



CME Exchange Open Interest Report - Monthly

	Open Interest JUL 2016	Open Interest JUL 2015	% CHG	Open Interest JUN 2016	% CHG
Interest Rate Futures					
EUROYEN	0	0	-	0	-
EURODOLLARS	10,404,479	11,757,591	-11.5%	10,033,050	3.7%
1-MONTH EURODOLLAR	1,067	12,627	-91.5%	2,599	-58.9%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	21,610,234	18,839,343	14.7%	23,506,045	-8.1%
EURO MIDCURVE	10,053,298	8,858,636	13.5%	9,424,372	6.7%
Equity Index Futures					
E-MINI S&P500	2,932,036	2,709,885	8.2%	3,016,077	-2.8%
S&P 500	97,664	109,403	-10.7%	86,992	12.3%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	82,317	80,633	2.1%	81,260	1.3%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	21	33	-36.4%	21	0.0%
S&P 500/VALUE	53,686	30	178,853.3%	51,796	3.6%
E-MINI RUSSELL 1000	16	0	-	32	-50.0%
E-MINI NASDAQ 100	277,359	357,310	-22.4%	193,181	43.6%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	36,000	54,949	-34.5%	34,745	3.6%
NIKKEI 225 (YEN) STOCK	75,125	120,154	-37.5%	75,066	0.1%
NASDAQ BIOTECH	124	202	-38.6%	0	-
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	223	0	-	210	6.2%
E-MINI RUSSELL 1000 GROWTH	34	0	-	12	183.3%
E-MINI RUSSELL 1000 VALUE	928	0	-	923	0.5%
IBOVESPA INDEX	266	29	817.2%	281	-5.3%
S&P CONSUMER STAPLES SECT	24,511	13,602	80.2%	25,093	-2.3%
S&P CONSUMER DSCRTNRY SE	10,156	8,450	20.2%	9,848	3.1%
S&P HEALTH CARE SECTOR	5,539	3,666	51.1%	5,336	3.8%
S&P UTILITIES SECTOR	20,706	2,348	781.9%	19,811	4.5%
S&P TECHNOLOGY SECTOR	4,709	4,623	1.9%	4,219	11.6%
S&P INDUSTRIAL SECTOR	10,802	1,507	616.8%	9,587	12.7%
S&P FINANCIAL SECTOR	5,429	4,395	23.5%	4,831	12.4%
S&P ENERGY SECTOR	2,797	1,871	49.5%	2,374	17.8%
S&P MATERIALS SECTOR	3,119	1,031	202.5%	1,161	168.6%



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Equity Index Options					
E-MINI S&P500	1,879,799	3,028,603	-37.9%	1,367,945	37.4%
S&P 500	220,044	675,473	-67.4%	140,602	56.5%
E-MINI MIDCAP	0	1	-100.0%	0	-
E-MINI NASDAQ 100	69,505	43,346	60.3%	68,927	0.8%
NASDAQ	0	0	-	0	-
EOM S&P 500	189,266	20,330	831.0%	276,226	-31.5%
EOM EMINI S&P	598,114	236,093	153.3%	761,541	-21.5%
EOW1 S&P 500	56,514	22,154	155.1%	48,061	17.6%
EOW1 EMINI S&P 500	468,828	377,128	24.3%	411,310	14.0%
EOW2 S&P 500	18,858	18,247	3.3%	46,662	-59.6%
EOW2 EMINI S&P 500	148,362	99,876	48.5%	257,986	-42.5%
EOW4 EMINI S&P 500	42,841	50,658	-15.4%	76,949	-44.3%
EOW3 EMINI S&P 500	1,339,205	0	-	1,574,689	-15.0%
EOW3 S&P 500	294,489	0	-	469,378	-37.3%
FX Futures					
AUSTRALIAN DOLLAR	102,717	168,197	-38.9%	72,831	41.0%
BRITISH POUND	233,415	174,135	34.0%	218,274	6.9%
BRAZIL REAL	36,322	22,085	64.5%	29,865	21.6%
CANADIAN DOLLAR	116,029	169,763	-31.7%	114,235	1.6%
E-MINI EURO FX	5,134	8,588	-40.2%	4,220	21.7%
EURO FX	388,553	365,803	6.2%	344,694	12.7%
E-MINI JAPANESE YEN	1,493	2,734	-45.4%	1,292	15.6%
JAPANESE YEN	165,572	248,154	-33.3%	144,108	14.9%
MEXICAN PESO	121,226	195,056	-37.9%	110,056	10.1%
NEW ZEALND DOLLAR	40,557	37,984	6.8%	44,937	-9.7%
NKR/USD CROSS RATE	947	874	8.4%	791	19.7%
RUSSIAN RUBLE	34,238	48,839	-29.9%	35,547	-3.7%
S.AFRICAN RAND	5,101	8,685	-41.3%	4,354	17.2%
SWISS FRANC	47,133	33,689	39.9%	35,693	32.1%
AD/CD CROSS RATES	0	2	-100.0%	0	-
AD/JY CROSS RATES	1,225	1,757	-30.3%	1,311	-6.6%
AD/NE CROSS RATES	24	10	140.0%	28	-14.3%
BP/JY CROSS RATES	372	224	66.1%	308	20.8%
BP/SF CROSS RATES	24	32	-25.0%	13	84.6%
CD/JY CROSS RATES	1	4	-75.0%	0	-
EC/AD CROSS RATES	674	698	-3.4%	562	19.9%
EC/CD CROSS RATES	801	753	6.4%	806	-0.6%
EC/NOK CROSS RATES	1	8	-87.5%	1	0.0%
EC/SEK CROSS RATES	248	441	-43.8%	248	0.0%
EFX/BP CROSS RATES	31,655	22,290	42.0%	29,367	7.8%
EFX/JY CROSS RATES	11,237	7,822	43.7%	9,783	14.9%
EFX/SF CROSS RATES	9,132	8,092	12.9%	11,217	-18.6%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,155	914	26.4%	1,037	11.4%
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)	1,458	142	926.8%	1,463	-0.3%

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FX Futures					
POLISH ZLOTY (EC)	1	0	-	0	-
SHEKEL	0	3	-100.0%	0	-
RMB USD	353	502	-29.7%	357	-1.1%
KOREAN WON	22	39	-43.6%	20	10.0%
TURKISH LIRA	0	3	-100.0%	0	-
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,008	5,641	6.5%	3,669	63.8%
E-MICRO GBP/USD	2,251	1,128	99.6%	1,913	17.7%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	3,001	2,897	3.6%	1,254	139.3%
MICRO CHF/USD	184	261	-29.5%	151	21.9%
FCXRX	0	0	-	0	0.0%
CHINESE RENMINBI (CNH)	2,248	323	596.0%	2,319	-3.1%
USDZAR	0	25	-100.0%	0	-
INDIAN RUPEE	533	336	58.6%	1,109	-51.9%
E-MICRO INR/USD	299	3	9,866.7%	458	-34.7%
E-MICRO USD/CNH	0	14	-100.0%	0	-
E-MICRO JPY/USD	1,864	858	117.2%	986	89.0%
E-MICRO CAD/USD	1,217	1,535	-20.7%	657	85.2%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	71,434	86,880	-17.8%	80,315	-11.1%
BRITISH POUND	118,238	104,953	12.7%	136,609	-13.4%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	64,614	70,694	-8.6%	66,047	-2.2%
EURO FX	259,654	364,028	-28.7%	314,851	-17.5%
JAPANESE YEN	177,151	152,613	16.1%	178,561	-0.8%
MEXICAN PESO	2,749	1,610	70.7%	2,346	17.2%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	150	-100.0%	0	-
SWISS FRANC	9,012	10,553	-14.6%	8,713	3.4%
JAPANESE YEN (EU)	1,773	631	181.0%	1,271	39.5%
EURO FX (EU)	5,250	2,577	103.7%	5,469	-4.0%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	109	131	-16.8%	32	240.6%
BRITISH POUND (EU)	1,400	90	1,455.6%	873	60.4%
AUSTRALIAN DLR (EU)	80	272	-70.6%	44	81.8%



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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	252,030	243,193	3.6%	242,870	3.8%
FEEDER CATTLE	44,992	42,689	5.4%	42,654	5.5%
LEAN HOGS	223,741	205,779	8.7%	257,415	-13.1%
LUMBER	5,436	5,614	-3.2%	3,967	37.0%
MILK	31,613	31,989	-1.2%	29,054	8.8%
MLK MID	0	0	-	0	0.0%
NFD MILK	5,594	6,748	-17.1%	5,516	1.4%
BUTTER CS	6,154	7,188	-14.4%	5,661	8.7%
CLASS IV MILK	3,850	3,184	20.9%	3,480	10.6%
DRY WHEY	4,088	4,563	-10.4%	3,806	7.4%
GSCI EXCESS RETURN FUT	42,733	27,709	54.2%	40,159	6.4%
GOLDMAN SACHS	12,144	12,430	-2.3%	11,723	3.6%
HOUSING INDEX	46	58	-20.7%	43	7.0%
HDD WEATHER	0	50	-100.0%	0	-
CDD WEATHER	2,200	1,950	12.8%	800	175.0%
HDD SEASONAL STRIP	0	202	-100.0%	0	-
CDD SEASONAL STRIP	1,425	1,254	13.6%	1,375	3.6%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	50	-100.0%	0	-
CAT EURO SEASONAL STRIP	250	0	-	250	0.0%
WKLY AVG TEMP	0	0	-	0	-
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	28,055	29,025	-3.3%	26,485	5.9%
MALAYSIAN PALM SWAP	17,840	8,600	107.4%	19,280	-7.5%
PALM OIL	0	0	-	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	240,018	247,488	-3.0%	219,890	9.2%
FEEDER CATTLE	42,338	47,815	-11.5%	35,374	19.7%
LEAN HOGS	169,158	239,777	-29.5%	159,056	6.4%
LUMBER	954	1,034	-7.7%	436	118.8%
MILK	80,302	65,155	23.2%	71,779	11.9%
MLK MID	335	507	-33.9%	275	21.8%
NFD MILK	7,186	12,189	-41.0%	6,363	12.9%
BUTTER CS	4,852	6,440	-24.7%	4,005	21.1%
CLASS IV MILK	6,219	3,270	90.2%	4,040	53.9%
DRY WHEY	558	2,349	-76.2%	523	6.7%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	500	150	233.3%	0	-
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	28,500	65,000	-56.2%	28,500	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
LV CATL CSO	195	12	1,525.0%	195	0.0%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	30,710	26,686	15.1%	28,864	6.4%
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	10,405,546	11,770,218	-11.6%	10,035,649	3.7%
Equity Index Futures	3,643,567	3,474,121	4.9%	3,622,856	0.6%
FX Futures	1,374,425	1,541,353	-10.8%	1,229,934	11.7%
Commodities and Alternative Invest	695,263	645,347	7.7%	707,610	-1.7%
Foreign Exchange Futures	0	0	-	0	-
TOTAL FUTURES	16,118,801	17,431,039	-7.5%	15,596,049	3.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	31,663,532	27,697,979	14.3%	32,930,417	-3.8%
Equity Index Options	5,325,825	4,571,909	16.5%	5,500,276	-3.2%
FX Options	711,464	795,182	-10.5%	795,131	-10.5%
Commodities and Alternative Invest	611,843	717,872	-14.8%	559,318	9.4%
TOTAL OPTIONS	38,312,664	33,782,942	13.4%	39,785,142	-3.7%



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TOTAL COMBINED					
Interest Rate	42,069,078	39,468,197	6.6%	42,966,066	-2.1%
Equity Index	8,969,392	8,046,030	11.5%	9,123,132	-1.7%
FX	2,085,889	2,336,535	-10.7%	2,025,065	3.0%
Commodities and Alternative Invest	1,307,106	1,363,219	-4.1%	1,266,928	3.2%
Foreign Exchange	0	0	-	0	-
GRAND TOTAL	54,431,465	51,213,981	6.3%	55,381,191	-1.7%