

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2016	Open Interest FEB 2015	% CHG	Open Interest JAN 2016	% CHG
Interest Rate Futures					
EUROYEN	0	0	-	0	-
EURODOLLARS	10,925,411	11,065,851	-1.3%	11,113,741	-1.7%
1-MONTH EURODOLLAR	1,233	7,234	-83.0%	2,780	-55.6%
EURO 5YR BUNDLE	0	28	-100.0%	0	-
3YR BUNDLE	0	78	-100.0%	0	-
2YR BUNDLE	0	104	-100.0%	0	-
Interest Rate Options					
EURODOLLARS	27,177,154	18,912,588	43.7%	24,844,552	9.4%
EURO MIDCURVE	12,441,449	10,880,126	14.4%	11,635,067	6.9%
Equity Index Futures					
E-MINI S&P500	3,150,632	2,931,525	7.5%	2,967,333	6.2%
S&P 500	146,314	154,011	-5.0%	109,786	33.3%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	96,819	93,450	3.6%	102,651	-5.7%
S&P 400 MIDCAP	0	1,859	-100.0%	0	-
S&P 500 GROWTH	24	65	-63.1%	24	0.0%
S&P 500/VALUE	28,809	96	29,909.4%	20,467	40.8%
E-MINI RUSSELL 1000	30	0	-	35	-14.3%
E-MINI NASDAQ 100	253,779	350,091	-27.5%	276,084	-8.1%
NASDAQ	0	17,072	-100.0%	0	-
NIKKEI 225 (\$) STOCK	41,169	57,603	-28.5%	43,619	-5.6%
NIKKEI 225 (YEN) STOCK	101,868	120,861	-15.7%	90,536	12.5%
NASDAQ BIOTECH	0	0	-	0	-
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	220	0	-	337	-34.7%
E-MINI RUSSELL 1000 GROWTH	179	0	-	69	159.4%
E-MINI RUSSELL 1000 VALUE	116	0	-	60	93.3%
IBOVESPA INDEX	115	13	784.6%	177	-35.0%
S&P CONSUMER STAPLES SECT	21,867	2,867	662.7%	12,921	69.2%
S&P CONSUMER DSCRTNRY SE	8,747	2,237	291.0%	9,064	-3.5%
S&P HEALTH CARE SECTOR	3,494	3,848	-9.2%	2,570	36.0%
S&P UTILITIES SECTOR	14,015	2,912	381.3%	5,293	164.8%
S&P TECHNOLOGY SECTOR	3,238	3,983	-18.7%	2,834	14.3%
S&P INDUSTRIAL SECTOR	6,037	928	550.5%	1,755	244.0%
S&P FINANCIAL SECTOR	6,786	2,557	165.4%	3,905	73.8%
S&P ENERGY SECTOR	2,207	1,647	34.0%	1,908	15.7%
S&P MATERIALS SECTOR	3,160	1,073	194.5%	1,323	138.9%

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Equity Index Options					
E-MINI S&P500	2,863,481	2,467,273	16.1%	2,916,708	-1.8%
S&P 500	573,756	436,492	31.4%	550,778	4.2%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	87,614	60,938	43.8%	111,892	-21.7%
NASDAQ	0	24	-100.0%	0	-
EOM S&P 500	27,106	4,591	490.4%	11,108	144.0%
EOM EMINI S&P	199,869	129,278	54.6%	157,283	27.1%
EOW1 S&P 500	26,577	24,508	8.4%	18,700	42.1%
EOW1 EMINI S&P 500	289,186	363,557	-20.5%	353,913	-18.3%
EOW2 S&P 500	14,290	15,507	-7.8%	6,265	128.1%
EOW2 EMINI S&P 500	109,622	132,262	-17.1%	85,724	27.9%
EOW4 EMINI S&P 500	23,550	27,304	-13.7%	31,064	-24.2%
EOW5 EMINI S&P 500	4,487	0	-	0	-
EOW5 S&P 500	17,910	0	-	0	-
FX Futures					
AUSTRALIAN DOLLAR	122,821	139,017	-11.7%	125,168	-1.9%
BRITISH POUND	274,875	164,535	67.1%	274,536	0.1%
BRAZIL REAL	14,009	39,791	-64.8%	24,066	-41.8%
CANADIAN DOLLAR	159,085	119,473	33.2%	160,448	-0.8%
E-MINI EURO FX	6,818	7,204	-5.4%	6,346	7.4%
EURO FX	422,229	439,074	-3.8%	404,195	4.5%
E-MINI JAPANESE YEN	1,828	2,625	-30.4%	1,279	42.9%
JAPANESE YEN	262,291	207,558	26.4%	256,787	2.1%
MEXICAN PESO	141,856	177,016	-19.9%	166,737	-14.9%
NEW ZEALND DOLLAR	31,986	27,644	15.7%	32,028	-0.1%
NKR/USD CROSS RATE	1,167	768	52.0%	709	64.6%
RUSSIAN RUBLE	30,030	52,889	-43.2%	31,499	-4.7%
S.AFRICAN RAND	5,188	5,911	-12.2%	5,105	1.6%
SWISS FRANC	47,613	38,652	23.2%	58,552	-18.7%
AD/CD CROSS RATES	6	13	-53.8%	3	100.0%
AD/JY CROSS RATES	891	524	70.0%	1,216	-26.7%
AD/NE CROSS RATES	12	24	-50.0%	14	-14.3%
BP/JY CROSS RATES	689	799	-13.8%	759	-9.2%
BP/SF CROSS RATES	62	75	-17.3%	61	1.6%
CD/JY CROSS RATES	3	13	-76.9%	2	50.0%
EC/AD CROSS RATES	862	744	15.9%	880	-2.0%
EC/CD CROSS RATES	1,334	1,464	-8.9%	826	61.5%
EC/NOK CROSS RATES	1	238	-99.6%	1	0.0%
EC/SEK CROSS RATES	272	417	-34.8%	297	-8.4%
EFX/BP CROSS RATES	34,193	14,714	132.4%	32,042	6.7%
EFX/JY CROSS RATES	12,668	8,790	44.1%	12,338	2.7%
EFX/SF CROSS RATES	15,105	11,263	34.1%	15,838	-4.6%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	860	721	19.3%	842	2.1%
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)	462	1,161	-60.2%	397	16.4%

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FX Futures					
POLISH ZLOTY (EC)	1,708	49	3,385.7%	1,446	18.1%
SHEKEL	0	2	-100.0%	0	-
RMB USD	833	773	7.8%	854	-2.5%
KOREAN WON	22	28	-21.4%	20	10.0%
TURKISH LIRA	7	50	-86.0%	7	0.0%
TURKISH LIRA (EU)	0	2	-100.0%	0	-
E-MICRO EUR/USD	6,085	8,951	-32.0%	4,718	29.0%
E-MICRO GBP/USD	2,760	1,092	152.7%	4,576	-39.7%
E-MICRO USD/CAD	2	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	10	10	0.0%	10	0.0%
E-MICRO AUD/USD	2,773	1,588	74.6%	2,124	30.6%
MICRO CHF/USD	516	563	-8.3%	209	146.9%
CHINESE RENMINBI (CNH)	3,369	235	1,333.6%	2,860	17.8%
USDZAR	0	35	-100.0%	0	-
INDIAN RUPEE	903	2,068	-56.3%	341	164.8%
E-MICRO INR/USD	30	70	-57.1%	15	100.0%
E-MICRO USD/CNH	25	36	-30.6%	26	-3.8%
E-MICRO JPY/USD	2,696	4,727	-43.0%	1,715	57.2%
E-MICRO CAD/USD	2,108	1,326	59.0%	895	135.5%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	74,175	89,821	-17.4%	71,901	3.2%
BRITISH POUND	122,710	152,597	-19.6%	106,859	14.8%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	83,466	79,619	4.8%	77,369	7.9%
EURO FX	320,289	406,401	-21.2%	272,764	17.4%
JAPANESE YEN	157,699	167,123	-5.6%	131,215	20.2%
MEXICAN PESO	3,698	1,481	149.7%	2,120	74.4%
NEW ZEALND DOLLAR	0	1	-100.0%	0	-
RUSSIAN RUBLE	1,187	0	-	343	246.1%
SWISS FRANC	21,188	29,777	-28.8%	19,104	10.9%
JAPANESE YEN (EU)	943	203	364.5%	225	319.1%
EURO FX (EU)	5,595	3,637	53.8%	5,362	4.3%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	152	13	1,069.2%	298	-49.0%
BRITISH POUND (EU)	2,108	1,335	57.9%	2,097	0.5%
AUSTRALIAN DLR (EU)	559	39	1,333.3%	398	40.5%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	276,296	243,173	13.6%	276,879	-0.2%
FEEDER CATTLE	41,418	40,539	2.2%	37,913	9.2%
LEAN HOGS	195,462	199,783	-2.2%	179,804	8.7%
LUMBER	4,476	5,565	-19.6%	5,718	-21.7%
MILK	34,893	45,081	-22.6%	33,115	5.4%
MLK MID	0	0	-	0	-
NFD MILK	7,899	5,491	43.9%	7,924	-0.3%
BUTTER CS	6,541	6,179	5.9%	5,235	24.9%
CLASS IV MILK	2,509	2,926	-14.3%	2,677	-6.3%
DRY WHEY	5,763	7,108	-18.9%	5,354	7.6%
GSCI EXCESS RETURN FUT	34,417	31,715	8.5%	33,955	1.4%
GOLDMAN SACHS	11,631	12,535	-7.2%	11,815	-1.6%
HOUSING INDEX	37	57	-35.1%	44	-15.9%
HDD WEATHER	1,328	1,631	-18.6%	1,726	-23.1%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	827	450	83.8%	827	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	500	500	0.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	50	4,750	-98.9%	50	0.0%
WKLY AVG TEMP	0	0	-	0	-
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	35,079	36,935	-5.0%	32,658	7.4%
MALAYSIAN PALM SWAP	10,892	7,440	46.4%	9,812	11.0%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%

Commodities and Alternative Investments					
Options					
LIVE CATTLE	254,881	265,080	-3.8%	322,394	-20.9%
FEEDER CATTLE	37,763	39,656	-4.8%	30,950	22.0%
LEAN HOGS	174,939	219,408	-20.3%	218,196	-19.8%
LUMBER	482	706	-31.7%	895	-46.1%
MILK	63,278	84,763	-25.3%	61,920	2.2%
MLK MID	367	820	-55.2%	390	-5.9%
NFD MILK	12,501	7,054	77.2%	13,317	-6.1%
BUTTER CS	5,205	5,902	-11.8%	4,306	20.9%
CLASS IV MILK	3,076	4,524	-32.0%	3,301	-6.8%
DRY WHEY	486	2,904	-83.3%	496	-2.0%
HOUSING INDEX	0	0	-	0	-
HDD WEATHER	0	2,800	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,100	22,720	-37.9%	14,100	0.0%
CDD SEASONAL STRIP	0	8,500	-100.0%	0	-
HDD WEATHER EUROPEAN	5,500	2,000	175.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	3,500	32,300	-89.2%	3,500	0.0%
LV CATL CSO	25	0	-	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	35,074	26,579	32.0%	36,318	-3.4%



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Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Ags Futures					
PALM OIL	0	120	-100.0%	200	-100.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	10,926,644	11,073,295	-1.3%	11,116,521	-1.7%
Equity Index Futures	3,889,625	3,748,698	3.8%	3,652,751	6.5%
FX Futures	1,613,063	1,484,722	8.6%	1,632,787	-1.2%
Commodities and Alternative Invest	683,090	664,930	2.7%	658,578	3.7%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	0	120	-100.0%	200	-100.0%
TOTAL FUTURES	17,112,422	16,971,765	0.8%	17,060,837	0.3%
TOTAL OPTIONS GROUP					
Interest Rate Options	39,618,603	29,792,714	33.0%	36,479,619	8.6%
Equity Index Options	4,237,448	3,661,734	15.7%	4,243,435	-0.1%
FX Options	793,769	932,047	-14.8%	690,055	15.0%
Commodities and Alternative Invest	611,177	725,716	-15.8%	710,083	-13.9%
TOTAL OPTIONS	45,260,997	35,112,211	28.9%	42,123,192	7.4%
TOTAL COMBINED					
Interest Rate	50,545,247	40,866,009	23.7%	47,596,140	6.2%
Equity Index	8,127,073	7,410,432	9.7%	7,896,186	2.9%
FX	2,406,832	2,416,769	-0.4%	2,322,842	3.6%
Commodities and Alternative Invest	1,294,267	1,390,646	-6.9%	1,368,661	-5.4%
Foreign Exchange	0	0	-	0	-
Ags	0	120	-100.0%	200	-100.0%
GRAND TOTAL	62,373,419	52,083,976	19.8%	59,184,029	5.4%