



CME Exchange Open Interest Report - Monthly

	Open Interest OCT 2015	Open Interest OCT 2014	% CHG	Open Interest SEP 2015	% CHG
Interest Rate Futures					
EUROYEN	0	0	-	0	-
EURODOLLARS	11,296,155	11,755,676	-3.9%	11,092,683	1.8%
EMINI ED	0	0	-	0	-
1-MONTH EURODOLLAR	4,396	2,247	95.6%	4,263	3.1%
EURO 5YR BUNDLE	0	19	-100.0%	0	-
3YR BUNDLE	0	183	-100.0%	0	-
2YR BUNDLE	0	41	-100.0%	0	-
EURO BONDS	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	19,794,245	14,388,971	37.6%	17,390,406	13.8%
EURO MIDCURVE	9,956,930	14,308,953	-30.4%	7,960,101	25.1%
Equity Index Futures					
E-MINI S&P500	2,850,043	2,865,275	-0.5%	2,908,223	-2.0%
S&P 500	99,477	154,631	-35.7%	102,656	-3.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	86,165	98,772	-12.8%	90,835	-5.1%
S&P 400 MIDCAP	0	4,790	-100.0%	0	-
S&P 500 GROWTH	35	51	-31.4%	33	6.1%
S&P 500/VALUE	33	119	-72.3%	27	22.2%
E-MINI RUSSELL 1000	24	0	-	1	2,300.0%
E-MINI NASDAQ 100	335,123	330,341	1.4%	266,031	26.0%
NASDAQ	0	9,683	-100.0%	0	-
NIKKEI 225 (\$) STOCK	51,062	57,461	-11.1%	47,424	7.7%
NIKKEI 225 (YEN) STOCK	94,784	115,976	-18.3%	89,670	5.7%
NASDAQ BIOTECH	70	50	40.0%	70	0.0%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	171	0	-	0	-
E-MINI RUSSELL 1000 GROWTH	10	0	-	1	900.0%
E-MINI RUSSELL 1000 VALUE	13	0	-	1	1,200.0%
IBOVESPA INDEX	62	83	-25.3%	82	-24.4%
S&P CONSUMER STAPLES SECT	12,365	4,974	148.6%	11,942	3.5%
S&P CONSUMER DSCRTNRY SE	7,645	1,035	638.6%	7,486	2.1%
S&P HEALTH CARE SECTOR	2,945	3,802	-22.5%	2,705	8.9%
S&P UTILITIES SECTOR	5,449	2,631	107.1%	5,050	7.9%
S&P TECHNOLOGY SECTOR	3,740	3,291	13.6%	3,087	21.2%
S&P INDUSTRIAL SECTOR	4,145	3,424	21.1%	4,148	-0.1%
S&P FINANCIAL SECTOR	2,724	3,059	-11.0%	2,335	16.7%
S&P ENERGY SECTOR	1,400	1,351	3.6%	1,363	2.7%
S&P MATERIALS SECTOR	1,470	877	67.6%	1,607	-8.5%



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Equity Index Options					
E-MINI S&P500	2,758,104	3,320,830	-16.9%	2,763,364	-0.2%
S&P 500	522,619	588,190	-11.1%	557,473	-6.3%
E-MINI MIDCAP	1	103	-99.0%	0	-
E-MINI NASDAQ 100	61,486	120,235	-48.9%	36,636	67.8%
NASDAQ	0	53	-100.0%	0	-
EOM S&P 500	46,077	8,601	435.7%	44,298	4.0%
EOM EMINI S&P	164,331	153,291	7.2%	208,429	-21.2%
EOW1 S&P 500	31,660	27,439	15.4%	21,374	48.1%
EOW1 EMINI S&P 500	402,978	376,743	7.0%	402,440	0.1%
EOW2 S&P 500	8,099	7,911	2.4%	6,113	32.5%
EOW2 EMINI S&P 500	106,450	100,882	5.5%	144,752	-26.5%
EOW4 EMINI S&P 500	40,029	0	-	39,477	1.4%
FX Futures					
AUSTRALIAN DOLLAR	147,784	120,766	22.4%	142,515	3.7%
BRITISH POUND	154,754	143,496	7.8%	158,538	-2.4%
BRAZIL REAL	28,190	73,848	-61.8%	32,358	-12.9%
CANADIAN DOLLAR	121,532	103,785	17.1%	136,639	-11.1%
E-MINI EURO FX	6,846	7,498	-8.7%	6,391	7.1%
EURO FX	396,168	460,459	-14.0%	324,147	22.2%
E-MINI JAPANESE YEN	2,103	1,914	9.9%	1,954	7.6%
JAPANESE YEN	195,379	212,636	-8.1%	172,437	13.3%
MEXICAN PESO	141,571	156,328	-9.4%	142,497	-0.6%
NEW ZEALND DOLLAR	32,213	23,614	36.4%	34,051	-5.4%
NKR/USD CROSS RATE	819	528	55.1%	762	7.5%
RUSSIAN RUBLE	33,653	52,279	-35.6%	35,298	-4.7%
S.AFRICAN RAND	7,282	4,365	66.8%	7,140	2.0%
SWISS FRANC	48,483	58,289	-16.8%	38,639	25.5%
AD/CD CROSS RATES	5	32	-84.4%	2	150.0%
AD/JY CROSS RATES	746	3,014	-75.2%	903	-17.4%
AD/NE CROSS RATES	19	80	-76.3%	14	35.7%
BP/JY CROSS RATES	259	1,356	-80.9%	173	49.7%
BP/SF CROSS RATES	16	223	-92.8%	24	-33.3%
CD/JY CROSS RATES	24	10	140.0%	10	140.0%
EC/AD CROSS RATES	1,283	958	33.9%	1,315	-2.4%
EC/CD CROSS RATES	909	1,358	-33.1%	901	0.9%
EC/NOK CROSS RATES	8	8	0.0%	8	0.0%
EC/SEK CROSS RATES	323	584	-44.7%	372	-13.2%
EFX/BP CROSS RATES	21,376	15,977	33.8%	19,111	11.9%
EFX/JY CROSS RATES	15,110	7,842	92.7%	8,680	74.1%
EFX/SF CROSS RATES	9,721	13,347	-27.2%	9,189	5.8%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	750	484	55.0%	623	20.4%
CZECK KORUNA (US)	0	1	-100.0%	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	185	693	-73.3%	111	66.7%
POLISH ZLOTY (EC)	0	249	-100.0%	0	-
SHEKEL	0	0	-	1	-100.0%

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FX Futures					
RMB USD	747	543	37.6%	943	-20.8%
RMB EURO	0	0	-	0	-
KOREAN WON	157	50	214.0%	158	-0.6%
TURKISH LIRA	5	61	-91.8%	0	-
TURKISH LIRA (EU)	0	8	-100.0%	1	-100.0%
E-MICRO EUR/USD	7,617	5,937	28.3%	4,378	74.0%
E-MICRO GBP/USD	1,636	1,067	53.3%	1,688	-3.1%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	10	22	-54.5%	10	0.0%
E-MICRO AUD/USD	1,870	2,259	-17.2%	1,650	13.3%
MICRO CHF/USD	325	704	-53.8%	251	29.5%
CHINESE RENMINBI (CNH)	1,390	387	259.2%	1,112	25.0%
USDZAR	11	46	-76.1%	0	-
INDIAN RUPEE	349	268	30.2%	358	-2.5%
E-MICRO INR/USD	5	829	-99.4%	7	-28.6%
E-MICRO USD/CNH	8	16	-50.0%	3	166.7%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
E-MICRO JPY/USD	957	1,432	-33.2%	669	43.0%
E-MICRO CAD/USD	907	2,442	-62.9%	1,099	-17.5%
FX Options					
AUSTRALIAN DOLLAR	90,953	101,843	-10.7%	89,083	2.1%
BRITISH POUND	92,172	145,211	-36.5%	98,442	-6.4%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	54,066	79,548	-32.0%	53,621	0.8%
EURO FX	341,526	410,371	-16.8%	308,753	10.6%
JAPANESE YEN	159,400	180,522	-11.7%	152,314	4.7%
MEXICAN PESO	1,777	1,125	58.0%	1,458	21.9%
NEW ZEALND DOLLAR	0	16	-100.0%	0	-
RUSSIAN RUBLE	0	2,479	-100.0%	0	-
SWISS FRANC	12,268	21,023	-41.6%	8,202	49.6%
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	656	495	32.5%	606	8.3%
EURO FX (EU)	3,199	11,936	-73.2%	2,161	48.0%
SWISS FRANC (EU)	0	9	-100.0%	0	-
CANADIAN DOLLAR (EU)	28	273	-89.7%	51	-45.1%
BRITISH POUND (EU)	1,033	453	128.0%	564	83.2%
AUSTRALIAN DLR (EU)	147	180	-18.3%	217	-32.3%



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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	260,035	309,512	-16.0%	262,738	-1.0%
FEEDER CATTLE	34,418	46,546	-26.1%	35,826	-3.9%
LEAN HOGS	197,102	224,687	-12.3%	200,597	-1.7%
LUMBER	4,260	4,000	6.5%	6,611	-35.6%
MILK	27,684	40,307	-31.3%	29,177	-5.1%
MLK MID	0	0	-	33	-100.0%
NFD MILK	6,440	4,672	37.8%	6,437	0.0%
BUTTER CS	5,607	6,142	-8.7%	6,612	-15.2%
CLASS IV MILK	2,551	4,953	-48.5%	2,650	-3.7%
DRY WHEY	3,748	5,317	-29.5%	3,983	-5.9%
GSCI EXCESS RETURN FUT	29,901	23,078	29.6%	29,604	1.0%
GOLDMAN SACHS	13,490	9,630	40.1%	13,257	1.8%
HOUSING INDEX	52	85	-38.8%	52	0.0%
HDD WEATHER	4,425	650	580.8%	4,275	3.5%
CDD WEATHER	0	0	-	300	-100.0%
HDD SEASONAL STRIP	602	0	-	377	59.7%
CDD SEASONAL STRIP	0	0	-	104	-100.0%
HDD WEATHER EUROPEAN	0	250	-100.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	50	3,250	-98.5%	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	24,735	23,116	7.0%	25,477	-2.9%
MALAYSIAN PALM SWAP	9,728	9,200	5.7%	9,540	2.0%
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	289,026	321,079	-10.0%	315,762	-8.5%
FEEDER CATTLE	26,422	38,950	-32.2%	28,993	-8.9%
LEAN HOGS	189,215	213,742	-11.5%	249,545	-24.2%
LUMBER	743	505	47.1%	1,047	-29.0%
MILK	60,623	94,899	-36.1%	51,958	16.7%
MLK MID	474	813	-41.7%	415	14.2%
NFD MILK	13,640	5,671	140.5%	9,478	43.9%
BUTTER CS	4,496	5,238	-14.2%	4,341	3.6%
CLASS IV MILK	4,047	7,862	-48.5%	2,767	46.3%
DRY WHEY	1,451	2,972	-51.2%	1,428	1.6%
HOUSING INDEX	0	35	-100.0%	0	-
HDD WEATHER	0	250	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,000	19,665	-28.8%	5,500	154.5%
CDD SEASONAL STRIP	0	0	-	51,000	-100.0%
HDD WEATHER EUROPEAN	2,000	500	300.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	3,500	24,500	-85.7%	2,500	40.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
LV CATL CSO	0	40	-100.0%	2	-100.0%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	26,641	16,414	62.3%	21,790	22.3%
LN HOGS CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	2	0	-	0	-
Ags Futures					
PALM OIL	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	11,300,551	11,758,166	-3.9%	11,096,946	1.8%
Equity Index Futures	3,558,955	3,661,676	-2.8%	3,544,777	0.4%
FX Futures	1,383,505	1,482,092	-6.7%	1,287,130	7.5%
Commodities and Alternative Invest	637,900	728,467	-12.4%	650,772	-2.0%
Foreign Exchange Futures	2	0	-	0	-
Ags Futures	0	0	-	0	-
TOTAL FUTURES	16,880,913	17,630,401	-4.3%	16,579,625	1.8%
TOTAL OPTIONS GROUP					
Interest Rate Options	29,751,175	28,697,924	3.7%	25,350,507	17.4%
Equity Index Options	4,141,834	4,704,278	-12.0%	4,224,356	-2.0%
FX Options	757,225	955,484	-20.7%	715,472	5.8%
Commodities and Alternative Invest	636,278	753,135	-15.5%	746,526	-14.8%
TOTAL OPTIONS	35,286,512	35,110,821	0.5%	31,036,861	13.7%

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TOTAL COMBINED					
Interest Rate	41,051,726	40,456,090	1.5%	36,447,453	12.6%
Equity Index	7,700,789	8,365,954	-8.0%	7,769,133	-0.9%
FX	2,140,730	2,437,576	-12.2%	2,002,602	6.9%
Commodities and Alternative Invest	1,274,178	1,481,602	-14.0%	1,397,298	-8.8%
Foreign Exchange	2	0	-	0	-
Ags	0	0	-	0	-
GRAND TOTAL	52,167,425	52,741,222	-1.1%	47,616,486	9.6%