

CME Exchange Open Interest Report - Monthly

	Open Interest AUG 2015	Open Interest AUG 2014	% CHG	Open Interest JUL 2015	% CHG
Interest Rate Futures					
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	-
Interest Rate Options					
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%
Equity Index Futures					
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%

CME Exchange Open Interest Report - Monthly

	Open Interest AUG 2015	Open Interest AUG 2014	% CHG	Open Interest JUL 2015	% CHG
Equity Index Options					
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%
FX Futures					
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%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Exchange Open Interest Report - Monthly

	Open Interest AUG 2015	Open Interest AUG 2014	% CHG	Open Interest JUL 2015	% CHG
FX Futures					
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%
FX Options					
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
Commodities and Alternative Investments					
Futures					
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%

CME Exchange Open Interest Report - Monthly

	Open Interest AUG 2015	Open Interest AUG 2014	% CHG	Open Interest JUL 2015	% CHG
Commodities and Alternative Investments					
Options					
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	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Ags Futures					
PALM OIL	0	0	-	0	-
TOTAL FUTURES GROUP					
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	-
TOTAL FUTURES	18,354,904	19,140,864	-4.1%	17,431,039	5.3%
TOTAL OPTIONS GROUP					
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%
TOTAL OPTIONS	36,056,750	33,423,175	7.9%	33,782,942	6.7%



CME Exchange Open Interest Report - Monthly

	Open Interest AUG 2015	Open Interest AUG 2014	% CHG	Open Interest JUL 2015	% CHG
TOTAL COMBINED					
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	-
GRAND TOTAL	54,411,654	52,564,039	3.5%	51,213,981	6.2%