

## CME Exchange Open Interest Report - Monthly

	Open Interest SEP 2016	Open Interest SEP 2015	% CHG	Open Interest AUG 2016	% CHG
<b>Interest Rate Futures</b>					
EUROYEN	0	0	-	0	-
EURODOLLARS	11,187,717	11,092,683	0.9%	11,129,252	0.5%
1-MONTH EURODOLLAR	888	4,263	-79.2%	618	43.7%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
<b>Interest Rate Options</b>					
EURODOLLARS	22,702,784	17,390,406	30.5%	23,238,422	-2.3%
EURO MIDCURVE	8,714,026	7,960,101	9.5%	10,083,663	-13.6%
<b>Equity Index Futures</b>					
E-MINI S&P500	2,912,843	2,908,223	0.2%	3,110,845	-6.4%
S&P 500	63,062	102,654	-38.6%	100,345	-37.2%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	84,364	90,835	-7.1%	84,882	-0.6%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	19	33	-42.4%	24	-20.8%
S&P 500/VALUE	52,281	27	193,533.3%	52,046	0.5%
E-MINI RUSSELL 1000	35	1	3,400.0%	6	483.3%
E-MINI NASDAQ 100	302,669	266,031	13.8%	309,118	-2.1%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	32,860	47,424	-30.7%	37,916	-13.3%
NIKKEI 225 (YEN) STOCK	50,053	89,670	-44.2%	68,437	-26.9%
DJ US REAL ESTATE	269	0	-	1	26,800.0%
NASDAQ BIOTECH	124	70	77.1%	124	0.0%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	151	0	-	226	-33.2%
E-MINI RUSSELL 1000 GROWTH	76	1	7,500.0%	7	985.7%
E-MINI RUSSELL 1000 VALUE	784	1	78,300.0%	912	-14.0%
IBOVESPA INDEX	138	82	68.3%	207	-33.3%
S&P CONSUMER STAPLES SECT	11,605	11,942	-2.8%	12,540	-7.5%
S&P CONSUMER DSCRTNRY SE	10,902	7,486	45.6%	10,595	2.9%
S&P HEALTH CARE SECTOR	2,592	2,705	-4.2%	5,971	-56.6%
S&P UTILITIES SECTOR	7,645	5,050	51.4%	8,938	-14.5%
S&P TECHNOLOGY SECTOR	4,264	3,087	38.1%	4,784	-10.9%
S&P INDUSTRIAL SECTOR	11,155	4,148	168.9%	11,210	-0.5%
S&P FINANCIAL SECTOR	6,049	2,335	159.1%	5,979	1.2%
S&P ENERGY SECTOR	3,860	1,363	183.2%	3,642	6.0%
S&P MATERIALS SECTOR	3,973	1,607	147.2%	3,377	17.6%
NIFTY 50	677	2	33,750.0%	624	8.5%

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<b>Equity Index Options</b>					
E-MINI S&P500	1,240,966	2,763,364	-55.1%	2,554,869	-51.4%
S&P 500	87,310	557,473	-84.3%	320,258	-72.7%
E-MINI MIDCAP	0	0	-	2	-100.0%
E-MINI NASDAQ 100	54,689	36,636	49.3%	90,916	-39.8%
NASDAQ	0	0	-	0	-
EOM S&P 500	40,381	44,298	-8.8%	132,832	-69.6%
EOM EMINI S&P	600,058	208,429	187.9%	686,954	-12.6%
EOW1 S&P 500	60,215	21,374	181.7%	62,186	-3.2%
EOW1 EMINI S&P 500	404,375	402,440	0.5%	380,621	6.2%
EOW2 S&P 500	13,727	6,113	124.6%	21,859	-37.2%
EOW2 EMINI S&P 500	151,526	144,752	4.7%	218,802	-30.7%
EOW4 EMINI S&P 500	55,797	39,477	41.3%	72,114	-22.6%
EOW3 EMINI S&P 500	1,547,449	0	-	775,972	99.4%
EOW3 S&P 500	322,844	0	-	147,451	119.0%
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	110,537	142,515	-22.4%	107,743	2.6%
BRITISH POUND	245,637	158,538	54.9%	252,055	-2.5%
BRAZIL REAL	32,993	32,358	2.0%	34,838	-5.3%
CANADIAN DOLLAR	103,828	136,639	-24.0%	123,269	-15.8%
E-MINI EURO FX	4,622	6,391	-27.7%	4,775	-3.2%
EURO FX	339,222	324,147	4.7%	364,936	-7.0%
E-MINI JAPANESE YEN	848	1,954	-56.6%	1,979	-57.2%
JAPANESE YEN	155,684	172,437	-9.7%	165,535	-6.0%
MEXICAN PESO	157,204	142,497	10.3%	118,763	32.4%
NEW ZEALND DOLLAR	49,029	34,051	44.0%	48,820	0.4%
NKR/USD CROSS RATE	1,181	762	55.0%	1,237	-4.5%
RUSSIAN RUBLE	43,415	35,298	23.0%	39,660	9.5%
S.AFRICAN RAND	4,021	7,140	-43.7%	5,285	-23.9%
SWISS FRANC	39,487	38,639	2.2%	44,636	-11.5%
AD/CD CROSS RATES	1	2	-50.0%	0	-
AD/JY CROSS RATES	407	903	-54.9%	1,197	-66.0%
AD/NE CROSS RATES	2	14	-85.7%	32	-93.8%
BP/JY CROSS RATES	363	173	109.8%	520	-30.2%
BP/SF CROSS RATES	27	24	12.5%	18	50.0%
CD/JY CROSS RATES	0	10	-100.0%	1	-100.0%
EC/AD CROSS RATES	947	1,315	-28.0%	867	9.2%
EC/CD CROSS RATES	753	901	-16.4%	954	-21.1%
EC/NOK CROSS RATES	1	8	-87.5%	1	0.0%
EC/SEK CROSS RATES	238	372	-36.0%	260	-8.5%
EFX/BP CROSS RATES	29,982	19,111	56.9%	31,902	-6.0%
EFX/JY CROSS RATES	10,145	8,680	16.9%	11,211	-9.5%
EFX/SF CROSS RATES	15,192	9,189	65.3%	14,456	5.1%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,575	623	152.8%	1,285	22.6%
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)	1,706	111	1,436.9%	883	93.2%

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<b>FX Futures</b>					
POLISH ZLOTY (EC)	1	0	-	4	-75.0%
SHEKEL	0	1	-100.0%	0	-
RMB USD	325	943	-65.5%	348	-6.6%
KOREAN WON	22	158	-86.1%	23	-4.3%
TURKISH LIRA	0	0	-	0	-
TURKISH LIRA (EU)	0	1	-100.0%	0	-
E-MICRO EUR/USD	4,093	4,378	-6.5%	4,000	2.3%
E-MICRO GBP/USD	4,126	1,688	144.4%	3,619	14.0%
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	2,164	1,650	31.2%	2,603	-16.9%
MICRO CHF/USD	148	251	-41.0%	508	-70.9%
FCXRX	0	0	-	1	-100.0%
CHINESE RENMINBI (CNH)	2,290	1,112	105.9%	2,371	-3.4%
USDZAR	0	0	-	0	-
INDIAN RUPEE	528	358	47.5%	669	-21.1%
E-MICRO INR/USD	115	7	1,542.9%	64	79.7%
E-MICRO USD/CNH	0	3	-100.0%	0	-
E-MICRO JPY/USD	1,706	669	155.0%	1,267	34.6%
E-MICRO CAD/USD	1,111	1,099	1.1%	1,320	-15.8%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
<b>FX Options</b>					
AUSTRALIAN DOLLAR	81,331	89,083	-8.7%	74,790	8.7%
BRITISH POUND	104,386	98,442	6.0%	116,463	-10.4%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	61,542	53,621	14.8%	63,281	-2.7%
EURO FX	218,507	308,753	-29.2%	259,420	-15.8%
JAPANESE YEN	131,786	152,314	-13.5%	167,583	-21.4%
MEXICAN PESO	6,849	1,458	369.8%	3,230	112.0%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	5,781	8,202	-29.5%	7,748	-25.4%
JAPANESE YEN (EU)	115	606	-81.0%	845	-86.4%
EURO FX (EU)	886	2,161	-59.0%	2,692	-67.1%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	91	51	78.4%	121	-24.8%
BRITISH POUND (EU)	604	564	7.1%	782	-22.8%
AUSTRALIAN DLR (EU)	22	217	-89.9%	102	-78.4%
CAD/USD PQO 2pm Fix	5,443	0	-	594	816.3%
JPY/USD PQO 2pm Fix	6,721	0	-	533	1,161.0%
CHF/USD PQO 2pm Fix	640	0	-	72	788.9%
AUD/USD PQO 2pm Fix	3,689	0	-	481	666.9%
EUR/USD PQO 2pm Fix	11,665	0	-	1,267	820.7%
GBP/USD PQO 2pm Fix	5,705	0	-	772	639.0%
OTC AUDUSD SUB	0	0	-	15	-100.0%

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<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
LIVE CATTLE	265,592	262,738	1.1%	257,745	3.0%
FEEDER CATTLE	43,530	35,826	21.5%	40,829	6.6%
LEAN HOGS	223,840	200,597	11.6%	210,109	6.5%
LUMBER	3,790	6,611	-42.7%	4,109	-7.8%
MILK	33,871	29,177	16.1%	34,573	-2.0%
MLK MID	0	33	-100.0%	5	-100.0%
NFD MILK	5,430	6,437	-15.6%	5,762	-5.8%
BUTTER CS	7,199	6,612	8.9%	7,198	0.0%
CLASS IV MILK	4,326	2,650	63.2%	4,009	7.9%
DRY WHEY	4,706	3,983	18.2%	4,532	3.8%
GSCI EXCESS RETURN FUT	40,522	29,604	36.9%	40,819	-0.7%
GOLDMAN SACHS	14,785	13,257	11.5%	13,250	11.6%
HOUSING INDEX	42	52	-19.2%	36	16.7%
HDD WEATHER	250	4,275	-94.2%	0	-
CDD WEATHER	375	300	25.0%	1,925	-80.5%
HDD SEASONAL STRIP	0	377	-100.0%	0	-
CDD SEASONAL STRIP	1,425	104	1,270.2%	1,425	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	100	50	100.0%	0	-
CAT EURO SEASONAL STRIP	250	0	-	250	0.0%
WKLY AVG TEMP	0	0	-	0	-
USD CRUDE PALM OIL	1,080	0	-	120	800.0%
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	25,256	25,477	-0.9%	27,487	-8.1%
MALAYSIAN PALM SWAP	21,412	9,540	124.4%	20,068	6.7%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	13,072	30.3%



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<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
LIVE CATTLE	250,500	315,762	-20.7%	212,997	17.6%
FEEDER CATTLE	29,561	28,993	2.0%	31,620	-6.5%
LEAN HOGS	212,292	249,545	-14.9%	166,171	27.8%
LUMBER	1,143	1,047	9.2%	684	67.1%
MILK	84,802	51,958	63.2%	70,329	20.6%
MLK MID	469	415	13.0%	426	10.1%
NFD MILK	6,168	9,478	-34.9%	4,913	25.5%
BUTTER CS	4,717	4,341	8.7%	3,943	19.6%
CLASS IV MILK	7,931	2,767	186.6%	6,263	26.6%
DRY WHEY	651	1,428	-54.4%	625	4.2%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	500	0	-	1,000	-50.0%
HDD SEASONAL STRIP	5,000	5,500	-9.1%	0	-
CDD SEASONAL STRIP	28,000	51,000	-45.1%	28,500	-1.8%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	2,500	0.0%	0	-
LV CATL CSO	11	2	450.0%	5	120.0%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	29,335	21,790	34.6%	25,299	16.0%
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	0	-	0	-
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	11,188,605	11,096,946	0.8%	11,129,870	0.5%
Equity Index Futures	3,562,450	3,544,777	0.5%	3,832,756	-7.1%
FX Futures	1,365,676	1,287,130	6.1%	1,393,915	-2.0%
Commodities and Alternative Invest	714,814	650,772	9.8%	687,323	4.0%
Foreign Exchange Futures	0	0	-	0	-
<b>TOTAL FUTURES</b>	<b>16,831,545</b>	<b>16,579,625</b>	<b>1.5%</b>	<b>17,043,864</b>	<b>-1.2%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	31,416,810	25,350,507	23.9%	33,322,085	-5.7%
Equity Index Options	4,579,337	4,224,356	8.4%	5,464,836	-16.2%
FX Options	645,763	715,472	-9.7%	700,791	-7.9%
Commodities and Alternative Invest	663,598	746,526	-11.1%	552,793	20.0%
<b>TOTAL OPTIONS</b>	<b>37,305,508</b>	<b>31,036,861</b>	<b>20.2%</b>	<b>40,040,505</b>	<b>-6.8%</b>



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<b>TOTAL COMBINED</b>					
Interest Rate	42,605,415	36,447,453	16.9%	44,451,955	-4.2%
Equity Index	8,141,787	7,769,133	4.8%	9,297,592	-12.4%
FX	2,011,439	2,002,602	0.4%	2,094,706	-4.0%
Commodities and Alternative Invest	1,378,412	1,397,298	-1.4%	1,240,116	11.2%
Foreign Exchange	0	0	-	0	-
<b>GRAND TOTAL</b>	<b>54,137,053</b>	<b>47,616,486</b>	<b>13.7%</b>	<b>57,084,369</b>	<b>-5.2%</b>