

CME Exchange Open Interest Report - Monthly

	Open Interest MAY 2013	Open Interest MAY 2012	% CHG	Open Interest APR 2013	% CHG
Interest Rate Futures					
EUROYEN	0	263	-100.0%	0	-
EURODOLLARS	9,527,948	8,658,588	10.0%	9,474,135	0.6%
EMINI ED	3	7	-57.1%	3	0.0%
3-MONTH OIS	0	0	-	0	-
1-MONTH EURODOLLAR	177	18,632	-99.1%	428	-58.6%
EURO BONDS	96	294	-67.3%	96	0.0%
SOVEREIGN YIELD FUTURE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	6,481,179	10,096,186	-35.8%	5,621,585	15.3%
EURO MIDCURVE	9,782,119	9,149,386	6.9%	6,635,862	47.4%
TOMMI MIDCURVE	0	0	-	0	-
EURODOLLAR SPRD OPTIONS	0	0	-	0	-
Equity Index Futures					
E-MINI S&P500	3,378,881	3,063,488	10.3%	3,081,062	9.7%
S&P 500	204,560	275,044	-25.6%	173,622	17.8%
S&P 600 SMALLCAP EMINI	36	54	-33.3%	41	-12.2%
E-MINI MSCI EAFE FUT	0	0	-	0	-
E-MINI MSCI	0	0	-	0	-
SPDR-S&P 500	0	0	-	0	-
TRAKRS BXY	0	0	-	0	-
TRAKRS PIMCO	0	0	-	0	-
TRAKRS PIMCO SPTR	0	0	-	0	-
E-MINI MIDCAP	113,419	105,162	7.9%	114,962	-1.3%
S&P 400 MIDCAP	2,097	2,829	-25.9%	1,392	50.6%
S&P 500 GROWTH	41	47	-12.8%	42	-2.4%
S&P 500/VALUE	35	46	-23.9%	47	-25.5%
IWM-RUSSELL	0	0	-	0	-
E-MINI NASDAQ 100	443,116	388,936	13.9%	390,708	13.4%
NASDAQ	9,376	22,884	-59.0%	8,775	6.8%
QQQ-NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	73,802	35,448	108.2%	76,763	-3.9%
NIKKEI 225 (YEN) STOCK	91,461	68,434	33.6%	87,414	4.6%
S&P FIN SECT INDEX	0	0	-	0	-
E-MICRO NIFTY	0	188	-100.0%	0	-
E-MINI NIFTY	0	3	-100.0%	0	-
S&P INDUSTRIAL SECTOR	1,209	2,307	-47.6%	604	100.2%
S&P CONSUMER STAPLES SECT	1,935	1,281	51.1%	1,984	-2.5%
S&P FINANCIAL SECTOR	4,906	1,179	316.1%	2,892	69.6%
BESPOKE CUSTOM INDEXES	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	1,077	466	131.1%	1,306	-17.5%
S&P HEALTH CARE SECTOR	3,080	1,865	65.1%	2,292	34.4%
S&P ENERGY SECTOR	1,112	586	89.8%	1,183	-6.0%
S&P MATERIALS SECTOR	717	929	-22.8%	1,401	-48.8%
IBOVESPA INDEX	236	0	-	252	-6.3%
S&P TECHNOLOGY SECTOR	2,391	1,896	26.1%	1,591	50.3%
S&P UTILITIES SECTOR	991	1,160	-14.6%	1,162	-14.7%

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Equity Index Options					
E-MINI S&P500	2,809,910	1,703,570	64.9%	2,274,415	23.5%
S&P 500	490,386	484,800	1.2%	440,489	11.3%
E-MINI MIDCAP	162	48	237.5%	144	12.5%
E-MINI NASDAQ 100	57,424	48,095	19.4%	46,948	22.3%
NASDAQ	18	49	-63.3%	20	-10.0%
EOM S&P 500	7,091	14,219	-50.1%	6,372	11.3%
EOM EMINI S&P	97,868	120,809	-19.0%	44,449	120.2%
EOW1 S&P 500	6,023	1,656	263.7%	2,971	102.7%
EOW1 EMINI S&P 500	150,656	48,285	212.0%	112,094	34.4%
EOW2 S&P 500	4,876	393	1,140.7%	491	893.1%
EOW2 EMINI S&P 500	38,752	12,665	206.0%	25,080	54.5%
EOW4 EMINI S&P 500	0	0	-	6,052	-100.0%
FX Futures					
AUSTRALIAN DOLLAR	212,567	148,774	42.9%	159,229	33.5%
BRITISH POUND	221,250	179,173	23.5%	189,304	16.9%
BRAZIL REAL	49,609	22,267	122.8%	44,186	12.3%
CANADIAN DOLLAR	143,924	131,864	9.1%	161,550	-10.9%
E-MINI EURO FX	6,970	8,733	-20.2%	5,828	19.6%
EURO FX	251,014	397,316	-36.8%	222,892	12.6%
E-MINI JAPANESE YEN	3,057	1,738	75.9%	2,028	50.7%
JAPANESE YEN	222,966	155,205	43.7%	198,945	12.1%
MEXICAN PESO	142,601	187,827	-24.1%	170,603	-16.4%
NEW ZEALND DOLLAR	25,483	22,311	14.2%	46,621	-45.3%
NKR/USD CROSS RATE	1,192	474	151.5%	1,103	8.1%
RUSSIAN RUBLE	51,495	107,602	-52.1%	57,500	-10.4%
S.AFRICAN RAND	13,184	14,501	-9.1%	13,163	0.2%
SWISS FRANC	71,064	72,827	-2.4%	50,904	39.6%
AD/CD CROSS RATES	57	63	-9.5%	17	235.3%
AD/JY CROSS RATES	458	670	-31.6%	702	-34.8%
AD/NE CROSS RATES	49	16	206.3%	17	188.2%
BP/JY CROSS RATES	793	1,280	-38.0%	769	3.1%
BP/SF CROSS RATES	46	3,870	-98.8%	66	-30.3%
CD/JY CROSS RATES	1	40	-97.5%	8	-87.5%
EC/AD CROSS RATES	523	82	537.8%	283	84.8%
EC/CD CROSS RATES	453	510	-11.2%	387	17.1%
EC/NOK CROSS RATES	176	139	26.6%	77	128.6%
EC/SEK CROSS RATES	164	378	-56.6%	164	0.0%
EFX/BP CROSS RATES	13,750	15,582	-11.8%	14,093	-2.4%
EFX/JY CROSS RATES	7,997	5,788	38.2%	7,470	7.1%
EFX/SF CROSS RATES	13,494	7,103	90.0%	12,508	7.9%
SF/JY CROSS RATES	36	139	-74.1%	35	2.9%
SKR/USD CROSS RATES	1,075	70	1,435.7%	462	132.7%
CZECK KORUNA (US)	342	0	-	817	-58.1%
CZECK KORUNA (EC)	728	1	72,700.0%	1,762	-58.7%
HUNGARIAN FORINT (US)	2,835	9	31,400.0%	2,257	25.6%
HUNGARIAN FORINT (EC)	1,017	1	#####	1,377	-26.1%
POLISH ZLOTY (US)	789	1,160	-32.0%	868	-9.1%
POLISH ZLOTY (EC)	1,742	1,937	-10.1%	2,430	-28.3%

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FX Futures					
SHEKEL	212	344	-38.4%	795	-73.3%
RMB USD	984	349	181.9%	558	76.3%
KOREAN WON	66	172	-61.6%	90	-26.7%
TURKISH LIRA	2,094	730	186.8%	4,399	-52.4%
TURKISH LIRA (EU)	2,353	3,136	-25.0%	2,460	-4.3%
E-MICRO EUR/USD	7,238	6,303	14.8%	4,652	55.6%
E-MICRO GBP/USD	2,989	3,595	-16.9%	2,386	25.3%
E-MICRO USD/CAD	6	29	-79.3%	6	0.0%
E-MICRO USD/CHF	0	15	-100.0%	0	-
E-MICRO USD/JPY	2	231	-99.1%	2	0.0%
E-MICRO AUD/USD	2,013	1,958	2.8%	1,323	52.2%
EUR/USD REALIZED VOL	0	0	-	0	-
MICRO CHF/USD	2,057	934	120.2%	1,979	3.9%
MICRO JYP/USD	1,986	822	141.6%	1,434	38.5%
FX\$INDEX	0	0	-	0	-
MICRO CAD/USD	563	524	7.4%	565	-0.4%
RMB JY	0	0	-	0	-
INDIAN RUPEE	4,547	0	-	401	1,033.9%
FX Options					
AUSTRALIAN DOLLAR	120,757	73,732	63.8%	97,042	24.4%
BRITISH POUND	72,475	37,118	95.3%	70,108	3.4%
CANADIAN DOLLAR	60,318	64,299	-6.2%	48,211	25.1%
EURO FX	276,944	348,522	-20.5%	254,257	8.9%
JAPANESE YEN	215,018	94,230	128.2%	179,583	19.7%
MEXICAN PESO	1,021	0	-	785	30.1%
NEW ZEALND DOLLAR	1	0	-	5	-80.0%
RUSSIAN RUBLE	1,186	2,300	-48.4%	1,186	0.0%
SWISS FRANC	14,631	7,319	99.9%	8,408	74.0%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	60	-100.0%	0	-
JAPANESE YEN (EU)	4,000	254	1,474.8%	3,081	29.8%
EURO FX (EU)	4,697	2,320	102.5%	4,591	2.3%
SWISS FRANC (EU)	1,070	91	1,075.8%	1,223	-12.5%
CANADIAN DOLLAR (EU)	1,106	2,726	-59.4%	1,084	2.0%
BRITISH POUND (EU)	1,801	1,319	36.5%	2,105	-14.4%
AUSTRALIAN DLR (EU)	1,476	462	219.5%	1,114	32.5%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	299,592	328,075	-8.7%	327,103	-8.4%
FEEDER CATTLE	31,632	37,971	-16.7%	35,533	-11.0%
LEAN HOGS	260,074	267,327	-2.7%	236,732	9.9%
PORK BELLIES	0	0	-	0	-
LUMBER	6,550	8,939	-26.7%	6,164	6.3%
WOOD PULP	0	295	-100.0%	0	-
MILK	23,262	28,605	-18.7%	24,303	-4.3%
MLK MID	0	45	-100.0%	0	-
NFD MILK	1,641	2,563	-36.0%	1,448	13.3%
BUTTER CS	5,288	5,166	2.4%	4,595	15.1%
CLASS IV MILK	2,354	1,001	135.2%	2,331	1.0%
DRY WHEY	1,666	2,312	-27.9%	1,672	-0.4%
GSCI EXCESS RETURN FUT	23,977	28,136	-14.8%	23,977	0.0%
GOLDMAN SACHS	10,546	8,951	17.8%	9,215	14.4%
HOUSING INDEX	85	128	-33.6%	109	-22.0%
HDD WEATHER	0	0	-	2,502	-100.0%
CDD WEATHER	1,101	3,871	-71.6%	400	175.3%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	300	1,611	-81.4%	0	-
HDD WEATHER EUROPEAN	0	0	-	300	-100.0%
CAT WEATHER EUROPEAN	3,050	0	-	2,950	3.4%
HDD EURO SEASONAL STRIP	0	0	-	0	-
CAT EURO SEASONAL STRIP	50	0	-	0	-
WKLY AVG TEMP	1,000	0	-	450	122.2%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
HARD WOOD PULP	0	0	-	0	-
USD CRUDE PALM OIL	400	27	1,381.5%	640	-37.5%
OTC SP GSCI ER SWAP	2,027	546	271.2%	2,027	0.0%
OTC SP GSCI ER 3MTH SWAP	0	5,640	-100.0%	0	-
CASH-SETTLED CHEESE	5,507	10,709	-48.6%	5,720	-3.7%
SEAS SNOWFALL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	13,072	0	-	13,072	0.0%

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Commodities and Alternative Investments					
Options					
LIVE CATTLE	249,322	366,341	-31.9%	221,525	12.5%
FEEDER CATTLE	17,304	25,616	-32.4%	19,791	-12.6%
LEAN HOGS	133,504	205,303	-35.0%	114,593	16.5%
LUMBER	1,648	864	90.7%	749	120.0%
MILK	66,741	58,264	14.5%	68,749	-2.9%
MLK MID	644	1,002	-35.7%	730	-11.8%
NFD MILK	783	802	-2.4%	501	56.3%
BUTTER CS	5,359	1,732	209.4%	4,374	22.5%
CLASS IV MILK	3,952	2,333	69.4%	3,954	-0.1%
DRY WHEY	1,056	356	196.6%	556	89.9%
HDD WEATHER	0	0	-	500	-100.0%
CDD WEATHER	700	6,525	-89.3%	300	133.3%
HDD SEASONAL STRIP	0	4,500	-100.0%	0	-
CDD SEASONAL STRIP	27,060	28,700	-5.7%	21,500	25.9%
HDD WEATHER EUROPEAN	0	0	-	500	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	500	-100.0%
CAT EURO SEASONAL STRIP	1,500	0	-	1,000	50.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
SBIN M HURR	0	0	-	0	-
SBIN M HURR EVENT2	0	500	-100.0%	0	-
LV CATL CSO	211	538	-60.8%	0	-
SBIN HURR	750	4,000	-81.3%	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	8,450	2,556	230.6%	8,085	4.5%
SEAS SNOWFALL	0	0	-	0	-
LN HOGS CSO	0	70	-100.0%	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	9,528,224	8,677,784	9.8%	9,474,662	0.6%
Equity Index Futures	4,334,478	3,974,232	9.1%	3,949,495	9.7%
FX Futures	1,490,011	1,508,592	-1.2%	1,391,475	7.1%
Commodities and Alternative Invest	693,174	741,918	-6.6%	701,243	-1.2%
TOTAL FUTURES	16,045,887	14,902,526	7.7%	15,516,875	3.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	16,263,298	19,245,572	-15.5%	12,257,447	32.7%
Equity Index Options	3,663,166	2,434,589	50.5%	2,959,525	23.8%
FX Options	776,501	634,752	22.3%	672,783	15.4%
Commodities and Alternative Invest	518,984	710,002	-26.9%	467,907	10.9%
TOTAL OPTIONS	21,221,949	23,024,915	-7.8%	16,357,662	29.7%



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TOTAL COMBINED					
Interest Rate	25,791,522	27,923,356	-7.6%	21,732,109	18.7%
Equity Index	7,997,644	6,408,821	24.8%	6,909,020	15.8%
FX	2,266,512	2,143,344	5.7%	2,064,258	9.8%
Commodities and Alternative Invest	1,212,158	1,451,920	-16.5%	1,169,150	3.7%
GRAND TOTAL	37,267,836	37,927,441	-1.7%	31,874,537	16.9%