

CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2016	Open Interest JUN 2015	% CHG	Open Interest MAY 2016	% CHG
Interest Rate Futures					
EUROYEN	0	0	-	0	-
EURODOLLARS	10,033,050	11,081,566	-9.5%	10,816,515	-7.2%
1-MONTH EURODOLLAR	2,599	10,461	-75.2%	3,046	-14.7%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	23,506,045	16,554,359	42.0%	28,793,178	-18.4%
EURO MIDCURVE	9,424,372	8,791,321	7.2%	10,860,099	-13.2%
Equity Index Futures					
E-MINI S&P500	3,016,077	2,650,363	13.8%	2,993,290	0.8%
S&P 500	86,992	97,027	-10.3%	83,115	4.7%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	81,260	90,961	-10.7%	84,599	-3.9%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	21	34	-38.2%	25	-16.0%
S&P 500/VALUE	51,796	31	166,983.9%	45,270	14.4%
E-MINI RUSSELL 1000	32	0	-	36	-11.1%
E-MINI NASDAQ 100	193,181	312,326	-38.1%	232,012	-16.7%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	34,745	54,872	-36.7%	35,533	-2.2%
NIKKEI 225 (YEN) STOCK	75,066	118,381	-36.6%	92,395	-18.8%
NASDAQ BIOTECH	0	262	-100.0%	0	-
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	210	0	-	153	37.3%
E-MINI RUSSELL 1000 GROWTH	12	0	-	33	-63.6%
E-MINI RUSSELL 1000 VALUE	923	0	-	782	18.0%
IBOVESPA INDEX	281	12	2,241.7%	394	-28.7%
S&P CONSUMER STAPLES SECT	25,093	12,917	94.3%	30,816	-18.6%
S&P CONSUMER DSCRTNRY SE	9,848	8,482	16.1%	9,478	3.9%
S&P HEALTH CARE SECTOR	5,336	3,562	49.8%	6,711	-20.5%
S&P UTILITIES SECTOR	19,811	2,309	758.0%	23,268	-14.9%
S&P TECHNOLOGY SECTOR	4,219	4,490	-6.0%	3,602	17.1%
S&P INDUSTRIAL SECTOR	9,587	1,701	463.6%	7,702	24.5%
S&P FINANCIAL SECTOR	4,831	3,903	23.8%	5,932	-18.6%
S&P ENERGY SECTOR	2,374	1,613	47.2%	1,962	21.0%
S&P MATERIALS SECTOR	1,161	1,004	15.6%	1,960	-40.8%

CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2016	Open Interest JUN 2015	% CHG	Open Interest MAY 2016	% CHG
Equity Index Options					
E-MINI S&P500	1,367,945	2,918,442	-53.1%	2,460,784	-44.4%
S&P 500	140,602	541,184	-74.0%	422,101	-66.7%
E-MINI MIDCAP	0	0	-	2	-100.0%
E-MINI NASDAQ 100	68,927	46,427	48.5%	71,978	-4.2%
NASDAQ	0	0	-	0	-
EOM S&P 500	276,226	26,188	954.8%	243,774	13.3%
EOM EMINI S&P	761,541	174,768	335.7%	738,996	3.1%
EOW1 S&P 500	48,061	15,623	207.6%	42,927	12.0%
EOW1 EMINI S&P 500	411,310	372,004	10.6%	289,305	42.2%
EOW2 S&P 500	46,662	11,443	307.8%	20,579	126.7%
EOW2 EMINI S&P 500	257,986	178,164	44.8%	134,486	91.8%
EOW4 EMINI S&P 500	76,949	53,041	45.1%	72,080	6.8%
EOW5 S&P 500	469,378	0	-	205,117	128.8%
EOW3 EMINI S&P 500	1,574,689	0	-	683,481	130.4%
FX Futures					
AUSTRALIAN DOLLAR	72,831	118,502	-38.5%	114,682	-36.5%
BRITISH POUND	218,274	181,432	20.3%	243,778	-10.5%
BRAZIL REAL	29,865	19,096	56.4%	42,712	-30.1%
CANADIAN DOLLAR	114,235	91,821	24.4%	126,537	-9.7%
E-MINI EURO FX	4,220	8,168	-48.3%	6,687	-36.9%
EURO FX	344,694	346,782	-0.6%	356,777	-3.4%
E-MINI JAPANESE YEN	1,292	3,017	-57.2%	1,545	-16.4%
JAPANESE YEN	144,108	253,769	-43.2%	156,605	-8.0%
MEXICAN PESO	110,056	112,062	-1.8%	143,577	-23.3%
NEW ZEALND DOLLAR	44,937	43,265	3.9%	44,604	0.7%
NKR/USD CROSS RATE	791	835	-5.3%	987	-19.9%
RUSSIAN RUBLE	35,547	41,744	-14.8%	28,196	26.1%
S.AFRICAN RAND	4,354	7,842	-44.5%	5,065	-14.0%
SWISS FRANC	35,693	21,474	66.2%	57,178	-37.6%
AD/CD CROSS RATES	0	0	0.0%	1	-100.0%
AD/JY CROSS RATES	1,311	1,226	6.9%	1,315	-0.3%
AD/NE CROSS RATES	28	7	300.0%	93	-69.9%
BP/JY CROSS RATES	308	331	-6.9%	304	1.3%
BP/SF CROSS RATES	13	37	-64.9%	3	333.3%
CD/JY CROSS RATES	0	6	-100.0%	0	-
EC/AD CROSS RATES	562	840	-33.1%	881	-36.2%
EC/CD CROSS RATES	806	1,032	-21.9%	822	-1.9%
EC/NOK CROSS RATES	1	8	-87.5%	1	0.0%
EC/SEK CROSS RATES	248	527	-52.9%	314	-21.0%
EFX/BP CROSS RATES	29,367	22,096	32.9%	28,234	4.0%
EFX/JY CROSS RATES	9,783	7,962	22.9%	9,347	4.7%
EFX/SF CROSS RATES	11,217	5,733	95.7%	15,628	-28.2%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,037	905	14.6%	1,153	-10.1%
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)	1,463	6	24,283.3%	225	550.2%

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 JUN 2016	Open Interest JUN 2015	% CHG	Open Interest MAY 2016	% CHG
FX Futures					
POLISH ZLOTY (EC)	0	0	-	2,214	-100.0%
SHEKEL	0	3	-100.0%	0	-
RMB USD	357	524	-31.9%	490	-27.1%
KOREAN WON	20	30	-33.3%	21	-4.8%
TURKISH LIRA	0	1	-100.0%	0	-
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	3,669	3,964	-7.4%	4,442	-17.4%
E-MICRO GBP/USD	1,913	1,074	78.1%	1,852	3.3%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	1	-100.0%
E-MICRO USD/JPY	0	10	-100.0%	10	-100.0%
E-MICRO AUD/USD	1,254	1,167	7.5%	2,998	-58.2%
MICRO CHF/USD	151	204	-26.0%	1,176	-87.2%
FCXRX	0	0	-	0	-
CHINESE RENMINBI (CNH)	2,319	301	670.4%	3,107	-25.4%
USDZAR	0	0	-	0	-
INDIAN RUPEE	1,109	1,380	-19.6%	730	51.9%
E-MICRO INR/USD	458	23	1,891.3%	98	367.3%
E-MICRO USD/CNH	0	8	-100.0%	10	-100.0%
E-MICRO JPY/USD	986	780	26.4%	4,280	-77.0%
E-MICRO CAD/USD	657	651	0.9%	1,817	-63.8%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	80,315	63,340	26.8%	86,240	-6.9%
BRITISH POUND	136,609	116,666	17.1%	128,188	6.6%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	66,047	55,752	18.5%	90,777	-27.2%
EURO FX	314,851	394,442	-20.2%	308,404	2.1%
JAPANESE YEN	178,561	148,545	20.2%	173,022	3.2%
MEXICAN PESO	2,346	1,209	94.0%	1,467	59.9%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	831	-100.0%
SWISS FRANC	8,713	7,552	15.4%	12,458	-30.1%
JAPANESE YEN (EU)	1,271	227	459.9%	493	157.8%
EURO FX (EU)	5,469	5,140	6.4%	3,439	59.0%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	32	0	-	60	-46.7%
BRITISH POUND (EU)	873	135	546.7%	932	-6.3%
AUSTRALIAN DLR (EU)	44	164	-73.2%	555	-92.1%

CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2016	Open Interest JUN 2015	% CHG	Open Interest MAY 2016	% CHG
Commodities and Alternative Investments					
Futures					
LIVE CATTLE	242,870	251,482	-3.4%	259,275	-6.3%
FEEDER CATTLE	42,654	43,491	-1.9%	37,705	13.1%
LEAN HOGS	257,415	220,850	16.6%	229,075	12.4%
LUMBER	3,967	4,026	-1.5%	5,379	-26.3%
MILK	29,054	32,661	-11.0%	33,859	-14.2%
MLK MID	0	0	-	0	-
NFD MILK	5,516	5,749	-4.1%	6,473	-14.8%
BUTTER CS	5,661	6,913	-18.1%	6,623	-14.5%
CLASS IV MILK	3,480	2,200	58.2%	3,169	9.8%
DRY WHEY	3,806	4,682	-18.7%	4,679	-18.7%
GSCI EXCESS RETURN FUT	40,159	27,346	46.9%	40,148	0.0%
GOLDMAN SACHS	11,723	12,163	-3.6%	11,747	-0.2%
HOUSING INDEX	43	58	-25.9%	60	-28.3%
HDD WEATHER	0	50	-100.0%	0	-
CDD WEATHER	800	2,850	-71.9%	450	77.8%
HDD SEASONAL STRIP	0	152	-100.0%	0	-
CDD SEASONAL STRIP	1,375	1,154	19.2%	1,250	10.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	50	-100.0%	0	-
CAT EURO SEASONAL STRIP	250	0	-	250	0.0%
WKLY AVG TEMP	0	0	-	0	-
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	26,485	27,746	-4.5%	33,646	-21.3%
MALAYSIAN PALM SWAP	19,280	8,740	120.6%	17,120	12.6%
PALM OIL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%

CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2016	Open Interest JUN 2015	% CHG	Open Interest MAY 2016	% CHG
Commodities and Alternative Investments					
Options					
LIVE CATTLE	219,890	220,074	-0.1%	289,709	-24.1%
FEEDER CATTLE	35,374	38,076	-7.1%	27,182	30.1%
LEAN HOGS	159,056	221,403	-28.2%	175,109	-9.2%
LUMBER	436	658	-33.7%	971	-55.1%
MILK	71,779	67,358	6.6%	72,166	-0.5%
MLK MID	275	541	-49.2%	276	-0.4%
NFD MILK	6,363	8,493	-25.1%	8,783	-27.6%
BUTTER CS	4,005	6,194	-35.3%	5,034	-20.4%
CLASS IV MILK	4,040	3,837	5.3%	2,847	41.9%
DRY WHEY	523	2,672	-80.4%	605	-13.6%
HOUSING INDEX	18	0	-	0	-
HDD WEATHER	0	0	-	0	-
CDD WEATHER	0	150	-100.0%	0	-
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	28,500	65,000	-56.2%	28,000	1.8%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
LV CATL CSO	195	0	-	189	3.2%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	28,864	23,742	21.6%	32,542	-11.3%
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	10,035,649	11,092,027	-9.5%	10,819,561	-7.2%
Equity Index Futures	3,622,856	3,364,250	7.7%	3,659,068	-1.0%
FX Futures	1,229,934	1,300,645	-5.4%	1,410,497	-12.8%
Commodities and Alternative Invest	707,610	665,435	6.3%	703,980	0.5%
Foreign Exchange Futures	0	0	-	0	-
TOTAL FUTURES	15,596,049	16,422,357	-5.0%	16,593,106	-6.0%
TOTAL OPTIONS GROUP					
Interest Rate Options	32,930,417	25,345,680	29.9%	39,653,277	-17.0%
Equity Index Options	5,500,276	4,337,284	26.8%	5,385,610	2.1%
FX Options	795,131	793,172	0.2%	806,866	-1.5%
Commodities and Alternative Invest	559,318	658,198	-15.0%	643,413	-13.1%
TOTAL OPTIONS	39,785,142	31,134,334	27.8%	46,489,166	-14.4%



CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2016	Open Interest JUN 2015	% CHG	Open Interest MAY 2016	% CHG
TOTAL COMBINED					
Interest Rate	42,966,066	36,437,707	17.9%	50,472,838	-14.9%
Equity Index	9,123,132	7,701,534	18.5%	9,044,678	0.9%
FX	2,025,065	2,093,817	-3.3%	2,217,363	-8.7%
Commodities and Alternative Invest	1,266,928	1,323,633	-4.3%	1,347,393	-6.0%
Foreign Exchange	0	0	-	0	-
GRAND TOTAL	55,381,191	47,556,691	16.5%	63,082,272	-12.2%