



A CME/Chicago Board of Trade/NYMEX Company

CME Exchange Open Interest Report - Monthly

	Open Interest APR 2012	Open Interest APR 2011	% CHG	Open Interest MAR 2012	% CHG
Interest Rate Futures					
EUROYEN	516	825	-37.5%	0	-
EURODOLLARS	8,811,377	10,000,754	-11.9%	8,338,773	5.7%
EMINI ED	7	11	-36.4%	7	0.0%
3-MONTH OIS	0	0	-	0	-
1-MONTH EURODOLLAR	18,050	13,256	36.2%	19,248	-6.2%
EURO BONDS	532	0	-	580	-8.3%
SOVEREIGN YIELD FUTURE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	9,498,667	13,073,536	-27.3%	9,160,353	3.7%
EURO MIDCURVE	8,765,630	6,666,670	31.5%	8,446,908	3.8%
TOMMI MIDCURVE	0	0	-	0	-
EURODOLLAR SPRD OPTIONS	0	2,500	-100.0%	0	-

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Equity Index Futures					
E-MINI S&P500	2,858,216	2,764,001	3.4%	2,728,051	4.8%
S&P 500	241,255	323,122	-25.3%	222,966	8.2%
S&P 600 SMALLCAP EMINI	63	498	-87.3%	43	46.5%
E-MINI MSCI EAFE FUT	0	32,784	-100.0%	0	-
E-MINI MSCI	0	41,386	-100.0%	0	-
SPDR-S&P 500	0	0	-	0	-
TRAKRS ROGERS	0	0	-	0	-
TRAKRS BXY	0	0	-	0	-
TRAKRS PIMCO	0	1,119,688	-100.0%	0	-
TRAKRS PIMCO SPTR	0	159,984	-100.0%	0	-
E-MINI MIDCAP	98,209	120,029	-18.2%	101,452	-3.2%
S&P 400 MIDCAP	1,918	1,989	-3.6%	1,081	77.4%
S&P 500 GROWTH	49	39	25.6%	41	19.5%
S&P 500/VALUE	43	51	-15.7%	49	-12.2%
IWM-RUSSELL	0	0	-	0	-
E-MINI NASDAQ 100	409,100	392,965	4.1%	449,020	-8.9%
NASDAQ	16,507	23,084	-28.5%	10,380	59.0%
QQQ-NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	62,491	55,585	12.4%	69,948	-10.7%
NIKKEI 225 (YEN) STOCK	105,075	65,741	59.8%	66,678	57.6%
S&P FIN SECT INDEX	0	0	-	0	-
E-MINI S&P500 EURO DENOM	0	0	-	0	-
E-MICRO NIFTY	37	944	-96.1%	6	516.7%
E-MINI NIFTY	1	9	-88.9%	0	0.0%
S&P CONSUMER STAPLES SECT	1,136	0	-	556	104.3%
S&P CONSUMER DSCRTNRY SE	436	0	-	128	240.6%
S&P HEALTH CARE SECTOR	469	3	15,533.3%	180	160.6%
S&P UTILITIES SECTOR	993	0	-	765	29.8%
S&P TECHNOLOGY SECTOR	1,825	0	-	599	204.7%
S&P INDUSTRIAL SECTOR	1,773	0	-	1,633	8.6%
S&P FINANCIAL SECTOR	1,022	23	4,343.5%	1,252	-18.4%
S&P ENERGY SECTOR	1,198	0	-	690	73.6%
S&P MATERIALS SECTOR	956	0	-	756	26.5%
BESPOKE CUSTOM INDEXES	0	0	-	0	-
Equity Index Options					
E-MINI S&P500	1,426,232	1,034,156	37.9%	1,533,632	-7.0%
S&P 500	412,977	567,476	-27.2%	423,284	-2.4%
E-MINI MIDCAP	10	22	-54.5%	8	25.0%
E-MINI NASDAQ 100	48,718	35,805	36.1%	47,432	2.7%
NASDAQ	41	37	10.8%	34	20.6%
NIKKEI 225 (\$) STOCK	0	0	-	0	-
EOM S&P 500	8,423	4,014	109.8%	9,190	-8.3%
EOM EMINI S&P	67,423	45,816	47.2%	54,721	23.2%
EOW1 S&P 500	3,226	4,553	-29.1%	1,740	85.4%
EOW1 EMINI S&P 500	29,546	23,568	25.4%	42,490	-30.5%
EOW2 S&P 500	0	1	-100.0%	200	-100.0%
EOW2 EMINI S&P 500	563	1,571	-64.2%	6,702	-91.6%
EOW4 EMINI S&P 500	0	0	-	0	-

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FX Futures					
AUSTRALIAN DOLLAR	153,620	141,700	8.4%	150,452	2.1%
BRITISH POUND	190,634	120,358	58.4%	140,703	35.5%
BRAZIL REAL	20,552	36,398	-43.5%	19,299	6.5%
CANADIAN DOLLAR	160,259	139,145	15.2%	118,275	35.5%
E-MINI EURO FX	9,024	6,600	36.7%	7,770	16.1%
EURO FX	282,418	251,760	12.2%	235,279	20.0%
E-MINI JAPANESE YEN	1,106	2,334	-52.6%	970	14.0%
JAPANESE YEN	140,788	102,136	37.8%	149,742	-6.0%
MEXICAN PESO	155,385	164,876	-5.8%	177,929	-12.7%
NEW ZEALND DOLLAR	20,220	29,732	-32.0%	20,064	0.8%
NKR/USD CROSS RATE	494	742	-33.4%	472	4.7%
RUSSIAN RUBLE	125,947	84,519	49.0%	123,838	1.7%
S.AFRICAN RAND	9,268	7,740	19.7%	8,136	13.9%
SWISS FRANC	41,159	72,003	-42.8%	43,911	-6.3%
AD/CD CROSS RATES	46	111	-58.6%	69	-33.3%
AD/JY CROSS RATES	619	2,509	-75.3%	874	-29.2%
AD/NE CROSS RATES	0	20	-100.0%	1	-100.0%
BP/JY CROSS RATES	1,502	1,174	27.9%	1,510	-0.5%
BP/SF CROSS RATES	562	137	310.2%	163	244.8%
CD/JY CROSS RATES	58	5	1,060.0%	27	114.8%
EC/AD CROSS RATES	103	61	68.9%	97	6.2%
EC/CD CROSS RATES	264	107	146.7%	183	44.3%
EC/NOK CROSS RATES	63	2	3,050.0%	48	31.3%
EC/SEK CROSS RATES	379	3	12,533.3%	399	-5.0%
EFX/BP CROSS RATES	14,615	10,780	35.6%	12,496	17.0%
EFX/JY CROSS RATES	4,818	8,376	-42.5%	4,727	1.9%
EFX/SF CROSS RATES	7,708	5,176	48.9%	8,144	-5.4%
SF/JY CROSS RATES	145	927	-84.4%	306	-52.6%
SKR/USD CROSS RATES	74	174	-57.5%	70	5.7%
CZECK KORUNA (US)	39	9	333.3%	28	39.3%
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	5	149	-96.6%	27	-81.5%
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	416	3,334	-87.5%	699	-40.5%
POLISH ZLOTY (EC)	1,826	3,643	-49.9%	2,330	-21.6%
SHEKEL	404	447	-9.6%	654	-38.2%
RMB USD	377	903	-58.3%	347	8.6%
KOREAN WON	129	142	-9.2%	145	-11.0%
TURKISH LIRA	1,625	1,789	-9.2%	966	68.2%
TURKISH LIRA (EU)	3,583	781	358.8%	2,031	76.4%
E-MICRO EUR/USD	6,575	4,018	63.6%	5,219	26.0%
E-MICRO GBP/USD	3,156	3,187	-1.0%	1,312	140.5%
E-MICRO USD/CAD	33	504	-93.5%	20	65.0%
E-MICRO USD/CHF	56	246	-77.2%	54	3.7%
E-MICRO USD/JPY	431	863	-50.1%	341	26.4%
E-MICRO AUD/USD	1,721	1,392	23.6%	1,322	30.2%
EUR/USD REALIZED VOL	0	9	-100.0%	0	-
MICRO CHF/USD	496	320	55.0%	257	93.0%
MICRO JYP/USD	821	944	-13.0%	512	60.4%
FX\$INDEX	0	30	-100.0%	0	-
MICRO CAD/USD	462	198	133.3%	419	10.3%



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FX Options					
AUSTRALIAN DOLLAR	55,242	43,147	28.0%	57,139	-3.3%
BRITISH POUND	27,035	50,975	-47.0%	27,941	-3.2%
CANADIAN DOLLAR	44,110	41,766	5.6%	34,941	26.2%
EURO FX	302,370	258,864	16.8%	267,336	13.1%
JAPANESE YEN	86,267	115,307	-25.2%	76,768	12.4%
MEXICAN PESO	0	0	-	0	-
RUSSIAN RUBLE	5,100	2,200	131.8%	5,750	-11.3%
SWISS FRANC	3,523	14,693	-76.0%	3,376	4.4%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	60	0	-	60	0.0%
JAPANESE YEN (EU)	167	472	-64.6%	339	-50.7%
EURO FX (EU)	2,355	3,210	-26.6%	1,938	21.5%
SWISS FRANC (EU)	133	171	-22.2%	100	33.0%
CANADIAN DOLLAR (EU)	1,435	897	60.0%	1,363	5.3%
BRITISH POUND (EU)	209	358	-41.6%	41	409.8%
AUSTRALIAN DLR (EU)	89	93	-4.3%	18	394.4%



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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	344,470	358,705	-4.0%	360,383	-4.4%
FEEDER CATTLE	40,899	41,600	-1.7%	45,162	-9.4%
LEAN HOGS	271,662	222,636	22.0%	264,384	2.8%
PORK BELLIES	0	0	-	0	-
LUMBER	8,954	9,792	-8.6%	10,471	-14.5%
WOOD PULP	340	458	-25.8%	378	-10.1%
MILK	30,145	35,457	-15.0%	32,463	-7.1%
MLK MID	0	21	-100.0%	32	-100.0%
NFD MILK	2,614	2,555	2.3%	2,164	20.8%
BUTTER	0	0	-	0	-
BUTTER CS	5,632	3,284	71.5%	6,082	-7.4%
CLASS IV MILK	1,272	4,424	-71.2%	1,585	-19.7%
DRY WHEY	2,521	1,976	27.6%	2,625	-4.0%
GSCI EXCESS RETURN FUT	29,150	38,003	-23.3%	29,200	-0.2%
GOLDMAN SACHS	8,735	11,916	-26.7%	10,379	-15.8%
HOUSING INDEX	124	137	-9.5%	115	7.8%
HDD WEATHER	450	1,408	-68.0%	1,157	-61.1%
CDD WEATHER	1,001	810	23.6%	0	-
HDD SEASONAL STRIP	0	0	-	1,450	-100.0%
CDD SEASONAL STRIP	11	300	-96.3%	0	-
HDD WEATHER EUROPEAN	100	800	-87.5%	1,025	-90.2%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	1,000	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
HARD WOOD PULP	0	75	-100.0%	0	-
DLV NFD MILK	0	0	-	0	-
SEAS SNOWFALL BINARY	0	0	-	0	-
SNOWFALL BINARY	0	0	-	0	-
USD CRUDE PALM OIL	54	20	170.0%	0	-
OTC SP GSCI ER SWAP	0	0	-	0	-
OTC SP GSCI ER 3MTH SWAP	5,640	5,711	-1.2%	5,640	0.0%
OTC SP GSCI ER 2MTH SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	10,441	2,391	336.7%	9,424	10.8%
INTL SK MILK	0	0	-	0	-
SEAS SNOWFALL	0	0	-	0	-

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Commodities and Alternative Investments					
Options					
LIVE CATTLE	318,805	275,254	15.8%	327,775	-2.7%
FEEDER CATTLE	27,797	16,346	70.1%	21,870	27.1%
LEAN HOGS	181,272	94,823	91.2%	189,910	-4.5%
PORK BELLIES	0	0	-	0	-
LUMBER	625	518	20.7%	661	-5.4%
MILK	76,364	55,935	36.5%	68,968	10.7%
MLK MID	1,240	853	45.4%	1,219	1.7%
NFD MILK	1,184	81	1,361.7%	683	73.4%
BUTTER CS	2,389	1,245	91.9%	2,352	1.6%
CLASS IV MILK	2,870	336	754.2%	2,870	0.0%
DRY WHEY	481	0	-	480	0.2%
HDD WEATHER	550	3,075	-82.1%	1,050	-47.6%
CDD WEATHER	3,500	100	3,400.0%	0	-
HDD SEASONAL STRIP	4,500	400	1,025.0%	55,395	-91.9%
CDD SEASONAL STRIP	25,100	56,000	-55.2%	15,600	60.9%
HDD WEATHER EUROPEAN	0	0	-	500	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	9,000	-100.0%
CAT EURO SEASONAL STRIP	0	500	-100.0%	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
SBIN M HURR	0	0	-	0	-
SBIN M HURR EVENT2	500	0	-	500	0.0%
SEAS SNOWFALL BINARY	0	0	-	0	-
SNOWFALL BINARY	0	0	-	0	-
LV CATL CSO	560	10	5,500.0%	5	11,100.0%
SBIN HURR	1,000	1,000	0.0%	1,000	0.0%
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	3,320	17	19,429.4%	2,472	34.3%
SEAS SNOWFALL	0	0	-	320	-100.0%
LN HOGS CSO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	8,830,482	10,014,846	-11.8%	8,358,608	5.6%
Equity Index Futures	3,802,772	5,101,925	-25.5%	3,656,274	4.0%
FX Futures	1,363,985	1,212,513	12.5%	1,242,637	9.8%
Commodities and Alternative Invest	764,215	742,479	2.9%	785,119	-2.7%
TOTAL FUTURES	14,761,454	17,071,763	-13.5%	14,042,638	5.1%
TOTAL OPTIONS GROUP					
Interest Rate Options	18,264,297	19,742,706	-7.5%	17,607,261	3.7%
Equity Index Options	1,997,159	1,717,019	16.3%	2,119,433	-5.8%
FX Options	528,095	532,153	-0.8%	477,110	10.7%
Commodities and Alternative Invest	652,057	506,493	28.7%	702,630	-7.2%
TOTAL OPTIONS	21,441,608	22,498,371	-4.7%	20,906,434	2.6%



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TOTAL COMBINED					
Interest Rate	27,094,779	29,757,552	-8.9%	25,965,869	4.3%
Equity Index	5,799,931	6,818,944	-14.9%	5,775,707	0.4%
FX	1,892,080	1,744,666	8.4%	1,719,747	10.0%
Commodities and Alternative Invest	1,416,272	1,248,972	13.4%	1,487,749	-4.8%
GRAND TOTAL	36,203,062	39,570,134	-8.5%	34,949,072	3.6%