

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2015	Open Interest FEB 2014	% CHG	Open Interest JAN 2015	% CHG
Interest Rate Futures					
EUROYEN	0	1	-100.0%	0	-
EURODOLLARS	11,065,851	10,283,752	7.6%	11,125,754	-0.5%
EMINI ED	0	0	-	0	-
1-MONTH EURODOLLAR	7,234	2,713	166.6%	4,883	48.1%
EURO 5YR BUNDLE	28	0	-	28	0.0%
3YR BUNDLE	78	0	-	75	4.0%
2YR BUNDLE	104	0	-	179	-41.9%
EURO BONDS	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	18,912,588	8,560,813	120.9%	16,549,507	14.3%
EURO MIDCURVE	10,880,126	13,262,886	-18.0%	8,863,509	22.8%
Equity Index Futures					
E-MINI S&P500	2,931,525	3,214,370	-8.8%	2,765,603	6.0%
S&P 500	154,011	213,335	-27.8%	140,220	9.8%
S&P 600 SMALLCAP EMINI	0	12	-100.0%	0	-
E-MINI MIDCAP	93,450	94,834	-1.5%	87,675	6.6%
S&P 400 MIDCAP	1,859	1,249	48.8%	842	120.8%
S&P 500 GROWTH	65	102	-36.3%	65	0.0%
S&P 500/VALUE	96	133	-27.8%	127	-24.4%
E-MINI NASDAQ 100	350,091	477,762	-26.7%	299,898	16.7%
NASDAQ	17,072	16,554	3.1%	16,653	2.5%
NIKKEI 225 (\$) STOCK	57,603	68,381	-15.8%	52,752	9.2%
NIKKEI 225 (YEN) STOCK	120,861	114,341	5.7%	101,528	19.0%
NASDAQ BIOTECH	0	0	-	100	-100.0%
E-MICRO NIFTY	0	0	-	0	-
IBOVESPA INDEX	13	36	-63.9%	46	-71.7%
S&P CONSUMER STAPLES SECT	2,867	4,630	-38.1%	2,910	-1.5%
S&P CONSUMER DSCRTNRY SE	2,237	1,516	47.6%	1,971	13.5%
S&P HEALTH CARE SECTOR	3,848	1,905	102.0%	3,551	8.4%
S&P UTILITIES SECTOR	2,912	3,378	-13.8%	1,275	128.4%
S&P TECHNOLOGY SECTOR	3,983	3,065	30.0%	3,904	2.0%
S&P INDUSTRIAL SECTOR	928	2,440	-62.0%	913	1.6%
S&P FINANCIAL SECTOR	2,557	2,014	27.0%	2,682	-4.7%
S&P ENERGY SECTOR	1,647	360	357.5%	1,723	-4.4%
S&P MATERIALS SECTOR	1,073	486	120.8%	1,028	4.4%

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2015	Open Interest FEB 2014	% CHG	Open Interest JAN 2015	% CHG
Equity Index Options					
E-MINI S&P500	2,467,273	2,475,910	-0.3%	2,489,694	-0.9%
S&P 500	436,492	331,300	31.8%	406,789	7.3%
E-MINI MIDCAP	0	360	-100.0%	0	-
E-MINI NASDAQ 100	60,938	120,669	-49.5%	69,519	-12.3%
NASDAQ	24	49	-51.0%	27	-11.1%
EOM S&P 500	4,591	4,601	-0.2%	12,044	-61.9%
EOM EMINI S&P	129,278	119,746	8.0%	118,068	9.5%
EOW1 S&P 500	24,508	32,532	-24.7%	23,564	4.0%
EOW1 EMINI S&P 500	363,557	291,543	24.7%	421,007	-13.6%
EOW2 S&P 500	15,507	7,713	101.1%	9,589	61.7%
EOW2 EMINI S&P 500	132,262	85,391	54.9%	84,961	55.7%
EOW4 EMINI S&P 500	27,304	6,360	329.3%	0	-
FX Futures					
AUSTRALIAN DOLLAR	139,017	107,327	29.5%	133,600	4.1%
BRITISH POUND	164,535	262,066	-37.2%	188,483	-12.7%
BRAZIL REAL	39,791	21,407	85.9%	35,599	11.8%
CANADIAN DOLLAR	119,473	143,115	-16.5%	111,114	7.5%
E-MINI EURO FX	7,204	5,448	32.2%	5,734	25.6%
EURO FX	439,074	306,698	43.2%	457,781	-4.1%
E-MINI JAPANESE YEN	2,625	1,348	94.7%	3,193	-17.8%
JAPANESE YEN	207,558	203,320	2.1%	205,804	0.9%
MEXICAN PESO	177,016	127,512	38.8%	167,390	5.8%
NEW ZEALND DOLLAR	27,644	25,566	8.1%	27,757	-0.4%
NKR/USD CROSS RATE	768	490	56.7%	824	-6.8%
RUSSIAN RUBLE	52,889	39,913	32.5%	48,498	9.1%
S.AFRICAN RAND	5,911	5,413	9.2%	5,149	14.8%
SWISS FRANC	38,652	60,358	-36.0%	39,310	-1.7%
AD/CD CROSS RATES	13	3	333.3%	9	44.4%
AD/JY CROSS RATES	524	1,026	-48.9%	552	-5.1%
AD/NE CROSS RATES	24	27	-11.1%	17	41.2%
BP/JY CROSS RATES	799	1,882	-57.5%	407	96.3%
BP/SF CROSS RATES	75	128	-41.4%	43	74.4%
CD/JY CROSS RATES	13	62	-79.0%	4	225.0%
EC/AD CROSS RATES	744	575	29.4%	689	8.0%
EC/CD CROSS RATES	1,464	761	92.4%	1,686	-13.2%
EC/NOK CROSS RATES	238	42	466.7%	233	2.1%
EC/SEK CROSS RATES	417	787	-47.0%	388	7.5%
EFX/BP CROSS RATES	14,714	16,851	-12.7%	14,489	1.6%
EFX/JY CROSS RATES	8,790	11,981	-26.6%	9,506	-7.5%
EFX/SF CROSS RATES	11,263	13,276	-15.2%	12,286	-8.3%
SF/JY CROSS RATES	0	1	-100.0%	0	-
SKR/USD CROSS RATES	721	214	236.9%	471	53.1%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	14	-100.0%	0	-
HUNGARIAN FORINT (EC)	0	71	-100.0%	0	-
POLISH ZLOTY (US)	1,161	2,325	-50.1%	1,164	-0.3%
POLISH ZLOTY (EC)	49	3,380	-98.6%	49	0.0%
SHEKEL	2	435	-99.5%	2	0.0%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2015	Open Interest FEB 2014	% CHG	Open Interest JAN 2015	% CHG
FX Futures					
RMB USD	1,044	2,389	-56.3%	1,050	-0.6%
RMB EURO	0	0	-	0	-
KOREAN WON	28	54	-48.1%	28	0.0%
TURKISH LIRA	50	1,736	-97.1%	49	2.0%
TURKISH LIRA (EU)	2	1,368	-99.9%	2	0.0%
E-MICRO EUR/USD	8,951	7,148	25.2%	7,271	23.1%
E-MICRO GBP/USD	1,092	1,741	-37.3%	1,063	2.7%
E-MICRO USD/CAD	0	1	-100.0%	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	10	8	25.0%	10	0.0%
E-MICRO AUD/USD	1,588	1,736	-8.5%	2,199	-27.8%
MICRO CHF/USD	563	666	-15.5%	473	19.0%
MICRO JYP/USD	4,727	1,349	250.4%	4,807	-1.7%
MICRO CAD/USD	1,326	2,086	-36.4%	1,022	29.7%
USDZAR	35	100	-65.0%	0	-
INDIAN RUPEE	2,138	735	190.9%	302	607.9%
EURO QUARTERLY VARIANCE F	0	556	-100.0%	0	-
FX Options					
AUSTRALIAN DOLLAR	89,821	103,211	-13.0%	77,315	16.2%
BRITISH POUND	152,597	125,735	21.4%	115,884	31.7%
BRAZIL REAL	0	10	-100.0%	0	-
CANADIAN DOLLAR	79,619	74,388	7.0%	74,636	6.7%
EURO FX	406,401	281,011	44.6%	452,190	-10.1%
JAPANESE YEN	167,123	142,911	16.9%	163,673	2.1%
MEXICAN PESO	1,481	30	4,836.7%	1,430	3.6%
NEW ZEALND DOLLAR	1	25	-96.0%	0	-
RUSSIAN RUBLE	0	0	-	0	-
SWISS FRANC	29,777	23,248	28.1%	31,922	-6.7%
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	203	1,985	-89.8%	325	-37.5%
EURO FX (EU)	3,637	3,848	-5.5%	6,050	-39.9%
SWISS FRANC (EU)	0	603	-100.0%	0	-
CANADIAN DOLLAR (EU)	13	220	-94.1%	13	0.0%
BRITISH POUND (EU)	1,335	1,240	7.7%	909	46.9%
AUSTRALIAN DLR (EU)	39	661	-94.1%	93	-58.1%

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2015	Open Interest FEB 2014	% CHG	Open Interest JAN 2015	% CHG
Commodities and Alternative Investments					
Futures					
LIVE CATTLE	243,173	369,587	-34.2%	249,866	-2.7%
FEEDER CATTLE	40,539	49,612	-18.3%	39,805	1.8%
LEAN HOGS	199,783	294,797	-32.2%	199,414	0.2%
LUMBER	5,565	4,733	17.6%	5,584	-0.3%
MILK	45,081	31,112	44.9%	48,092	-6.3%
MLK MID	0	0	-	0	-
NFD MILK	5,491	5,110	7.5%	5,412	1.5%
BUTTER CS	6,179	7,163	-13.7%	6,294	-1.8%
CLASS IV MILK	2,926	12,163	-75.9%	2,811	4.1%
DRY WHEY	7,108	2,782	155.5%	7,785	-8.7%
GSCI EXCESS RETURN FUT	31,715	23,397	35.6%	28,227	12.4%
GOLDMAN SACHS	12,535	10,112	24.0%	12,697	-1.3%
HOUSING INDEX	57	86	-33.7%	63	-9.5%
HDD WEATHER	1,631	2,991	-45.5%	1,222	33.5%
CDD WEATHER	0	1,500	-100.0%	0	-
HDD SEASONAL STRIP	450	900	-50.0%	450	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	500	1,250	-60.0%	500	0.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	4,750	1,000	375.0%	4,750	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
USD CRUDE PALM OIL	0	0	-	0	-
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	36,935	9,911	272.7%	39,608	-6.7%
MALAYSIAN PALM SWAP	7,440	6,340	17.4%	8,120	-8.4%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%

CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2015	Open Interest FEB 2014	% CHG	Open Interest JAN 2015	% CHG
Commodities and Alternative Investments					
Options					
LIVE CATTLE	265,080	228,973	15.8%	303,898	-12.8%
FEEDER CATTLE	39,656	30,891	28.4%	31,589	25.5%
LEAN HOGS	219,408	214,752	2.2%	215,021	2.0%
LUMBER	706	885	-20.2%	1,142	-38.2%
MILK	84,763	74,449	13.9%	88,673	-4.4%
MLK MID	820	873	-6.1%	907	-9.6%
NFD MILK	7,054	3,739	88.7%	6,787	3.9%
BUTTER CS	5,902	4,529	30.3%	5,833	1.2%
CLASS IV MILK	4,524	14,998	-69.8%	4,647	-2.6%
DRY WHEY	2,904	1,969	47.5%	2,986	-2.7%
HOUSING INDEX	0	0	-	0	-
HDD WEATHER	2,800	4,312	-35.1%	1,750	60.0%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	22,720	24,065	-5.6%	22,720	0.0%
CDD SEASONAL STRIP	8,500	0	-	2,500	240.0%
HDD WEATHER EUROPEAN	2,000	800	150.0%	1,500	33.3%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	32,300	8,500	280.0%	32,300	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
LV CATL CSO	0	85	-100.0%	120	-100.0%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	200	-100.0%	0	-
CASH-SETTLED CHEESE	26,579	11,339	134.4%	25,493	4.3%
LN HOGS CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Ags Futures					
PALM OIL	120	0	-	240	-50.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	11,073,295	10,286,466	7.6%	11,130,919	-0.5%
Equity Index Futures	3,748,698	4,220,903	-11.2%	3,485,466	7.6%
FX Futures	1,484,722	1,385,495	7.2%	1,490,507	-0.4%
Commodities and Alternative Invest	664,930	847,618	-21.6%	673,772	-1.3%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	120	0	-	240	-50.0%
TOTAL FUTURES	16,971,765	16,740,482	1.4%	16,780,904	1.1%
TOTAL OPTIONS GROUP					
Interest Rate Options	29,792,714	21,823,699	36.5%	25,413,016	17.2%
Equity Index Options	3,661,734	3,476,174	5.3%	3,635,262	0.7%
FX Options	932,047	759,126	22.8%	924,440	0.8%
Commodities and Alternative Invest	725,716	625,359	16.0%	747,866	-3.0%
TOTAL OPTIONS	35,112,211	26,684,358	31.6%	30,720,584	14.3%



CME Exchange Open Interest Report - Monthly

	Open Interest FEB 2015	Open Interest FEB 2014	% CHG	Open Interest JAN 2015	% CHG
TOTAL COMBINED					
Interest Rate	40,866,009	32,110,165	27.3%	36,543,935	11.8%
Equity Index	7,410,432	7,697,077	-3.7%	7,120,728	4.1%
FX	2,416,769	2,144,621	12.7%	2,414,947	0.1%
Commodities and Alternative Invest	1,390,646	1,472,977	-5.6%	1,421,638	-2.2%
Foreign Exchange	0	0	-	0	-
Ags	120	0	-	240	-50.0%
GRAND TOTAL	52,083,976	43,424,840	19.9%	47,501,488	9.6%