

CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2015	Open Interest JUN 2014	% CHG	Open Interest MAY 2015	% CHG
Interest Rate Futures					
EUROYEN	0	1	-100.0%	0	-
EURODOLLARS	11,081,566	11,626,237	-4.7%	11,720,632	-5.5%
EMINI ED	0	0	-	0	-
1-MONTH EURODOLLAR	10,461	4,296	143.5%	9,311	12.4%
EURO 5YR BUNDLE	0	0	-	10	-100.0%
3YR BUNDLE	0	0	-	25	-100.0%
2YR BUNDLE	0	0	-	50	-100.0%
EURO BONDS	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	16,554,359	10,052,290	64.7%	19,296,954	-14.2%
EURO MIDCURVE	8,791,321	11,116,830	-20.9%	10,699,821	-17.8%
Equity Index Futures					
E-MINI S&P500	2,650,363	2,940,317	-9.9%	2,839,925	-6.7%
S&P 500	97,027	138,225	-29.8%	129,524	-25.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	90,961	89,663	1.4%	90,792	0.2%
S&P 400 MIDCAP	0	165	-100.0%	1,199	-100.0%
S&P 500 GROWTH	34	50	-32.0%	34	0.0%
S&P 500/VALUE	31	90	-65.6%	28	10.7%
E-MINI NASDAQ 100	312,326	350,604	-10.9%	318,620	-2.0%
NASDAQ	0	3,489	-100.0%	8,905	-100.0%
NIKKEI 225 (\$) STOCK	54,872	57,493	-4.6%	62,572	-12.3%
NIKKEI 225 (YEN) STOCK	118,381	88,560	33.7%	124,297	-4.8%
NASDAQ BIOTECH	262	0	-	262	0.0%
E-MICRO NIFTY	0	0	-	0	-
IBOVESPA INDEX	12	21	-42.9%	10	20.0%
S&P CONSUMER STAPLES SECT	12,917	3,666	252.3%	11,797	9.5%
S&P CONSUMER DSCRTNRY SE	8,482	1,837	361.7%	9,350	-9.3%
S&P HEALTH CARE SECTOR	3,562	2,288	55.7%	4,401	-19.1%
S&P UTILITIES SECTOR	2,309	1,241	86.1%	2,361	-2.2%
S&P TECHNOLOGY SECTOR	4,490	1,956	129.6%	3,718	20.8%
S&P INDUSTRIAL SECTOR	1,701	2,734	-37.8%	1,808	-5.9%
S&P FINANCIAL SECTOR	3,903	1,449	169.4%	3,582	9.0%
S&P ENERGY SECTOR	1,613	783	106.0%	2,129	-24.2%
S&P MATERIALS SECTOR	1,004	430	133.5%	1,307	-23.2%

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Equity Index Options					
E-MINI S&P500	2,918,442	2,080,715	40.3%	2,932,861	-0.5%
S&P 500	541,184	357,844	51.2%	487,782	10.9%
E-MINI MIDCAP	0	126	-100.0%	0	-
E-MINI NASDAQ 100	46,427	136,026	-65.9%	52,609	-11.8%
NASDAQ	0	0	-	10	-100.0%
EOM S&P 500	26,188	3,273	700.1%	18,079	44.9%
EOM EMINI S&P	174,768	71,824	143.3%	179,721	-2.8%
EOW1 S&P 500	15,623	26,662	-41.4%	27,425	-43.0%
EOW1 EMINI S&P 500	372,004	241,625	54.0%	405,072	-8.2%
EOW2 S&P 500	11,443	20,681	-44.7%	9,050	26.4%
EOW2 EMINI S&P 500	178,164	100,066	78.0%	82,766	115.3%
EOW4 EMINI S&P 500	53,041	15,610	239.8%	45,374	16.9%
FX Futures					
AUSTRALIAN DOLLAR	118,502	105,836	12.0%	151,634	-21.8%
BRITISH POUND	181,432	255,959	-29.1%	176,698	2.7%
BRAZIL REAL	19,096	38,155	-50.0%	17,868	6.9%
CANADIAN DOLLAR	91,821	110,931	-17.2%	122,050	-24.8%
E-MINI EURO FX	8,168	4,192	94.8%	7,735	5.6%
EURO FX	346,782	295,258	17.5%	430,115	-19.4%
E-MINI JAPANESE YEN	3,017	795	279.5%	2,764	9.2%
JAPANESE YEN	253,769	160,304	58.3%	258,797	-1.9%
MEXICAN PESO	112,062	127,843	-12.3%	131,852	-15.0%
NEW ZEALND DOLLAR	43,265	33,299	29.9%	30,362	42.5%
NKR/USD CROSS RATE	835	472	76.9%	792	5.4%
RUSSIAN RUBLE	41,744	36,459	14.5%	58,733	-28.9%
S.AFRICAN RAND	7,842	4,655	68.5%	7,520	4.3%
SWISS FRANC	21,474	35,559	-39.6%	32,439	-33.8%
AD/CD CROSS RATES	0	12	-100.0%	21	-100.0%
AD/JY CROSS RATES	1,226	1,500	-18.3%	1,795	-31.7%
AD/NE CROSS RATES	7	29	-75.9%	13	-46.2%
BP/JY CROSS RATES	331	1,624	-79.6%	424	-21.9%
BP/SF CROSS RATES	37	187	-80.2%	19	94.7%
CD/JY CROSS RATES	6	16	-62.5%	25	-76.0%
EC/AD CROSS RATES	840	616	36.4%	1,126	-25.4%
EC/CD CROSS RATES	1,032	663	55.7%	1,446	-28.6%
EC/NOK CROSS RATES	8	68	-88.2%	239	-96.7%
EC/SEK CROSS RATES	527	399	32.1%	433	21.7%
EFX/BP CROSS RATES	22,096	18,730	18.0%	18,410	20.0%
EFX/JY CROSS RATES	7,962	7,949	0.2%	7,973	-0.1%
EFX/SF CROSS RATES	5,733	11,613	-50.6%	8,603	-33.4%
SF/JY CROSS RATES	0	2	-100.0%	0	-
SKR/USD CROSS RATES	905	294	207.8%	721	25.5%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	98	-100.0%	0	-
HUNGARIAN FORINT (EC)	0	0	#DIV/0	0	-
POLISH ZLOTY (US)	6	622	-99.0%	9	-33.3%
POLISH ZLOTY (EC)	0	2,355	-100.0%	0	0.0%
SHEKEL	3	715	-99.6%	0	-

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FX Futures					
RMB USD	524	386	35.8%	598	-12.4%
RMB EURO	0	0	-	0	-
KOREAN WON	30	201	-85.1%	30	0.0%
TURKISH LIRA	1	991	-99.9%	2	-50.0%
TURKISH LIRA (EU)	0	1,434	-100.0%	0	-
E-MICRO EUR/USD	3,964	4,390	-9.7%	7,682	-48.4%
E-MICRO GBP/USD	1,074	1,332	-19.4%	1,295	-17.1%
E-MICRO USD/CAD	0	0	-	0	0.0%
E-MICRO USD/CHF	0	0	-	1	-100.0%
E-MICRO USD/JPY	10	13	-23.1%	15	-33.3%
E-MICRO AUD/USD	1,167	871	34.0%	1,943	-39.9%
MICRO CHF/USD	204	723	-71.8%	631	-67.7%
CHINESE RENMINBI (CNH)	301	574	-47.6%	411	-26.8%
USDZAR	0	21	-100.0%	1	-100.0%
INDIAN RUPEE	1,380	159	767.9%	343	302.3%
E-MICRO INR/USD	23	202	-88.6%	7	228.6%
E-MICRO USD/CNH	8	18	-55.6%	134	-94.0%
EURO QUARTERLY VARIANCE F	0	556	-100.0%	0	-
E-MICRO JPY/USD	780	780	0.0%	2,200	-64.5%
E-MICRO CAD/USD	651	571	14.0%	1,110	-41.4%
FX Options					
AUSTRALIAN DOLLAR	63,340	61,217	3.5%	80,779	-21.6%
BRITISH POUND	116,666	113,735	2.6%	152,789	-23.6%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	55,752	54,496	2.3%	72,036	-22.6%
EURO FX	394,442	223,453	76.5%	457,866	-13.9%
JAPANESE YEN	148,545	120,344	23.4%	179,240	-17.1%
MEXICAN PESO	1,209	197	513.7%	1,492	-19.0%
NEW ZEALND DOLLAR	0	79	-100.0%	0	-
RUSSIAN RUBLE	0	857	-100.0%	0	-
SWISS FRANC	7,552	14,382	-47.5%	16,639	-54.6%
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	227	380	-40.3%	244	-7.0%
EURO FX (EU)	5,140	4,797	7.2%	5,256	-2.2%
SWISS FRANC (EU)	0	113	-100.0%	0	-
CANADIAN DOLLAR (EU)	0	380	-100.0%	1	-100.0%
BRITISH POUND (EU)	135	453	-70.2%	187	-27.8%
AUSTRALIAN DLR (EU)	164	243	-32.5%	173	-5.2%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	251,482	356,366	-29.4%	315,082	-20.2%
FEEDER CATTLE	43,491	50,278	-13.5%	40,667	6.9%
LEAN HOGS	220,850	238,700	-7.5%	223,086	-1.0%
LUMBER	4,026	4,335	-7.1%	5,916	-31.9%
MILK	32,661	27,835	17.3%	35,025	-6.7%
MLK MID	0	0	-	0	-
NFD MILK	5,749	3,553	61.8%	5,498	4.6%
BUTTER CS	6,913	6,067	13.9%	6,908	0.1%
CLASS IV MILK	2,200	8,650	-74.6%	2,476	-11.1%
DRY WHEY	4,682	2,575	81.8%	4,981	-6.0%
GSCI EXCESS RETURN FUT	27,346	21,910	24.8%	30,310	-9.8%
GOLDMAN SACHS	12,163	10,149	19.8%	12,457	-2.4%
HOUSING INDEX	58	87	-33.3%	57	1.8%
HDD WEATHER	50	300	-83.3%	0	-
CDD WEATHER	2,850	5,730	-50.3%	3,050	-6.6%
HDD SEASONAL STRIP	152	0	-	52	192.3%
CDD SEASONAL STRIP	1,154	100	1,054.0%	1,154	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	50	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	27,746	12,496	122.0%	28,630	-3.1%
MALAYSIAN PALM SWAP	8,740	7,940	10.1%	9,500	-8.0%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%

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Commodities and Alternative Investments					
Options					
LIVE CATTLE	220,074	298,672	-26.3%	271,832	-19.0%
FEEDER CATTLE	38,076	40,926	-7.0%	26,855	41.8%
LEAN HOGS	221,403	243,807	-9.2%	267,424	-17.2%
LUMBER	658	980	-32.9%	955	-31.1%
MILK	67,358	74,427	-9.5%	70,514	-4.5%
MLK MID	541	759	-28.7%	610	-11.3%
NFD MILK	8,493	4,114	106.4%	7,619	11.5%
BUTTER CS	6,194	4,692	32.0%	6,156	0.6%
CLASS IV MILK	3,837	12,110	-68.3%	3,586	7.0%
DRY WHEY	2,672	1,896	40.9%	2,804	-4.7%
HOUSING INDEX	0	35	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
CDD WEATHER	150	1,200	-87.5%	0	-
HDD SEASONAL STRIP	0	615	-100.0%	0	-
CDD SEASONAL STRIP	65,000	28,500	128.1%	64,000	1.6%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	3,000	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
LV CATL CSO	0	10	-100.0%	18	-100.0%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	23,742	9,017	163.3%	23,758	-0.1%
LN HOGS CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	0.0%
Ags Futures					
PALM OIL	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	11,092,027	11,630,534	-4.6%	11,730,028	-5.4%
Equity Index Futures	3,364,250	3,685,061	-8.7%	3,616,621	-7.0%
FX Futures	1,300,645	1,270,431	2.4%	1,487,019	-12.5%
Commodities and Alternative Invest	665,435	770,143	-13.6%	737,921	-9.8%
Foreign Exchange Futures	0	0	-	0	#DIV/0
Ags Futures	0	0	-	0	-
TOTAL FUTURES	16,422,357	17,356,169	-5.4%	17,571,589	-6.5%
TOTAL OPTIONS GROUP					
Interest Rate Options	25,345,680	21,169,120	19.7%	29,996,775	-15.5%
Equity Index Options	4,337,284	3,054,452	42.0%	4,240,749	2.3%
FX Options	793,172	595,126	33.3%	966,702	-18.0%
Commodities and Alternative Invest	658,198	721,760	-8.8%	749,131	-12.1%
TOTAL OPTIONS	31,134,334	25,540,458	21.9%	35,953,357	-13.4%



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TOTAL COMBINED					
Interest Rate	36,437,707	32,799,654	11.1%	41,726,803	-12.7%
Equity Index	7,701,534	6,739,513	14.3%	7,857,370	-2.0%
FX	2,093,817	1,865,557	12.2%	2,453,721	-14.7%
Commodities and Alternative Invest	1,323,633	1,491,903	-11.3%	1,487,052	-11.0%
Foreign Exchange	0	0	-	0	#DIV/0
Ags	0	0	-	0	-
GRAND TOTAL	47,556,691	42,896,627	10.9%	53,524,946	-11.2%