

CME Exchange Open Interest Report - Monthly

	Open Interest NOV 2015	Open Interest NOV 2014	% CHG	Open Interest OCT 2015	% CHG
Interest Rate Futures					
EUROYEN	0	0	-	0	-
EURODOLLARS	11,371,182	11,489,776	-1.0%	11,296,155	0.7%
EMINI ED	0	0	-	0	-
1-MONTH EURODOLLAR	7,860	2,086	276.8%	4,396	78.8%
EURO 5YR BUNDLE	0	19	-100.0%	0	-
3YR BUNDLE	0	184	-100.0%	0	-
2YR BUNDLE	0	49	-100.0%	0	-
EURO BONDS	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	21,405,969	15,637,914	36.9%	19,794,245	8.1%
EURO MIDCURVE	11,561,425	12,660,155	-8.7%	9,956,930	16.1%
Equity Index Futures					
E-MINI S&P500	2,895,923	3,086,668	-6.2%	2,850,043	1.6%
S&P 500	101,561	152,283	-33.3%	99,477	2.1%
S&P 600 SMALLCAP EMINI	1	0	-	0	-
E-MINI MIDCAP	89,303	99,516	-10.3%	86,165	3.6%
S&P 400 MIDCAP	0	2,840	-100.0%	0	-
S&P 500 GROWTH	33	54	-38.9%	35	-5.7%
S&P 500/VALUE	2,178	117	1,761.5%	33	6,500.0%
E-MINI RUSSELL 1000	45	0	-	24	87.5%
E-MINI NASDAQ 100	337,780	371,112	-9.0%	335,123	0.8%
NASDAQ	0	13,500	-100.0%	0	-
NIKKEI 225 (\$) STOCK	53,022	72,163	-26.5%	51,062	3.8%
NIKKEI 225 (YEN) STOCK	98,101	125,523	-21.8%	94,784	3.5%
NASDAQ BIOTECH	133	100	33.0%	70	90.0%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	191	0	-	171	11.7%
E-MINI RUSSELL 1000 GROWTH	11	0	-	10	10.0%
E-MINI RUSSELL 1000 VALUE	58	0	-	13	346.2%
IBOVESPA INDEX	124	61	103.3%	62	100.0%
S&P CONSUMER STAPLES SECT	12,857	5,786	122.2%	12,365	4.0%
S&P CONSUMER DSCRTNRY SE	8,174	1,271	543.1%	7,645	6.9%
S&P HEALTH CARE SECTOR	2,909	3,955	-26.4%	2,945	-1.2%
S&P UTILITIES SECTOR	4,301	3,390	26.9%	5,449	-21.1%
S&P TECHNOLOGY SECTOR	3,386	2,742	23.5%	3,740	-9.5%
S&P INDUSTRIAL SECTOR	4,622	3,794	21.8%	4,145	11.5%
S&P FINANCIAL SECTOR	2,867	2,948	-2.7%	2,724	5.2%
S&P ENERGY SECTOR	1,746	1,794	-2.7%	1,400	24.7%
S&P MATERIALS SECTOR	1,599	903	77.1%	1,470	8.8%

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Equity Index Options					
E-MINI S&P500	2,649,199	2,672,017	-0.9%	2,758,104	-3.9%
S&P 500	504,087	462,853	8.9%	522,619	-3.5%
E-MINI MIDCAP	0	94	-100.0%	1	-100.0%
E-MINI NASDAQ 100	48,828	118,806	-58.9%	61,486	-20.6%
NASDAQ	0	43	-100.0%	0	-
EOM S&P 500	51,088	6,954	634.7%	46,077	10.9%
EOM EMINI S&P	166,695	155,452	7.2%	164,331	1.4%
EOW1 S&P 500	34,037	57,079	-40.4%	31,660	7.5%
EOW1 EMINI S&P 500	322,487	524,330	-38.5%	402,978	-20.0%
EOW2 S&P 500	13,757	8,470	62.4%	8,099	69.9%
EOW2 EMINI S&P 500	117,692	98,229	19.8%	106,450	10.6%
EOW4 EMINI S&P 500	16,948	30,466	-44.4%	40,029	-57.7%
FX Futures					
AUSTRALIAN DOLLAR	155,436	134,174	15.8%	147,784	5.2%
BRITISH POUND	187,340	177,733	5.4%	154,754	21.1%
BRAZIL REAL	44,227	72,415	-38.9%	28,190	56.9%
CANADIAN DOLLAR	146,373	107,332	36.4%	121,532	20.4%
E-MINI EURO FX	6,554	7,037	-6.9%	6,846	-4.3%
EURO FX	460,645	467,376	-1.4%	396,168	16.3%
E-MINI JAPANESE YEN	1,445	2,877	-49.8%	2,103	-31.3%
JAPANESE YEN	253,332	263,025	-3.7%	195,379	29.7%
MEXICAN PESO	185,207	190,771	-2.9%	141,571	30.8%
NEW ZEALND DOLLAR	36,703	19,889	84.5%	32,213	13.9%
NKR/USD CROSS RATE	881	548	60.8%	819	7.6%
RUSSIAN RUBLE	41,604	60,029	-30.7%	33,653	23.6%
S.AFRICAN RAND	8,432	4,426	90.5%	7,282	15.8%
SWISS FRANC	77,835	61,629	26.3%	48,483	60.5%
AD/CD CROSS RATES	5	40	-87.5%	5	0.0%
AD/JY CROSS RATES	1,395	3,887	-64.1%	746	87.0%
AD/NE CROSS RATES	16	69	-76.8%	19	-15.8%
BP/JY CROSS RATES	205	1,261	-83.7%	259	-20.8%
BP/SF CROSS RATES	17	210	-91.9%	16	6.3%
CD/JY CROSS RATES	24	18	33.3%	24	0.0%
EC/AD CROSS RATES	1,222	978	24.9%	1,283	-4.8%
EC/CD CROSS RATES	1,151	1,156	-0.4%	909	26.6%
EC/NOK CROSS RATES	4	8	-50.0%	8	-50.0%
EC/SEK CROSS RATES	324	589	-45.0%	323	0.3%
EFX/BP CROSS RATES	22,761	16,242	40.1%	21,376	6.5%
EFX/JY CROSS RATES	15,273	8,414	81.5%	15,110	1.1%
EFX/SF CROSS RATES	11,359	16,089	-29.4%	9,721	16.9%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	909	568	60.0%	750	21.2%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	364	1,101	-66.9%	185	96.8%
POLISH ZLOTY (EC)	0	149	-100.0%	0	0.0%
SHEKEL	0	4	-100.0%	0	-

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FX Futures					
RMB USD	775	779	-0.5%	747	3.7%
RMB EURO	0	0	-	0	-
KOREAN WON	143	44	225.0%	157	-8.9%
TURKISH LIRA	7	60	-88.3%	5	40.0%
TURKISH LIRA (EU)	0	5	-100.0%	0	-
E-MICRO EUR/USD	8,040	5,794	38.8%	7,617	5.6%
E-MICRO GBP/USD	1,275	1,392	-8.4%	1,636	-22.1%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	10	19	-47.4%	10	0.0%
E-MICRO AUD/USD	2,734	2,434	12.3%	1,870	46.2%
MICRO CHF/USD	350	969	-63.9%	325	7.7%
CHINESE RENMINBI (CNH)	1,292	297	335.0%	1,390	-7.1%
USDZAR	21	46	-54.3%	11	90.9%
INDIAN RUPEE	378	39	869.2%	349	8.3%
E-MICRO INR/USD	4	85	-95.3%	5	-20.0%
E-MICRO USD/CNH	16	107	-85.0%	8	100.0%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
E-MICRO JPY/USD	1,125	1,440	-21.9%	957	17.6%
E-MICRO CAD/USD	760	2,088	-63.6%	907	-16.2%
FX Options					
AUSTRALIAN DOLLAR	86,010	93,416	-7.9%	90,953	-5.4%
BRITISH POUND	91,344	132,185	-30.9%	92,172	-0.9%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	58,316	74,114	-21.3%	54,066	7.9%
EURO FX	372,362	391,622	-4.9%	341,526	9.0%
JAPANESE YEN	134,177	214,489	-37.4%	159,400	-15.8%
MEXICAN PESO	1,496	1,997	-25.1%	1,777	-15.8%
NEW ZEALND DOLLAR	0	6	-100.0%	0	-
RUSSIAN RUBLE	0	2,122	-100.0%	0	-
SWISS FRANC	24,757	25,940	-4.6%	12,268	101.8%
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	499	912	-45.3%	656	-23.9%
EURO FX (EU)	4,805	13,586	-64.6%	3,199	50.2%
SWISS FRANC (EU)	0	7	-100.0%	0	-
CANADIAN DOLLAR (EU)	64	574	-88.9%	28	128.6%
BRITISH POUND (EU)	998	769	29.8%	1,033	-3.4%
AUSTRALIAN DLR (EU)	138	79	74.7%	147	-6.1%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	278,349	321,940	-13.5%	260,035	7.0%
FEEDER CATTLE	34,287	43,079	-20.4%	34,418	-0.4%
LEAN HOGS	200,949	237,446	-15.4%	197,102	2.0%
LUMBER	4,118	5,181	-20.5%	4,260	-3.3%
MILK	30,575	41,839	-26.9%	27,684	10.4%
MLK MID	0	0	-	0	-
NFD MILK	7,124	5,149	38.4%	6,440	10.6%
BUTTER CS	5,262	6,061	-13.2%	5,607	-6.2%
CLASS IV MILK	2,437	4,058	-39.9%	2,551	-4.5%
DRY WHEY	4,228	6,186	-31.7%	3,748	12.8%
GSCI EXCESS RETURN FUT	30,792	23,452	31.3%	29,901	3.0%
GOLDMAN SACHS	13,428	10,161	32.2%	13,490	-0.5%
HOUSING INDEX	35	54	-35.2%	52	-32.7%
HDD WEATHER	4,675	1,285	263.8%	4,425	5.6%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	827	100	727.0%	602	37.4%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	50	500	-90.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	50	4,500	-98.9%	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	27,407	28,290	-3.1%	24,735	10.8%
MALAYSIAN PALM SWAP	9,128	8,660	5.4%	9,728	-6.2%
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	332,568	365,826	-9.1%	289,026	15.1%
FEEDER CATTLE	23,751	33,571	-29.3%	26,422	-10.1%
LEAN HOGS	228,618	240,635	-5.0%	189,215	20.8%
LUMBER	986	926	6.5%	743	32.7%
MILK	59,530	94,935	-37.3%	60,623	-1.8%
MLK MID	431	907	-52.5%	474	-9.1%
NFD MILK	13,676	6,676	104.9%	13,640	0.3%
BUTTER CS	3,778	5,369	-29.6%	4,496	-16.0%
CLASS IV MILK	3,858	6,452	-40.2%	4,047	-4.7%
DRY WHEY	1,109	2,834	-60.9%	1,451	-23.6%
HOUSING INDEX	0	0	-	0	-
HDD WEATHER	0	850	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,100	21,565	-34.6%	14,000	0.7%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	2,000	1,000	100.0%	2,000	0.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	3,500	27,000	-87.0%	3,500	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
LV CATL CSO	0	30	-100.0%	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	32,302	19,822	63.0%	26,641	21.2%
LN HOGS CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	1	10	-90.0%	2	-50.0%
Ags Futures					
PALM OIL	200	120	66.7%	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	11,379,042	11,492,114	-1.0%	11,300,551	0.7%
Equity Index Futures	3,620,925	3,950,520	-8.3%	3,558,955	1.7%
FX Futures	1,677,973	1,635,642	2.6%	1,383,505	21.3%
Commodities and Alternative Invest	666,793	761,013	-12.4%	637,900	4.5%
Foreign Exchange Futures	1	10	-90.0%	2	-50.0%
Ags Futures	200	120	66.7%	0	-
TOTAL FUTURES	17,344,934	17,839,419	-2.8%	16,880,913	2.7%
TOTAL OPTIONS GROUP					
Interest Rate Options	32,967,394	28,298,069	16.5%	29,751,175	10.8%
Equity Index Options	3,924,818	4,134,793	-5.1%	4,141,834	-5.2%
FX Options	774,966	951,818	-18.6%	757,225	2.3%
Commodities and Alternative Invest	720,207	828,398	-13.1%	636,278	13.2%
TOTAL OPTIONS	38,387,385	34,213,078	12.2%	35,286,512	8.8%



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TOTAL COMBINED					
Interest Rate	44,346,436	39,790,183	11.5%	41,051,726	8.0%
Equity Index	7,545,743	8,085,313	-6.7%	7,700,789	-2.0%
FX	2,452,939	2,587,460	-5.2%	2,140,730	14.6%
Commodities and Alternative Invest	1,387,000	1,589,411	-12.7%	1,274,178	8.9%
Foreign Exchange	1	10	-90.0%	2	-50.0%
Ags	200	120	66.7%	0	-
GRAND TOTAL	55,732,319	52,052,497	7.1%	52,167,425	6.8%