

CME Exchange Open Interest Report - Monthly

	Open Interest JUL 2015	Open Interest JUL 2014	% CHG	Open Interest JUN 2015	% CHG
Interest Rate Futures					
EUROYEN	0	1	-100.0%	0	-
EURODOLLARS	11,757,591	12,496,318	-5.9%	11,081,566	6.1%
EMINI ED	0	0	-	0	-
1-MONTH EURODOLLAR	12,627	3,592	251.5%	10,461	20.7%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
EURO BONDS	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	18,839,343	11,891,880	58.4%	16,554,359	13.8%
EURO MIDCURVE	8,858,636	13,125,178	-32.5%	8,791,321	0.8%
Equity Index Futures					
E-MINI S&P500	2,709,885	2,964,293	-8.6%	2,650,363	2.2%
S&P 500	109,403	153,096	-28.5%	97,027	12.8%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	80,633	91,426	-11.8%	90,961	-11.4%
S&P 400 MIDCAP	0	524	-100.0%	0	-
S&P 500 GROWTH	33	50	-34.0%	34	-2.9%
S&P 500/VALUE	30	95	-68.4%	31	-3.2%
E-MINI NASDAQ 100	357,310	369,567	-3.3%	312,326	14.4%
NASDAQ	0	4,857	-100.0%	0	-
NIKKEI 225 (\$) STOCK	54,949	62,137	-11.6%	54,872	0.1%
NIKKEI 225 (YEN) STOCK	120,154	94,956	26.5%	118,381	1.5%
NASDAQ BIOTECH	202	0	-	262	-22.9%
E-MICRO NIFTY	0	0	-	0	-
IBOVESPA INDEX	29	68	-57.4%	12	141.7%
S&P CONSUMER STAPLES SECT	13,602	5,163	163.5%	12,917	5.3%
S&P CONSUMER DSCRTNRY SE	8,450	1,804	368.4%	8,482	-0.4%
S&P HEALTH CARE SECTOR	3,666	3,361	9.1%	3,562	2.9%
S&P UTILITIES SECTOR	2,348	1,878	25.0%	2,309	1.7%
S&P TECHNOLOGY SECTOR	4,623	2,429	90.3%	4,490	3.0%
S&P INDUSTRIAL SECTOR	1,507	3,254	-53.7%	1,701	-11.4%
S&P FINANCIAL SECTOR	4,395	2,164	103.1%	3,903	12.6%
S&P ENERGY SECTOR	1,871	731	156.0%	1,613	16.0%
S&P MATERIALS SECTOR	1,031	868	18.8%	1,004	2.7%

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Equity Index Options					
E-MINI S&P500	3,028,603	2,429,018	24.7%	2,918,442	3.8%
S&P 500	675,473	402,904	67.7%	541,184	24.8%
E-MINI MIDCAP	1	169	-99.4%	0	-
E-MINI NASDAQ 100	43,346	134,195	-67.7%	46,427	-6.6%
NASDAQ	0	12	-100.0%	0	-
EOM S&P 500	20,330	5,799	250.6%	26,188	-22.4%
EOM EMINI S&P	236,093	123,247	91.6%	174,768	35.1%
EOW1 S&P 500	22,154	24,088	-8.0%	15,623	41.8%
EOW1 EMINI S&P 500	377,128	294,494	28.1%	372,004	1.4%
EOW2 S&P 500	18,247	23,381	-22.0%	11,443	59.5%
EOW2 EMINI S&P 500	99,876	167,336	-40.3%	178,164	-43.9%
EOW4 EMINI S&P 500	50,658	48,197	5.1%	53,041	-4.5%
FX Futures					
AUSTRALIAN DOLLAR	168,197	104,092	61.6%	118,502	41.9%
BRITISH POUND	174,135	233,346	-25.4%	181,432	-4.0%
BRAZIL REAL	22,085	37,644	-41.3%	19,096	15.7%
CANADIAN DOLLAR	169,763	118,550	43.2%	91,821	84.9%
E-MINI EURO FX	8,588	4,681	83.5%	8,168	5.1%
EURO FX	365,803	365,168	0.2%	346,782	5.5%
E-MINI JAPANESE YEN	2,734	1,146	138.6%	3,017	-9.4%
JAPANESE YEN	248,154	193,169	28.5%	253,769	-2.2%
MEXICAN PESO	195,056	147,705	32.1%	112,062	74.1%
NEW ZEALND DOLLAR	37,984	28,311	34.2%	43,265	-12.2%
NKR/USD CROSS RATE	874	486	79.8%	835	4.7%
RUSSIAN RUBLE	48,839	39,609	23.3%	41,744	17.0%
S.AFRICAN RAND	8,685	4,150	109.3%	7,842	10.7%
SWISS FRANC	33,689	49,978	-32.6%	21,474	56.9%
AD/CD CROSS RATES	2	3	-33.3%	0	0.0%
AD/JY CROSS RATES	1,757	1,550	13.4%	1,226	43.3%
AD/NE CROSS RATES	10	33	-69.7%	7	42.9%
BP/JY CROSS RATES	224	1,866	-88.0%	331	-32.3%
BP/SF CROSS RATES	32	231	-86.1%	37	-13.5%
CD/JY CROSS RATES	4	41	-90.2%	6	-33.3%
EC/AD CROSS RATES	698	599	16.5%	840	-16.9%
EC/CD CROSS RATES	753	730	3.2%	1,032	-27.0%
EC/NOK CROSS RATES	8	10	-20.0%	8	0.0%
EC/SEK CROSS RATES	441	146	202.1%	527	-16.3%
EFX/BP CROSS RATES	22,290	19,147	16.4%	22,096	0.9%
EFX/JY CROSS RATES	7,822	8,491	-7.9%	7,962	-1.8%
EFX/SF CROSS RATES	8,092	11,048	-26.8%	5,733	41.1%
SF/JY CROSS RATES	0	2	-100.0%	0	-
SKR/USD CROSS RATES	914	411	122.4%	905	1.0%
CZECK KORUNA (US)	0	1	-100.0%	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	90	-100.0%	0	-
HUNGARIAN FORINT (EC)	0	37	-100.0%	0	-
POLISH ZLOTY (US)	142	954	-85.1%	6	2,266.7%
POLISH ZLOTY (EC)	0	925	-100.0%	0	-
SHEKEL	3	114	-97.4%	3	0.0%

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FX Futures					
RMB USD	502	405	24.0%	524	-4.2%
RMB EURO	0	0	-	0	-
KOREAN WON	39	74	-47.3%	30	30.0%
TURKISH LIRA	3	1,898	-99.8%	1	200.0%
TURKISH LIRA (EU)	0	2,217	-100.0%	0	-
E-MICRO EUR/USD	5,641	5,176	9.0%	3,964	42.3%
E-MICRO GBP/USD	1,128	1,186	-4.9%	1,074	5.0%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	10	13	-23.1%	10	0.0%
E-MICRO AUD/USD	2,897	1,011	186.5%	1,167	148.2%
MICRO CHF/USD	261	673	-61.2%	204	27.9%
CHINESE RENMINBI (CNH)	323	559	-42.2%	301	7.3%
USDZAR	25	21	19.0%	0	-
INDIAN RUPEE	336	552	-39.1%	1,380	-75.7%
E-MICRO INR/USD	3	751	-99.6%	23	-87.0%
E-MICRO USD/CNH	14	16	-12.5%	8	75.0%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
E-MICRO JPY/USD	858	810	5.9%	780	10.0%
E-MICRO CAD/USD	1,535	551	178.6%	651	135.8%
FX Options					
AUSTRALIAN DOLLAR	86,880	71,249	21.9%	63,340	37.2%
BRITISH POUND	104,953	132,040	-20.5%	116,666	-10.0%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	70,694	73,459	-3.8%	55,752	26.8%
EURO FX	364,028	270,007	34.8%	394,442	-7.7%
JAPANESE YEN	152,613	161,009	-5.2%	148,545	2.7%
MEXICAN PESO	1,610	202	697.0%	1,209	33.2%
NEW ZEALND DOLLAR	0	373	-100.0%	0	-
RUSSIAN RUBLE	150	1,207	-87.6%	0	-
SWISS FRANC	10,553	14,690	-28.2%	7,552	39.7%
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	631	547	15.4%	227	178.0%
EURO FX (EU)	2,577	4,398	-41.4%	5,140	-49.9%
SWISS FRANC (EU)	0	28	-100.0%	0	-
CANADIAN DOLLAR (EU)	131	71	84.5%	0	-
BRITISH POUND (EU)	90	482	-81.3%	135	-33.3%
AUSTRALIAN DLR (EU)	272	75	262.7%	164	65.9%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	243,193	342,191	-28.9%	251,482	-3.3%
FEEDER CATTLE	42,689	48,049	-11.2%	43,491	-1.8%
LEAN HOGS	205,779	249,171	-17.4%	220,850	-6.8%
LUMBER	5,614	4,454	26.0%	4,026	39.4%
MILK	31,989	25,277	26.6%	32,661	-2.1%
MLK MID	0	0	#DIV/0	0	-
NFD MILK	6,748	2,917	131.3%	5,749	17.4%
BUTTER CS	7,188	4,918	46.2%	6,913	4.0%
CLASS IV MILK	3,184	6,343	-49.8%	2,200	44.7%
DRY WHEY	4,563	2,702	68.9%	4,682	-2.5%
GSCI EXCESS RETURN FUT	27,709	24,240	14.3%	27,346	1.3%
GOLDMAN SACHS	12,430	9,177	35.4%	12,163	2.2%
HOUSING INDEX	58	88	-34.1%	58	0.0%
HDD WEATHER	50	300	-83.3%	50	0.0%
CDD WEATHER	1,950	5,385	-63.8%	2,850	-31.6%
HDD SEASONAL STRIP	202	0	-	152	32.9%
CDD SEASONAL STRIP	1,254	100	1,154.0%	1,154	8.7%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	400	-100.0%	0	-
HDD EURO SEASONAL STRIP	50	0	-	50	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	150	-100.0%	0	-
USD CRUDE PALM OIL	0	0	-	0	-
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	29,025	11,763	146.7%	27,746	4.6%
MALAYSIAN PALM SWAP	8,600	8,200	4.9%	8,740	-1.6%
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	247,488	399,616	-38.1%	220,074	12.5%
FEEDER CATTLE	47,815	52,377	-8.7%	38,076	25.6%
LEAN HOGS	239,777	254,410	-5.8%	221,403	8.3%
LUMBER	1,034	1,139	-9.2%	658	57.1%
MILK	65,155	69,035	-5.6%	67,358	-3.3%
MLK MID	507	612	-17.2%	541	-6.3%
NFD MILK	12,189	4,411	176.3%	8,493	43.5%
BUTTER CS	6,440	4,155	55.0%	6,194	4.0%
CLASS IV MILK	3,270	9,202	-64.5%	3,837	-14.8%
DRY WHEY	2,349	1,880	24.9%	2,672	-12.1%
HOUSING INDEX	0	35	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
CDD WEATHER	150	700	-78.6%	150	0.0%
HDD SEASONAL STRIP	0	615	-100.0%	0	-
CDD SEASONAL STRIP	65,000	28,980	124.3%	65,000	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
LV CATL CSO	12	10	20.0%	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	26,686	9,498	181.0%	23,742	12.4%
LN HOGS CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Ags Futures					
PALM OIL	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	11,770,218	12,499,911	-5.8%	11,092,027	6.1%
Equity Index Futures	3,474,121	3,762,721	-7.7%	3,364,250	3.3%
FX Futures	1,541,353	1,390,377	10.9%	1,300,645	18.5%
Commodities and Alternative Invest	645,347	758,897	-15.0%	665,435	-3.0%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	0	0	-	0	-
TOTAL FUTURES	17,431,039	18,411,906	-5.3%	16,422,357	6.1%
TOTAL OPTIONS GROUP					
Interest Rate Options	27,697,979	25,017,058	10.7%	25,345,680	9.3%
Equity Index Options	4,571,909	3,652,840	25.2%	4,337,284	5.4%
FX Options	795,182	729,837	9.0%	793,172	0.3%
Commodities and Alternative Invest	717,872	836,675	-14.2%	658,198	9.1%
TOTAL OPTIONS	33,782,942	30,236,410	11.7%	31,134,334	8.5%



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TOTAL COMBINED					
Interest Rate	39,468,197	37,516,969	5.2%	36,437,707	8.3%
Equity Index	8,046,030	7,415,561	8.5%	7,701,534	4.5%
FX	2,336,535	2,120,214	10.2%	2,093,817	11.6%
Commodities and Alternative Invest	1,363,219	1,595,572	-14.6%	1,323,633	3.0%
Foreign Exchange	0	0	-	0	-
Ags	0	0	-	0	-
GRAND TOTAL	51,213,981	48,648,316	5.3%	47,556,691	7.7%