



## CME Exchange Open Interest Report - Monthly

	Open Interest MAY 2013	Open Interest MAY 2012	% CHG	Open Interest APR 2013	% CHG
<b>Interest Rate Futures</b>					
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	-
<b>Interest Rate Options</b>					
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	-
<b>Equity Index Futures</b>					
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%

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 MAY 2013	Open Interest MAY 2012	% CHG	Open Interest APR 2013	% CHG
<b>Equity Index Options</b>					
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%
<b>FX Futures</b>					
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%

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 MAY 2013	Open Interest MAY 2012	% CHG	Open Interest APR 2013	% CHG
<b>FX Futures</b>					
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%
<b>FX Options</b>					
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%



## CME Exchange Open Interest Report - Monthly

	Open Interest MAY 2013	Open Interest MAY 2012	% CHG	Open Interest APR 2013	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
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%



## CME Exchange Open Interest Report - Monthly

	Open Interest MAY 2013	Open Interest MAY 2012	% CHG	Open Interest APR 2013	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
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	-
<b>TOTAL FUTURES GROUP</b>					
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%
<b>TOTAL FUTURES</b>	<b>16,045,887</b>	<b>14,902,526</b>	<b>7.7%</b>	<b>15,516,875</b>	<b>3.4%</b>
<b>TOTAL OPTIONS GROUP</b>					
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%
<b>TOTAL OPTIONS</b>	<b>21,221,949</b>	<b>23,024,915</b>	<b>-7.8%</b>	<b>16,357,662</b>	<b>29.7%</b>



## CME Exchange Open Interest Report - Monthly

	Open Interest MAY 2013	Open Interest MAY 2012	% CHG	Open Interest APR 2013	% CHG
<b>TOTAL COMBINED</b>					
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%
<b>GRAND TOTAL</b>	<b>37,267,836</b>	<b>37,927,441</b>	<b>-1.7%</b>	<b>31,874,537</b>	<b>16.9%</b>