

CME Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
Interest Rate Futures					
EUROYEN	0	0	-	0	-
EURODOLLARS	11,560,933	11,296,155	2.3%	11,187,717	3.3%
1-MONTH EURODOLLAR	1,169	4,396	-73.4%	888	31.6%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	22,741,086	19,794,245	14.9%	22,702,784	0.2%
EURO MIDCURVE	9,722,048	9,956,930	-2.4%	8,714,026	11.6%
Equity Index Futures					
E-MINI S&P500	3,028,114	2,850,043	6.2%	2,912,843	4.0%
S&P 500	85,383	99,474	-14.2%	63,062	35.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	82,842	86,165	-3.9%	84,364	-1.8%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	17	35	-51.4%	19	-10.5%
S&P 500/VALUE	53,561	33	162,206.1%	52,281	2.4%
E-MINI RUSSELL 1000	18	24	-25.0%	35	-48.6%
E-MINI NASDAQ 100	317,273	335,123	-5.3%	302,669	4.8%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	36,132	51,062	-29.2%	32,860	10.0%
NIKKEI 225 (YEN) STOCK	60,346	94,784	-36.3%	50,053	20.6%
DJ US REAL ESTATE	188	0	-	269	-30.1%
NASDAQ BIOTECH	142	70	102.9%	124	14.5%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	173	171	1.2%	151	14.6%
E-MINI RUSSELL 1000 GROWTH	64	10	540.0%	76	-15.8%
E-MINI RUSSELL 1000 VALUE	778	13	5,884.6%	784	-0.8%
IBOVESPA INDEX	233	62	275.8%	138	68.8%
S&P CONSUMER STAPLES SECT	13,263	12,365	7.3%	11,605	14.3%
S&P CONSUMER DSCRTNRY SE	11,546	7,645	51.0%	10,902	5.9%
S&P HEALTH CARE SECTOR	4,060	2,945	37.9%	2,592	56.6%
S&P UTILITIES SECTOR	4,887	5,449	-10.3%	7,645	-36.1%
S&P TECHNOLOGY SECTOR	4,227	3,740	13.0%	4,264	-0.9%
S&P INDUSTRIAL SECTOR	12,618	4,145	204.4%	11,155	13.1%
S&P FINANCIAL SECTOR	10,063	2,724	269.4%	6,049	66.4%
S&P ENERGY SECTOR	4,465	1,400	218.9%	3,860	15.7%
S&P MATERIALS SECTOR	4,089	1,470	178.2%	3,973	2.9%
NIFTY 50	406	3	13,433.3%	677	-40.0%

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Equity Index Options					
E-MINI S&P500	1,730,477	2,758,104	-37.3%	1,240,966	39.4%
S&P 500	153,379	522,619	-70.7%	87,310	75.7%
E-MINI MIDCAP	0	1	-100.0%	0	-
E-MINI NASDAQ 100	55,377	61,486	-9.9%	54,689	1.3%
NASDAQ	0	0	-	0	-
EOM S&P 500	78,963	46,077	71.4%	40,381	95.5%
EOM EMINI S&P	645,198	164,331	292.6%	600,058	7.5%
EOW1 S&P 500	80,003	31,660	152.7%	60,215	32.9%
EOW1 EMINI S&P 500	398,125	402,978	-1.2%	404,375	-1.5%
EOW2 S&P 500	23,749	8,099	193.2%	13,727	73.0%
EOW2 EMINI S&P 500	184,943	106,450	73.7%	151,526	22.1%
EOW4 EMINI S&P 500	31,637	40,029	-21.0%	55,797	-43.3%
EOW3 EMINI S&P 500	1,186,993	0	-	1,547,449	-23.3%
EOW3 S&P 500	221,388	0	-	322,844	-31.4%
FX Futures					
AUSTRALIAN DOLLAR	120,372	147,784	-18.5%	110,537	8.9%
BRITISH POUND	271,145	154,754	75.2%	245,637	10.4%
BRAZIL REAL	38,858	28,190	37.8%	32,993	17.8%
CANADIAN DOLLAR	120,200	121,532	-1.1%	103,828	15.8%
E-MINI EURO FX	5,465	6,846	-20.2%	4,622	18.2%
EURO FX	456,099	396,168	15.1%	339,222	34.5%
E-MINI JAPANESE YEN	1,477	2,103	-29.8%	848	74.2%
JAPANESE YEN	168,980	195,379	-13.5%	155,684	8.5%
MEXICAN PESO	149,740	141,571	5.8%	157,204	-4.7%
NEW ZEALND DOLLAR	47,147	32,213	46.4%	49,029	-3.8%
NKR/USD CROSS RATE	1,199	819	46.4%	1,181	1.5%
RUSSIAN RUBLE	44,583	33,653	32.5%	43,415	2.7%
S.AFRICAN RAND	4,079	7,282	-44.0%	4,021	1.4%
SWISS FRANC	63,683	48,483	31.4%	39,487	61.3%
AD/CD CROSS RATES	3	5	-40.0%	1	200.0%
AD/JY CROSS RATES	640	746	-14.2%	407	57.2%
AD/NE CROSS RATES	9	19	-52.6%	2	350.0%
BP/JY CROSS RATES	227	259	-12.4%	363	-37.5%
BP/SF CROSS RATES	10	16	-37.5%	27	-63.0%
CD/JY CROSS RATES	0	24	-100.0%	0	-
EC/AD CROSS RATES	873	1,283	-32.0%	947	-7.8%
EC/CD CROSS RATES	775	909	-14.7%	753	2.9%
EC/NOK CROSS RATES	1	8	-87.5%	1	0.0%
EC/SEK CROSS RATES	252	323	-22.0%	238	5.9%
EFX/BP CROSS RATES	31,260	21,376	46.2%	29,982	4.3%
EFX/JY CROSS RATES	10,595	15,110	-29.9%	10,145	4.4%
EFX/SF CROSS RATES	21,791	9,721	124.2%	15,192	43.4%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,875	750	150.0%	1,575	19.0%
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)	2,826	185	1,427.6%	1,706	65.7%

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FX Futures					
POLISH ZLOTY (EC)	3	0	0.0%	1	200.0%
SHEKEL	0	0	-	0	-
RMB USD	326	747	-56.4%	325	0.3%
KOREAN WON	22	157	-86.0%	22	0.0%
TURKISH LIRA	5	5	0.0%	0	-
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	6,781	7,617	-11.0%	4,093	65.7%
E-MICRO GBP/USD	5,140	1,636	214.2%	4,126	24.6%
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	1,506	1,870	-19.5%	2,164	-30.4%
MICRO CHF/USD	296	325	-8.9%	148	100.0%
FCXRX	49	0	-	0	0.0%
CHINESE RENMINBI (CNH)	2,956	1,390	112.7%	2,290	29.1%
USDZAR	0	11	-100.0%	0	-
INDIAN RUPEE	422	349	20.9%	528	-20.1%
E-MICRO INR/USD	190	5	3,700.0%	115	65.2%
E-MICRO USD/CNH	0	8	-100.0%	0	-
E-MICRO JPY/USD	1,822	957	90.4%	1,706	6.8%
E-MICRO CAD/USD	1,286	907	41.8%	1,111	15.8%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	77,962	90,953	-14.3%	81,331	-4.1%
BRITISH POUND	135,020	92,172	46.5%	104,386	29.3%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	53,186	54,066	-1.6%	61,542	-13.6%
EURO FX	222,814	341,526	-34.8%	218,507	2.0%
JAPANESE YEN	137,034	159,400	-14.0%	131,786	4.0%
MEXICAN PESO	9,598	1,777	440.1%	6,849	40.1%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	5,937	12,268	-51.6%	5,781	2.7%
JAPANESE YEN (EU)	92	656	-86.0%	115	-20.0%
EURO FX (EU)	586	3,199	-81.7%	886	-33.9%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	87	28	210.7%	91	-4.4%
BRITISH POUND (EU)	487	1,033	-52.9%	604	-19.4%
AUSTRALIAN DLR (EU)	22	147	-85.0%	22	0.0%
CAD/USD PQO 2pm Fix	12,101	0	-	5,443	122.3%
JPY/USD PQO 2pm Fix	11,776	0	-	6,721	75.2%
CHF/USD PQO 2pm Fix	1,013	0	-	640	58.3%
AUD/USD PQO 2pm Fix	8,629	0	-	3,689	133.9%
EUR/USD PQO 2pm Fix	28,625	0	-	11,665	145.4%
GBP/USD PQO 2pm Fix	16,432	0	-	5,705	188.0%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	272,819	260,035	4.9%	265,592	2.7%
FEEDER CATTLE	42,115	34,418	22.4%	43,530	-3.3%
LEAN HOGS	224,164	197,102	13.7%	223,840	0.1%
LUMBER	3,868	4,260	-9.2%	3,790	2.1%
MILK	33,382	27,684	20.6%	33,871	-1.4%
MLK MID	0	0	-	0	-
NFD MILK	6,238	6,440	-3.1%	5,430	14.9%
BUTTER CS	7,364	5,607	31.3%	7,199	2.3%
CLASS IV MILK	4,945	2,551	93.8%	4,326	14.3%
DRY WHEY	4,915	3,748	31.1%	4,706	4.4%
GSCI EXCESS RETURN FUT	42,238	29,901	41.3%	40,522	4.2%
GOLDMAN SACHS	14,750	13,490	9.3%	14,785	-0.2%
HOUSING INDEX	46	52	-11.5%	42	9.5%
HDD WEATHER	1,225	4,425	-72.3%	250	390.0%
CDD WEATHER	0	0	-	375	-100.0%
HDD SEASONAL STRIP	300	602	-50.2%	0	-
CDD SEASONAL STRIP	0	0	-	1,425	-100.0%
HDD WEATHER EUROPEAN	50	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	150	50	200.0%	100	50.0%
CAT EURO SEASONAL STRIP	0	0	-	250	-100.0%
WKLY AVG TEMP	0	0	-	0	-
USD CRUDE PALM OIL	2,160	0	-	1,080	100.0%
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	25,337	24,735	2.4%	25,256	0.3%
MALAYSIAN PALM SWAP	22,600	9,728	132.3%	21,412	5.5%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	17,033	0.0%

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Commodities and Alternative Investments					
Options					
LIVE CATTLE	218,189	289,026	-24.5%	250,500	-12.9%
FEEDER CATTLE	29,568	26,422	11.9%	29,561	0.0%
LEAN HOGS	192,820	189,215	1.9%	212,292	-9.2%
LUMBER	578	743	-22.2%	1,143	-49.4%
MILK	85,259	60,623	40.6%	84,802	0.5%
MLK MID	449	474	-5.3%	469	-4.3%
NFD MILK	7,319	13,640	-46.3%	6,168	18.7%
BUTTER CS	4,581	4,496	1.9%	4,717	-2.9%
CLASS IV MILK	7,486	4,047	85.0%	7,931	-5.6%
DRY WHEY	644	1,451	-55.6%	651	-1.1%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	1,000	0	-	0	-
CDD WEATHER	0	0	-	500	-100.0%
HDD SEASONAL STRIP	15,500	14,000	10.7%	5,000	210.0%
CDD SEASONAL STRIP	0	0	-	28,000	-100.0%
HDD WEATHER EUROPEAN	0	2,000	-100.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	3,500	-28.6%	2,500	0.0%
LV CATL CSO	11	0	-	11	0.0%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	31,034	26,641	16.5%	29,335	5.8%
 Foreign Exchange Futures					
CHILEAN PESO	0	2	-100.0%	0	-
 TOTAL FUTURES GROUP					
Interest Rate Futures	11,562,102	11,300,551	2.3%	11,188,605	3.3%
Equity Index Futures	3,734,888	3,558,955	4.9%	3,562,450	4.8%
FX Futures	1,584,968	1,383,505	14.6%	1,365,676	16.1%
Commodities and Alternative Invest	725,699	637,900	13.8%	714,814	1.5%
Foreign Exchange Futures	0	2	-100.0%	0	-
TOTAL FUTURES	17,607,657	16,880,913	4.3%	16,831,545	4.6%
 TOTAL OPTIONS GROUP					
Interest Rate Options	32,463,134	29,751,175	9.1%	31,416,810	3.3%
Equity Index Options	4,790,232	4,141,834	15.7%	4,579,337	4.6%
FX Options	721,401	757,225	-4.7%	645,763	11.7%
Commodities and Alternative Invest	596,956	636,278	-6.2%	663,598	-10.0%
TOTAL OPTIONS	38,571,723	35,286,512	9.3%	37,305,508	3.4%



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TOTAL COMBINED					
Interest Rate	44,025,236	41,051,726	7.2%	42,605,415	3.3%
Equity Index	8,525,120	7,700,789	10.7%	8,141,787	4.7%
FX	2,306,369	2,140,730	7.7%	2,011,439	14.7%
Commodities and Alternative Invest	1,322,655	1,274,178	3.8%	1,378,412	-4.0%
Foreign Exchange	0	2	-100.0%	0	-
GRAND TOTAL	56,179,380	52,167,425	7.7%	54,137,053	3.8%