equity Index Options</b>					
E-MINI S&P500	3,201,347	2,761,375	15.9%	3,028,603	5.7%
S&P 500	611,828	437,638	39.8%	675,473	-9.4%
E-MINI MIDCAP	0	132	-100.0%	1	-100.0%
E-MINI NASDAQ 100	48,714	112,058	-56.5%	43,346	12.4%
NASDAQ	0	42	-100.0%	0	-
EOM S&P 500	34,474	3,753	818.6%	20,330	69.6%
EOM EMINI S&P	244,476	148,715	64.4%	236,093	3.6%
EOW1 S&P 500	19,411	35,755	-45.7%	22,154	-12.4%
EOW1 EMINI S&P 500	371,311	369,788	0.4%	377,128	-1.5%
EOW2 S&P 500	3,836	9,248	-58.5%	18,247	-79.0%
EOW2 EMINI S&P 500	178,276	88,585	101.2%	99,876	78.5%
EOW4 EMINI S&P 500	27,943	50,880	-45.1%	50,658	-44.8%
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	171,889	121,042	42.0%	168,197	2.2%
BRITISH POUND	167,096	234,219	-28.7%	174,135	-4.0%
BRAZIL REAL	33,125	85,417	-61.2%	22,085	50.0%
CANADIAN DOLLAR	162,464	110,965	46.4%	169,763	-4.3%
E-MINI EURO FX	7,609	6,466	17.7%	8,588	-11.4%
EURO FX	366,660	413,159	-11.3%	365,803	0.2%
E-MINI JAPANESE YEN	2,197	1,728	27.1%	2,734	-19.6%
JAPANESE YEN	266,741	226,449	17.8%	248,154	7.5%
MEXICAN PESO	191,482	147,059	30.2%	195,056	-1.8%
NEW ZEALND DOLLAR	34,090	22,432	52.0%	37,984	-10.3%
NKR/USD CROSS RATE	711	506	40.5%	874	-18.6%
RUSSIAN RUBLE	55,518	42,129	31.8%	48,839	13.7%
S.AFRICAN RAND	8,969	4,619	94.2%	8,685	3.3%
SWISS FRANC	35,953	57,511	-37.5%	33,689	6.7%
AD/CD CROSS RATES	11	19	-42.1%	2	450.0%
AD/JY CROSS RATES	1,778	2,969	-40.1%	1,757	1.2%
AD/NE CROSS RATES	20	67	-70.1%	10	100.0%
BP/JY CROSS RATES	213	1,832	-88.4%	224	-4.9%
BP/SF CROSS RATES	30	303	-90.1%	32	-6.3%
CD/JY CROSS RATES	9	41	-78.0%	4	125.0%
EC/AD CROSS RATES	810	704	15.1%	698	16.0%
EC/CD CROSS RATES	887	1,342	-33.9%	753	17.8%
EC/NOK CROSS RATES	8	10	-20.0%	8	0.0%
EC/SEK CROSS RATES	441	146	202.1%	441	0.0%
EFX/BP CROSS RATES	20,992	17,956	16.9%	22,290	-5.8%
EFX/JY CROSS RATES	7,759	9,662	-19.7%	7,822	-0.8%
EFX/SF CROSS RATES	8,845	12,156	-27.2%	8,092	9.3%
SF/JY CROSS RATES	0	2	-100.0%	0	-
SKR/USD CROSS RATES	605	442	36.9%	914	-33.8%
CZECK KORUNA (US)	0	1	-100.0%	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	90	-100.0%	0	-
HUNGARIAN FORINT (EC)	0	37	-100.0%	0	-
POLISH ZLOTY (US)	43	971	-95.6%	142	-69.7%
POLISH ZLOTY (EC)	4	925	-99.6%	0	-
SHEKEL	3	110	-97.3%	3	0.0%

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<b>FX Futures</b>					
RMB USD	936	374	150.3%	502	86.5%
RMB EURO	0	0	-	0	-
KOREAN WON	168	61	175.4%	39	330.8%
TURKISH LIRA	0	1,898	-100.0%	3	-100.0%
TURKISH LIRA (EU)	1	2,217	-100.0%	0	-
E-MICRO EUR/USD	6,500	6,176	5.2%	5,641	15.2%
E-MICRO GBP/USD	2,353	2,870	-18.0%	1,128	108.6%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	10	18	-44.4%	10	0.0%
E-MICRO AUD/USD	1,367	2,277	-40.0%	2,897	-52.8%
MICRO CHF/USD	327	856	-61.8%	261	25.3%
CHINESE RENMINBI (CNH)	1,143	681	67.8%	323	253.9%
USDZAR	78	4	1,850.0%	25	212.0%
INDIAN RUPEE	1,027	136	655.1%	336	205.7%
E-MICRO INR/USD	7	142	-95.1%	3	133.3%
E-MICRO USD/CNH	15	16	-6.2%	14	7.1%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
E-MICRO JPY/USD	2,313	1,319	75.4%	858	169.6%
E-MICRO CAD/USD	1,877	672	179.3%	1,535	22.3%
<b>FX Options</b>					
AUSTRALIAN DOLLAR	69,737	72,311	-3.6%	86,880	-19.7%
BRITISH POUND	113,039	138,553	-18.4%	104,953	7.7%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	69,083	77,088	-10.4%	70,694	-2.3%
EURO FX	410,195	337,383	21.6%	364,028	12.7%
JAPANESE YEN	169,384	169,049	0.2%	152,613	11.0%
MEXICAN PESO	1,520	1,020	49.0%	1,610	-5.6%
NEW ZEALND DOLLAR	0	171	-100.0%	0	-
RUSSIAN RUBLE	0	1,355	-100.0%	150	-100.0%
SWISS FRANC	10,807	16,243	-33.5%	10,553	2.4%
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	451	867	-48.0%	631	-28.5%
EURO FX (EU)	3,262	11,840	-72.4%	2,577	26.6%
SWISS FRANC (EU)	0	32	-100.0%	0	-
CANADIAN DOLLAR (EU)	141	129	9.3%	131	7.6%
BRITISH POUND (EU)	571	198	188.4%	90	534.4%
AUSTRALIAN DLR (EU)	154	160	-3.8%	272	-43.4%

**CME Exchange Open Interest Report - Monthly**

	Open Interest AUG 2015	Open Interest AUG 2014	% CHG	Open Interest JUL 2015	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
LIVE CATTLE	245,754	307,720	-20.1%	243,193	1.1%
FEEDER CATTLE	34,035	42,066	-19.1%	42,689	-20.3%
LEAN HOGS	190,857	236,078	-19.2%	205,779	-7.3%
LUMBER	6,488	4,327	49.9%	5,614	15.6%
MILK	29,429	32,493	-9.4%	31,989	-8.0%
MLK MID	0	0	-	0	-
NFD MILK	6,386	3,973	60.7%	6,748	-5.4%
BUTTER CS	7,251	5,776	25.5%	7,188	0.9%
CLASS IV MILK	2,914	6,557	-55.6%	3,184	-8.5%
DRY WHEY	4,348	3,468	25.4%	4,563	-4.7%
GSCI EXCESS RETURN FUT	28,765	22,936	25.4%	27,709	3.8%
GOLDMAN SACHS	14,084	8,856	59.0%	12,430	13.3%
HOUSING INDEX	49	77	-36.4%	58	-15.5%
HDD WEATHER	50	300	-83.3%	50	0.0%
CDD WEATHER	1,700	1,760	-3.4%	1,950	-12.8%
HDD SEASONAL STRIP	252	0	-	202	24.8%
CDD SEASONAL STRIP	1,254	100	1,154.0%	1,254	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	400	-100.0%	0	-
HDD EURO SEASONAL STRIP	50	1,000	-95.0%	50	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	26,666	15,640	70.5%	29,025	-8.1%
MALAYSIAN PALM SWAP	7,320	10,540	-30.6%	8,600	-14.9%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%



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<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
LIVE CATTLE	239,829	311,582	-23.0%	247,488	-3.1%
FEEDER CATTLE	27,337	40,070	-31.8%	47,815	-42.8%
LEAN HOGS	214,274	233,644	-8.3%	239,777	-10.6%
LUMBER	665	694	-4.2%	1,034	-35.7%
MILK	64,704	81,578	-20.7%	65,155	-0.7%
MLK MID	483	670	-27.9%	507	-4.7%
NFD MILK	11,882	5,649	110.3%	12,189	-2.5%
BUTTER CS	6,042	4,593	31.5%	6,440	-6.2%
CLASS IV MILK	2,765	10,136	-72.7%	3,270	-15.4%
DRY WHEY	2,080	2,088	-0.4%	2,349	-11.5%
HOUSING INDEX	0	35	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
CDD WEATHER	0	0	-	150	-100.0%
HDD SEASONAL STRIP	0	615	-100.0%	0	-
CDD SEASONAL STRIP	65,000	26,480	145.5%	65,000	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	4,500	-44.4%	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
LV CATL CSO	2	0	-	12	-83.3%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	24,671	10,823	127.9%	26,686	-7.6%
LN HOGS CSO	0	0	-	0	-
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	0	-	0	-
<b>Ags Futures</b>					
PALM OIL	0	0	-	0	-
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	12,281,825	12,992,120	-5.5%	11,770,218	4.3%
Equity Index Futures	3,887,271	3,888,402	0.0%	3,474,121	11.9%
FX Futures	1,565,084	1,543,203	1.4%	1,541,353	1.5%
Commodities and Alternative Invest	620,724	717,139	-13.4%	645,347	-3.8%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	0	0	-	0	-
<b>TOTAL FUTURES</b>	<b>18,354,904</b>	<b>19,140,864</b>	<b>-4.1%</b>	<b>17,431,039</b>	<b>5.3%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	29,804,556	27,845,650	7.0%	27,697,979	7.6%
Equity Index Options	4,741,616	4,017,969	18.0%	4,571,909	3.7%
FX Options	848,344	826,399	2.7%	795,182	6.7%
Commodities and Alternative Invest	662,234	733,157	-9.7%	717,872	-7.8%
<b>TOTAL OPTIONS</b>	<b>36,056,750</b>	<b>33,423,175</b>	<b>7.9%</b>	<b>33,782,942</b>	<b>6.7%</b>

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<b>TOTAL COMBINED</b>					
Interest Rate	42,086,381	40,837,770	3.1%	39,468,197	6.6%
Equity Index	8,628,887	7,906,371	9.1%	8,046,030	7.2%
FX	2,413,428	2,369,602	1.8%	2,336,535	3.3%
Commodities and Alternative Invest	1,282,958	1,450,296	-11.5%	1,363,219	-5.9%
Foreign Exchange	0	0	-	0	-
Ags	0	0	-	0	-
<b>GRAND TOTAL</b>	<b>54,411,654</b>	<b>52,564,039</b>	<b>3.5%</b>	<b>51,213,981</b>	<b>6.2%</b>