

## CME Exchange Open Interest Report - Monthly

	Open Interest MAR 2016	Open Interest MAR 2015	% CHG	Open Interest FEB 2016	% CHG
<b>Interest Rate Futures</b>					
EUROYEN	0	0	-	0	-
EURODOLLARS	9,791,466	10,809,519	-9.4%	10,925,411	-10.4%
1-MONTH EURODOLLAR	998	8,817	-88.7%	1,233	-19.1%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	50	-100.0%	0	-
<b>Interest Rate Options</b>					
EURODOLLARS	25,667,505	17,224,034	49.0%	27,177,154	-5.6%
EURO MIDCURVE	9,265,760	9,263,901	0.0%	12,441,449	-25.5%
<b>Equity Index Futures</b>					
E-MINI S&P500	2,855,475	2,670,043	6.9%	3,150,632	-9.4%
S&P 500	67,236	103,357	-34.9%	146,314	-54.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	83,967	87,578	-4.1%	96,819	-13.3%
S&P 400 MIDCAP	0	319	-100.0%	0	-
S&P 500 GROWTH	17	39	-56.4%	24	-29.2%
S&P 500/VALUE	29,862	31	96,229.0%	28,809	3.7%
E-MINI RUSSELL 1000	30	0	-	30	0.0%
E-MINI NASDAQ 100	220,746	320,086	-31.0%	253,779	-13.0%
NASDAQ	0	4,509	-100.0%	0	-
NIKKEI 225 (\$) STOCK	30,649	59,404	-48.4%	41,169	-25.6%
NIKKEI 225 (YEN) STOCK	62,780	98,704	-36.4%	101,868	-38.4%
NASDAQ BIOTECH	0	200	-100.0%	0	-
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	200	0	-	220	-9.1%
E-MINI RUSSELL 1000 GROWTH	39	0	-	179	-78.2%
E-MINI RUSSELL 1000 VALUE	18	0	-	116	-84.5%
IBOVESPA INDEX	315	47	570.2%	115	173.9%
S&P CONSUMER STAPLES SECT	23,321	2,910	701.4%	21,867	6.6%
S&P CONSUMER DSCRTNRY SE	6,130	1,533	299.9%	8,747	-29.9%
S&P HEALTH CARE SECTOR	3,722	3,651	1.9%	3,494	6.5%
S&P UTILITIES SECTOR	14,761	1,461	910.3%	14,015	5.3%
S&P TECHNOLOGY SECTOR	2,773	3,107	-10.7%	3,238	-14.4%
S&P INDUSTRIAL SECTOR	6,379	940	578.6%	6,037	5.7%
S&P FINANCIAL SECTOR	9,234	2,275	305.9%	6,786	36.1%
S&P ENERGY SECTOR	1,798	1,761	2.1%	2,207	-18.5%
S&P MATERIALS SECTOR	1,257	1,439	-12.6%	3,160	-60.2%

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<b>Equity Index Options</b>					
E-MINI S&P500	2,733,987	2,526,047	8.2%	2,863,481	-4.5%
S&P 500	501,714	430,231	16.6%	573,756	-12.6%
E-MINI MIDCAP	2	0	-	0	-
E-MINI NASDAQ 100	56,980	53,242	7.0%	87,614	-35.0%
NASDAQ	0	10	-100.0%	0	-
EOM S&P 500	105,866	14,801	615.3%	27,106	290.6%
EOM EMINI S&P	354,331	99,871	254.8%	199,869	77.3%
EOW1 S&P 500	23,604	8,671	172.2%	26,577	-11.2%
EOW1 EMINI S&P 500	317,839	206,543	53.9%	289,186	9.9%
EOW2 S&P 500	38,378	14,566	163.5%	14,290	168.6%
EOW2 EMINI S&P 500	180,194	185,248	-2.7%	109,622	64.4%
EOW4 EMINI S&P 500	41,786	41,635	0.4%	23,550	77.4%
EOW5 EMINI S&P 500	38,998	0	-	4,487	769.1%
EOW5 S&P 500	58,095	0	-	17,910	224.4%
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	120,776	138,297	-12.7%	122,821	-1.7%
BRITISH POUND	244,673	182,569	34.0%	274,875	-11.0%
BRAZIL REAL	45,071	25,906	74.0%	14,009	221.7%
CANADIAN DOLLAR	105,938	110,514	-4.1%	159,085	-33.4%
E-MINI EURO FX	5,824	6,746	-13.7%	6,818	-14.6%
EURO FX	342,782	460,773	-25.6%	422,229	-18.8%
E-MINI JAPANESE YEN	1,074	1,956	-45.1%	1,828	-41.2%
JAPANESE YEN	149,929	177,537	-15.6%	262,291	-42.8%
MEXICAN PESO	111,137	157,703	-29.5%	141,856	-21.7%
NEW ZEALND DOLLAR	28,293	24,065	17.6%	31,986	-11.5%
NKR/USD CROSS RATE	1,138	876	29.9%	1,167	-2.5%
RUSSIAN RUBLE	27,130	56,354	-51.9%	30,030	-9.7%
S.AFRICAN RAND	4,291	7,063	-39.2%	5,188	-17.3%
SWISS FRANC	36,241	34,168	6.1%	47,613	-23.9%
AD/CD CROSS RATES	0	11	-100.0%	6	-100.0%
AD/JY CROSS RATES	505	794	-36.4%	891	-43.3%
AD/NE CROSS RATES	27	5	440.0%	12	125.0%
BP/JY CROSS RATES	287	194	47.9%	689	-58.3%
BP/SF CROSS RATES	2	34	-94.1%	62	-96.8%
CD/JY CROSS RATES	0	4	-100.0%	3	-100.0%
EC/AD CROSS RATES	557	970	-42.6%	862	-35.4%
EC/CD CROSS RATES	886	1,781	-50.3%	1,334	-33.6%
EC/NOK CROSS RATES	1	238	-99.6%	1	0.0%
EC/SEK CROSS RATES	273	413	-33.9%	272	0.4%
EFX/BP CROSS RATES	32,203	14,722	118.7%	34,193	-5.8%
EFX/JY CROSS RATES	12,046	5,925	103.3%	12,668	-4.9%
EFX/SF CROSS RATES	8,604	6,505	32.3%	15,105	-43.0%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	918	748	22.7%	860	6.7%
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)	401	8	4,912.5%	462	-13.2%

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<b>FX Futures</b>					
POLISH ZLOTY (EC)	2,367	5	47,240.0%	1,708	38.6%
SHEKEL	0	1	-100.0%	0	-
RMB USD	513	698	-26.5%	833	-38.4%
KOREAN WON	21	32	-34.4%	22	-4.5%
TURKISH LIRA	0	5	-100.0%	7	-100.0%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	3,743	4,471	-16.3%	6,085	-38.5%
E-MICRO GBP/USD	1,574	818	92.4%	2,760	-43.0%
E-MICRO USD/CAD	3	0	-	2	50.0%
E-MICRO USD/CHF	1	1	0.0%	0	-
E-MICRO USD/JPY	10	14	-28.6%	10	0.0%
E-MICRO AUD/USD	2,516	825	205.0%	2,773	-9.3%
MICRO CHF/USD	1,131	236	379.2%	516	119.2%
CHINESE RENMINBI (CNH)	3,228	358	801.7%	3,369	-4.2%
USDZAR	0	32	-100.0%	0	0.0%
INDIAN RUPEE	320	715	-55.2%	903	-64.6%
E-MICRO INR/USD	87	8	987.5%	30	190.0%
E-MICRO USD/CNH	0	105	-100.0%	25	-100.0%
E-MICRO JPY/USD	1,364	587	132.4%	2,696	-49.4%
E-MICRO CAD/USD	2,188	678	222.7%	2,108	3.8%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
<b>FX Options</b>					
AUSTRALIAN DOLLAR	75,535	82,309	-8.2%	74,175	1.8%
BRITISH POUND	119,879	173,626	-31.0%	122,710	-2.3%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	79,534	67,321	18.1%	83,466	-4.7%
EURO FX	292,090	433,977	-32.7%	320,289	-8.8%
JAPANESE YEN	139,546	123,706	12.8%	157,699	-11.5%
MEXICAN PESO	1,742	1,998	-12.8%	3,698	-52.9%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	1,187	0	-	1,187	0.0%
SWISS FRANC	11,000	21,461	-48.7%	21,188	-48.1%
JAPANESE YEN (EU)	852	92	826.1%	943	-9.7%
EURO FX (EU)	3,448	5,870	-41.3%	5,595	-38.4%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	32	4	700.0%	152	-78.9%
BRITISH POUND (EU)	2,089	1,243	68.1%	2,108	-0.9%
AUSTRALIAN DLR (EU)	481	0	-	559	-14.0%

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	Open Interest MAR 2016	Open Interest MAR 2015	% CHG	Open Interest FEB 2016	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
LIVE CATTLE	291,595	277,989	4.9%	276,296	5.5%
FEEDER CATTLE	38,734	40,789	-5.0%	41,418	-6.5%
LEAN HOGS	230,656	217,019	6.3%	195,462	18.0%
LUMBER	5,025	7,034	-28.6%	4,476	12.3%
MILK	30,586	43,039	-28.9%	34,893	-12.3%
MLK MID	0	0	-	0	-
NFD MILK	5,732	5,876	-2.5%	7,899	-27.4%
BUTTER CS	5,798	6,806	-14.8%	6,541	-11.4%
CLASS IV MILK	2,046	2,994	-31.7%	2,509	-18.5%
DRY WHEY	4,574	6,304	-27.4%	5,763	-20.6%
GSCI EXCESS RETURN FUT	36,397	32,519	11.9%	34,417	5.8%
GOLDMAN SACHS	11,520	12,075	-4.6%	11,631	-1.0%
HOUSING INDEX	37	64	-42.2%	37	0.0%
HDD WEATHER	550	1,200	-54.2%	1,328	-58.6%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	827	450	83.8%	827	0.0%
CDD SEASONAL STRIP	750	50	1,400.0%	0	-
HDD WEATHER EUROPEAN	600	500	20.0%	500	20.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	100	4,750	-97.9%	50	100.0%
WKLY AVG TEMP	0	0	-	0	-
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	31,881	35,285	-9.6%	35,079	-9.1%
MALAYSIAN PALM SWAP	13,872	7,200	92.7%	10,892	27.4%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%

<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
LIVE CATTLE	290,380	298,565	-2.7%	254,881	13.9%
FEEDER CATTLE	31,183	33,877	-8.0%	37,763	-17.4%
LEAN HOGS	184,513	267,376	-31.0%	174,939	5.5%
LUMBER	1,033	1,078	-4.2%	482	114.3%
MILK	56,897	78,320	-27.4%	63,278	-10.1%
MLK MID	319	770	-58.6%	367	-13.1%
NFD MILK	7,921	9,046	-12.4%	12,501	-36.6%
BUTTER CS	4,215	5,742	-26.6%	5,205	-19.0%
CLASS IV MILK	2,778	4,208	-34.0%	3,076	-9.7%
DRY WHEY	214	2,995	-92.9%	486	-56.0%
HOUSING INDEX	0	0	-	0	-
HDD WEATHER	0	1,200	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,100	19,720	-28.5%	14,100	0.0%
CDD SEASONAL STRIP	13,500	28,000	-51.8%	0	-
HDD WEATHER EUROPEAN	5,500	1,000	450.0%	5,500	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	7	257.1%	25	0.0%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	28,240	27,163	4.0%	35,074	-19.5%



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<b>Foreign Exchange Futures</b>					
CHILEAN PESO	4	0	-	0	-
<b>Ags Futures</b>					
PALM OIL	0	40	-100.0%	0	-
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	9,792,464	10,818,386	-9.5%	10,926,644	-10.4%
Equity Index Futures	3,420,709	3,363,394	1.7%	3,889,625	-12.1%
FX Futures	1,300,073	1,426,468	-8.9%	1,613,063	-19.4%
Commodities and Alternative Invest	724,352	715,015	1.3%	683,090	6.0%
Foreign Exchange Futures	4	0	-	0	-
Ags Futures	0	40	-100.0%	0	-
<b>TOTAL FUTURES</b>	<b>15,237,602</b>	<b>16,323,303</b>	<b>-6.7%</b>	<b>17,112,422</b>	<b>-11.0%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	34,933,265	26,487,935	31.9%	39,618,603	-11.8%
Equity Index Options	4,451,774	3,580,865	24.3%	4,237,448	5.1%
FX Options	727,415	911,607	-20.2%	793,769	-8.4%
Commodities and Alternative Invest	644,318	811,367	-20.6%	611,177	5.4%
<b>TOTAL OPTIONS</b>	<b>40,756,772</b>	<b>31,791,774</b>	<b>28.2%</b>	<b>45,260,997</b>	<b>-10.0%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	44,725,729	37,306,321	19.9%	50,545,247	-11.5%
Equity Index	7,872,483	6,944,259	13.4%	8,127,073	-3.1%
FX	2,027,488	2,338,075	-13.3%	2,406,832	-15.8%
Commodities and Alternative Invest	1,368,670	1,526,382	-10.3%	1,294,267	5.7%
Foreign Exchange	4	0	-	0	-
Ags	0	40	-100.0%	0	-
<b>GRAND TOTAL</b>	<b>55,994,374</b>	<b>48,115,077</b>	<b>16.4%</b>	<b>62,373,419</b>	<b>-10.2%</b>