

CME Exchange Open Interest Report - Monthly

	Open Interest MAY 2015	Open Interest MAY 2014	% CHG	Open Interest APR 2015	% CHG
Interest Rate Futures					
EUROYEN	0	1	-100.0%	0	-
EURODOLLARS	11,720,632	11,978,807	-2.2%	11,105,336	5.5%
EMINI ED	0	0	-	0	-
1-MONTH EURODOLLAR	9,311	832	1,019.1%	9,523	-2.2%
EURO 5YR BUNDLE	10	0	-	0	-
3YR BUNDLE	25	0	-	0	-
2YR BUNDLE	50	0	-	50	0.0%
EURO BONDS	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	19,296,954	9,515,033	102.8%	18,338,838	5.2%
EURO MIDCURVE	10,699,821	13,335,885	-19.8%	10,158,177	5.3%
Equity Index Futures					
E-MINI S&P500	2,839,925	3,071,343	-7.5%	2,812,016	1.0%
S&P 500	129,524	153,726	-15.7%	120,532	7.5%
S&P 600 SMALLCAP EMINI	0	1	-100.0%	0	-
E-MINI MIDCAP	90,792	91,754	-1.0%	90,982	-0.2%
S&P 400 MIDCAP	1,199	1,730	-30.7%	1,315	-8.8%
S&P 500 GROWTH	34	60	-43.3%	37	-8.1%
S&P 500/VALUE	28	122	-77.0%	31	-9.7%
E-MINI NASDAQ 100	318,620	361,998	-12.0%	356,207	-10.6%
NASDAQ	8,905	18,127	-50.9%	7,436	19.8%
NIKKEI 225 (\$) STOCK	62,572	60,129	4.1%	57,765	8.3%
NIKKEI 225 (YEN) STOCK	124,297	113,117	9.9%	105,528	17.8%
NASDAQ BIOTECH	262	0	-	200	31.0%
E-MICRO NIFTY	0	0	-	0	-
IBOVESPA INDEX	10	54	-81.5%	9	11.1%
S&P CONSUMER STAPLES SECT	11,797	4,722	149.8%	2,726	332.8%
S&P CONSUMER DSCRTNRY SE	9,350	1,883	396.5%	1,452	543.9%
S&P HEALTH CARE SECTOR	4,401	2,206	99.5%	4,286	2.7%
S&P UTILITIES SECTOR	2,361	2,965	-20.4%	1,874	26.0%
S&P TECHNOLOGY SECTOR	3,718	2,411	54.2%	3,340	11.3%
S&P INDUSTRIAL SECTOR	1,808	2,454	-26.3%	990	82.6%
S&P FINANCIAL SECTOR	3,582	2,184	64.0%	3,193	12.2%
S&P ENERGY SECTOR	2,129	902	136.0%	1,825	16.7%
S&P MATERIALS SECTOR	1,307	622	110.1%	1,336	-2.2%

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Equity Index Options					
E-MINI S&P500	2,932,861	2,382,845	23.1%	2,926,914	0.2%
S&P 500	487,782	373,881	30.5%	473,670	3.0%
E-MINI MIDCAP	0	182	-100.0%	8	-100.0%
E-MINI NASDAQ 100	52,609	157,721	-66.6%	60,171	-12.6%
NASDAQ	10	15	-33.3%	10	0.0%
EOM S&P 500	18,079	9,968	81.4%	24,938	-27.5%
EOM EMINI S&P	179,721	110,522	62.6%	158,091	13.7%
EOW1 S&P 500	27,425	15,582	76.0%	15,817	73.4%
EOW1 EMINI S&P 500	405,072	197,851	104.7%	299,928	35.1%
EOW2 S&P 500	9,050	9,820	-7.8%	25,082	-63.9%
EOW2 EMINI S&P 500	82,766	62,000	33.5%	205,722	-59.8%
EOW4 EMINI S&P 500	45,374	20,362	122.8%	51,345	-11.6%
FX Futures					
AUSTRALIAN DOLLAR	151,634	114,680	32.2%	138,365	9.6%
BRITISH POUND	176,698	237,614	-25.6%	169,852	4.0%
BRAZIL REAL	17,868	22,835	-21.8%	32,184	-44.5%
CANADIAN DOLLAR	122,050	131,674	-7.3%	123,530	-1.2%
E-MINI EURO FX	7,735	5,414	42.9%	8,496	-9.0%
EURO FX	430,115	280,254	53.5%	451,897	-4.8%
E-MINI JAPANESE YEN	2,764	1,067	159.0%	2,021	36.8%
JAPANESE YEN	258,797	162,805	59.0%	193,610	33.7%
MEXICAN PESO	131,852	161,070	-18.1%	137,228	-3.9%
NEW ZEALND DOLLAR	30,362	29,930	1.4%	29,212	3.9%
NKR/USD CROSS RATE	792	570	38.9%	984	-19.5%
RUSSIAN RUBLE	58,733	37,256	57.6%	58,247	0.8%
S.AFRICAN RAND	7,520	5,757	30.6%	6,490	15.9%
SWISS FRANC	32,439	49,532	-34.5%	34,347	-5.6%
AD/CD CROSS RATES	21	73	-71.2%	12	75.0%
AD/JY CROSS RATES	1,795	1,260	42.5%	814	120.5%
AD/NE CROSS RATES	13	111	-88.3%	15	-13.3%
BP/JY CROSS RATES	424	1,545	-72.6%	293	44.7%
BP/SF CROSS RATES	19	120	-84.2%	56	-66.1%
CD/JY CROSS RATES	25	78	-67.9%	18	38.9%
EC/AD CROSS RATES	1,126	646	74.3%	1,282	-12.2%
EC/CD CROSS RATES	1,446	734	97.0%	1,489	-2.9%
EC/NOK CROSS RATES	239	36	563.9%	238	0.4%
EC/SEK CROSS RATES	433	794	-45.5%	436	-0.7%
EFX/BP CROSS RATES	18,410	18,078	1.8%	16,636	10.7%
EFX/JY CROSS RATES	7,973	10,963	-27.3%	6,565	21.4%
EFX/SF CROSS RATES	8,603	10,661	-19.3%	8,258	4.2%
SF/JY CROSS RATES	0	2	-100.0%	0	-
SKR/USD CROSS RATES	721	344	109.6%	862	-16.4%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	63	-100.0%	0	-
HUNGARIAN FORINT (EC)	0	38	-100.0%	0	-
POLISH ZLOTY (US)	9	1,218	-99.3%	6	50.0%
POLISH ZLOTY (EC)	0	3,791	-100.0%	4	-100.0%
SHEKEL	0	568	-100.0%	0	-

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FX Futures					
RMB USD	598	446	34.1%	630	-5.1%
RMB EURO	0	0	-	0	-
KOREAN WON	30	92	-67.4%	33	-9.1%
TURKISH LIRA	2	1,299	-99.8%	0	-
TURKISH LIRA (EU)	0	1,208	-100.0%	0	-
E-MICRO EUR/USD	7,682	6,946	10.6%	7,145	7.5%
E-MICRO GBP/USD	1,295	975	32.8%	856	51.3%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	1	0	-	1	0.0%
E-MICRO USD/JPY	15	9	66.7%	14	7.1%
E-MICRO AUD/USD	1,943	1,703	14.1%	1,755	10.7%
MICRO CHF/USD	631	657	-4.0%	356	77.2%
CHINESE RENMINBI (CNH)	411	1,273	-67.7%	345	19.1%
USDZAR	1	36	-97.2%	4	-75.0%
INDIAN RUPEE	343	299	14.7%	1,484	-76.9%
E-MICRO INR/USD	7	505	-98.6%	9	-22.2%
E-MICRO USD/CNH	134	72	86.1%	136	-1.5%
EURO QUARTERLY VARIANCE F	0	556	-100.0%	0	-
E-MICRO JPY/USD	2,200	898	145.0%	967	127.5%
E-MICRO CAD/USD	1,110	807	37.5%	1,087	2.1%
FX Options					
AUSTRALIAN DOLLAR	80,779	72,795	11.0%	92,500	-12.7%
BRITISH POUND	152,789	96,730	58.0%	180,840	-15.5%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	72,036	63,937	12.7%	73,462	-1.9%
EURO FX	457,866	250,958	82.4%	461,216	-0.7%
JAPANESE YEN	179,240	130,078	37.8%	147,006	21.9%
MEXICAN PESO	1,492	121	1,133.1%	2,060	-27.6%
NEW ZEALND DOLLAR	0	76	-100.0%	0	-
RUSSIAN RUBLE	0	857	-100.0%	0	-
SWISS FRANC	16,639	23,036	-27.8%	18,512	-10.1%
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	244	1,057	-76.9%	264	-7.6%
EURO FX (EU)	5,256	4,363	20.5%	5,307	-1.0%
SWISS FRANC (EU)	0	583	-100.0%	0	-
CANADIAN DOLLAR (EU)	1	1,025	-99.9%	2	-50.0%
BRITISH POUND (EU)	187	420	-55.5%	298	-37.2%
AUSTRALIAN DLR (EU)	173	442	-60.9%	111	55.9%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	315,082	348,887	-9.7%	276,106	14.1%
FEEDER CATTLE	40,667	46,540	-12.6%	39,238	3.6%
LEAN HOGS	223,086	256,695	-13.1%	222,716	0.2%
LUMBER	5,916	5,165	14.5%	6,575	-10.0%
MILK	35,025	28,561	22.6%	33,636	4.1%
MLK MID	0	0	-	0	0.0%
NFD MILK	5,498	3,894	41.2%	4,939	11.3%
BUTTER CS	6,908	6,464	6.9%	6,252	10.5%
CLASS IV MILK	2,476	9,617	-74.3%	2,415	2.5%
DRY WHEY	4,981	2,870	73.6%	4,889	1.9%
GSCI EXCESS RETURN FUT	30,310	24,596	23.2%	33,519	-9.6%
GOLDMAN SACHS	12,457	8,884	40.2%	12,500	-0.3%
HOUSING INDEX	57	87	-34.5%	71	-19.7%
HDD WEATHER	0	300	-100.0%	0	-
CDD WEATHER	3,050	4,330	-29.6%	1,800	69.4%
HDD SEASONAL STRIP	52	0	-	0	-
CDD SEASONAL STRIP	1,154	100	1,054.0%	400	188.5%
HDD WEATHER EUROPEAN	0	0	-	500	-100.0%
CAT WEATHER EUROPEAN	0	100	-100.0%	0	-
HDD EURO SEASONAL STRIP	0	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	28,630	13,013	120.0%	27,507	4.1%
MALAYSIAN PALM SWAP	9,500	7,960	19.3%	8,860	7.2%
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	271,832	280,044	-2.9%	237,024	14.7%
FEEDER CATTLE	26,855	26,435	1.6%	42,137	-36.3%
LEAN HOGS	267,424	292,026	-8.4%	232,106	15.2%
LUMBER	955	1,066	-10.4%	699	36.6%
MILK	70,514	75,834	-7.0%	64,498	9.3%
MLK MID	610	784	-22.2%	587	3.9%
NFD MILK	7,619	4,767	59.8%	6,420	18.7%
BUTTER CS	6,156	4,244	45.1%	4,390	40.2%
CLASS IV MILK	3,586	12,337	-70.9%	3,126	14.7%
DRY WHEY	2,804	2,000	40.2%	2,615	7.2%
HOUSING INDEX	0	35	-100.0%	0	-
HDD WEATHER	0	0	-	0	-
CDD WEATHER	0	1,000	-100.0%	0	-
HDD SEASONAL STRIP	0	500	-100.0%	120	-100.0%
CDD SEASONAL STRIP	64,000	28,500	124.6%	52,500	21.9%
HDD WEATHER EUROPEAN	0	0	-	1,000	-100.0%
CAT WEATHER EUROPEAN	3,000	4,500	-33.3%	3,000	0.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
LV CATL CSO	18	0	-	15	20.0%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	23,758	9,955	138.7%	22,893	3.8%
LN HOGS CSO	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Ags Futures					
PALM OIL	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	11,730,028	11,979,640	-2.1%	11,114,909	5.5%
Equity Index Futures	3,616,621	3,892,510	-7.1%	3,573,080	1.2%
FX Futures	1,487,019	1,309,362	13.6%	1,438,269	3.4%
Commodities and Alternative Invest	737,921	781,135	-5.5%	694,995	6.2%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	0	0	-	0	-
TOTAL FUTURES	17,571,589	17,962,647	-2.2%	16,821,253	4.5%
TOTAL OPTIONS GROUP					
Interest Rate Options	29,996,775	22,850,918	31.3%	28,497,015	5.3%
Equity Index Options	4,240,749	3,340,749	26.9%	4,241,696	0.0%
FX Options	966,702	646,478	49.5%	981,578	-1.5%
Commodities and Alternative Invest	749,131	744,027	0.7%	673,130	11.3%
TOTAL OPTIONS	35,953,357	27,582,172	30.3%	34,393,419	4.5%



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TOTAL COMBINED					
Interest Rate	41,726,803	34,830,558	19.8%	39,611,924	5.3%
Equity Index	7,857,370	7,233,259	8.6%	7,814,776	0.5%
FX	2,453,721	1,955,840	25.5%	2,419,847	1.4%
Commodities and Alternative Invest	1,487,052	1,525,162	-2.5%	1,368,125	8.7%
Foreign Exchange	0	0	-	0	-
Ags	0	0	-	0	-
GRAND TOTAL	53,524,946	45,544,819	17.5%	51,214,672	4.5%