

## CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2014	Open Interest JUN 2013	% CHG	Open Interest MAY 2014	% CHG
<b>Interest Rate Futures</b>					
EUROYEN	1	0	-	1	0.0%
EURODOLLARS	11,626,237	8,729,475	33.2%	11,978,807	-2.9%
EMINI ED	0	2	-100.0%	0	-
1-MONTH EURODOLLAR	4,296	26	16,423.1%	832	416.3%
EURO BONDS	0	50	-100.0%	0	-
SOVEREIGN YIELD FUTURE	0	0	-	0	-
<b>Interest Rate Options</b>					
EURODOLLARS	10,052,290	6,593,274	52.5%	9,515,033	5.6%
EURO MIDCURVE	11,116,830	10,184,704	9.2%	13,335,885	-16.6%
TOMMI MIDCURVE	0	0	-	0	-
<b>Equity Index Futures</b>					
E-MINI S&P500	2,940,317	2,681,622	9.6%	3,071,343	-4.3%
S&P 500	138,225	159,253	-13.2%	153,726	-10.1%
S&P 600 SMALLCAP EMINI	0	42	-100.0%	1	-100.0%
E-MINI MIDCAP	89,663	101,175	-11.4%	91,754	-2.3%
S&P 400 MIDCAP	165	332	-50.3%	1,730	-90.5%
S&P 500 GROWTH	50	43	16.3%	60	-16.7%
S&P 500/VALUE	90	40	125.0%	122	-26.2%
E-MINI NASDAQ 100	350,604	306,079	14.5%	361,998	-3.1%
NASDAQ	3,489	3,966	-12.0%	18,127	-80.8%
NIKKEI 225 (\$) STOCK	57,493	57,331	0.3%	60,129	-4.4%
NIKKEI 225 (YEN) STOCK	88,560	67,305	31.6%	113,117	-21.7%
E-MICRO NIFTY	0	890	-100.0%	0	-
E-MINI NIFTY	0	0	-	0	-
IBOVESPA INDEX	21	171	-87.7%	54	-61.1%
S&P CONSUMER STAPLES SECT	3,666	1,901	92.8%	4,722	-22.4%
S&P CONSUMER DSCRTNRY SE	1,837	237	675.1%	1,883	-2.4%
S&P HEALTH CARE SECTOR	2,288	1,776	28.8%	2,206	3.7%
S&P UTILITIES SECTOR	1,241	1,244	-0.2%	2,965	-58.1%
S&P TECHNOLOGY SECTOR	1,956	2,046	-4.4%	2,411	-18.9%
S&P INDUSTRIAL SECTOR	2,734	566	383.0%	2,454	11.4%
S&P FINANCIAL SECTOR	1,449	1,627	-10.9%	2,184	-33.7%
S&P ENERGY SECTOR	783	773	1.3%	902	-13.2%
S&P MATERIALS SECTOR	430	332	29.5%	622	-30.9%
BESPOKE CUSTOM INDEXES	0	0	-	0	-

## CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2014	Open Interest JUN 2013	% CHG	Open Interest MAY 2014	% CHG
<b>Equity Index Options</b>					
E-MINI S&P500	2,080,715	2,498,431	-16.7%	2,382,845	-12.7%
S&P 500	357,844	367,798	-2.7%	373,881	-4.3%
E-MINI MIDCAP	126	148	-14.9%	182	-30.8%
E-MINI NASDAQ 100	136,026	47,606	185.7%	157,721	-13.8%
NASDAQ	0	14	-100.0%	15	-100.0%
EOM S&P 500	3,273	3,453	-5.2%	9,968	-67.2%
EOM EMINI S&P	71,824	46,142	55.7%	110,522	-35.0%
EOW1 S&P 500	26,662	9,427	182.8%	15,582	71.1%
EOW1 EMINI S&P 500	241,625	139,296	73.5%	197,851	22.1%
EOW2 S&P 500	20,681	3,570	479.3%	9,820	110.6%
EOW2 EMINI S&P 500	100,066	36,670	172.9%	62,000	61.4%
EOW4 EMINI S&P 500	15,610	4,267	265.8%	20,362	-23.3%
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	105,836	187,896	-43.7%	114,680	-7.7%
BRITISH POUND	255,959	126,287	102.7%	237,614	7.7%
BRAZIL REAL	38,155	32,125	18.8%	22,835	67.1%
CANADIAN DOLLAR	110,931	122,667	-9.6%	131,674	-15.8%
E-MINI EURO FX	4,192	4,282	-2.1%	5,414	-22.6%
EURO FX	295,258	203,293	45.2%	280,254	5.4%
E-MINI JAPANESE YEN	795	1,507	-47.2%	1,067	-25.5%
JAPANESE YEN	160,304	171,424	-6.5%	162,805	-1.5%
MEXICAN PESO	127,843	66,301	92.8%	161,070	-20.6%
NEW ZEALND DOLLAR	33,299	12,251	171.8%	29,930	11.3%
NKR/USD CROSS RATE	472	983	-52.0%	570	-17.2%
RUSSIAN RUBLE	36,459	41,382	-11.9%	37,256	-2.1%
S.AFRICAN RAND	4,655	4,903	-5.1%	5,757	-19.1%
SWISS FRANC	35,559	30,638	16.1%	49,532	-28.2%
AD/CD CROSS RATES	12	25	-52.0%	73	-83.6%
AD/JY CROSS RATES	1,500	374	301.1%	1,260	19.0%
AD/NE CROSS RATES	29	45	-35.6%	111	-73.9%
BP/JY CROSS RATES	1,624	279	482.1%	1,545	5.1%
BP/SF CROSS RATES	187	102	83.3%	120	55.8%
CD/JY CROSS RATES	16	24	-33.3%	78	-79.5%
EC/AD CROSS RATES	616	423	45.6%	646	-4.6%
EC/CD CROSS RATES	663	407	62.9%	734	-9.7%
EC/NOK CROSS RATES	68	175	-61.1%	36	88.9%
EC/SEK CROSS RATES	399	164	143.3%	794	-49.7%
EFX/BP CROSS RATES	18,730	12,724	47.2%	18,078	3.6%
EFX/JY CROSS RATES	7,949	7,025	13.2%	10,963	-27.5%
EFX/SF CROSS RATES	11,613	11,009	5.5%	10,661	8.9%
SF/JY CROSS RATES	2	36	-94.4%	2	0.0%
SKR/USD CROSS RATES	294	628	-53.2%	344	-14.5%
CZECK KORUNA (US)	0	201	-100.0%	0	-
CZECK KORUNA (EC)	0	465	-100.0%	0	-
HUNGARIAN FORINT (US)	98	384	-74.5%	63	55.6%
HUNGARIAN FORINT (EC)	0	796	-100.0%	38	-100.0%
POLISH ZLOTY (US)	622	69	801.4%	1,218	-48.9%
POLISH ZLOTY (EC)	2,355	375	528.0%	3,791	-37.9%
SHEKEL	715	391	82.9%	568	25.9%

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 2014	Open Interest JUN 2013	% CHG	Open Interest MAY 2014	% CHG
<b>FX Futures</b>					
RMB USD	978	1,799	-45.6%	1,791	-45.4%
RMB EURO	0	0	-	0	-
KOREAN WON	201	74	171.6%	92	118.5%
TURKISH LIRA	991	2,069	-52.1%	1,299	-23.7%
TURKISH LIRA (EU)	1,434	1,654	-13.3%	1,208	18.7%
E-MICRO EUR/USD	4,390	3,086	42.3%	6,946	-36.8%
E-MICRO GBP/USD	1,332	1,009	32.0%	975	36.6%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	13	1	1,200.0%	9	44.4%
E-MICRO AUD/USD	871	1,023	-14.9%	1,703	-48.9%
MICRO CHF/USD	723	594	21.7%	657	10.0%
MICRO JYP/USD	780	946	-17.5%	898	-13.1%
MICRO CAD/USD	571	440	29.8%	807	-29.2%
USDZAR	21	0	-	36	-41.7%
INDIAN RUPEE	361	2,460	-85.3%	804	-55.1%
EURO QUARTERLY VARIANCE F	556	0	-	556	0.0%
RMB JY	0	0	-	0	-
<b>FX Options</b>					
AUSTRALIAN DOLLAR	61,217	99,499	-38.5%	72,795	-15.9%
BRITISH POUND	113,735	59,518	91.1%	96,730	17.6%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	54,496	56,349	-3.3%	63,937	-14.8%
EURO FX	223,453	229,154	-2.5%	250,958	-11.0%
JAPANESE YEN	120,344	173,891	-30.8%	130,078	-7.5%
MEXICAN PESO	197	885	-77.7%	121	62.8%
NEW ZEALND DOLLAR	79	5	1,480.0%	76	3.9%
RUSSIAN RUBLE	857	0	-	857	0.0%
SWISS FRANC	14,382	12,530	14.8%	23,036	-37.6%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	380	2,042	-81.4%	1,057	-64.0%
EURO FX (EU)	4,797	3,397	41.2%	4,363	9.9%
SWISS FRANC (EU)	113	210	-46.2%	583	-80.6%
CANADIAN DOLLAR (EU)	380	582	-34.7%	1,025	-62.9%
BRITISH POUND (EU)	453	453	0.0%	420	7.9%
AUSTRALIAN DLR (EU)	243	2,142	-88.7%	442	-45.0%

## CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2014	Open Interest JUN 2013	% CHG	Open Interest MAY 2014	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
LIVE CATTLE	356,366	267,639	33.2%	348,887	2.1%
FEEDER CATTLE	50,278	32,355	55.4%	46,540	8.0%
LEAN HOGS	238,700	291,233	-18.0%	256,695	-7.0%
LUMBER	4,335	6,583	-34.1%	5,165	-16.1%
WOOD PULP	0	0	-	0	-
MILK	27,835	22,871	21.7%	28,561	-2.5%
MLK MID	0	0	-	0	-
NFD MILK	3,553	1,598	122.3%	3,894	-8.8%
BUTTER CS	6,067	6,108	-0.7%	6,464	-6.1%
CLASS IV MILK	8,650	2,559	238.0%	9,617	-10.1%
DRY WHEY	2,575	1,540	67.2%	2,870	-10.3%
GSCI EXCESS RETURN FUT	21,910	23,977	-8.6%	24,596	-10.9%
GOLDMAN SACHS	10,149	9,503	6.8%	8,884	14.2%
HOUSING INDEX	87	85	2.4%	87	0.0%
HDD WEATHER	300	0	-	300	0.0%
CDD WEATHER	5,730	2,450	133.9%	4,330	32.3%
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	100	3,250	-96.9%	100	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	350	-100.0%	100	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-
CAT EURO SEASONAL STRIP	0	50	-100.0%	0	-
WKLY AVG TEMP	0	1,700	-100.0%	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
USD CRUDE PALM OIL	0	240	-100.0%	0	-
OTC SP GSCI ER SWAP	0	2,027	-100.0%	0	-
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	12,496	6,188	101.9%	13,013	-4.0%
MALAYSIAN PALM SWAP	7,940	1,140	596.5%	7,960	-0.3%
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 2014	Open Interest JUN 2013	% CHG	Open Interest MAY 2014	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
LIVE CATTLE	298,672	214,536	39.2%	280,044	6.7%
FEEDER CATTLE	40,926	20,448	100.1%	26,435	54.8%
LEAN HOGS	243,807	132,374	84.2%	292,026	-16.5%
LUMBER	980	1,003	-2.3%	1,066	-8.1%
MILK	74,427	63,223	17.7%	75,834	-1.9%
MLK MID	759	561	35.3%	784	-3.2%
NFD MILK	4,114	1,341	206.8%	4,767	-13.7%
BUTTER CS	4,692	6,948	-32.5%	4,244	10.6%
CLASS IV MILK	12,110	4,286	182.5%	12,337	-1.8%
DRY WHEY	1,896	1,279	48.2%	2,000	-5.2%
HOUSING INDEX	35	0	-	35	0.0%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	1,200	3,860	-68.9%	1,000	20.0%
HDD SEASONAL STRIP	615	0	-	500	23.0%
CDD SEASONAL STRIP	28,500	34,560	-17.5%	28,500	0.0%
HDD WEATHER EUROPEAN	0	0	-	0	-
CAT WEATHER EUROPEAN	0	0	-	4,500	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-
CAT EURO SEASONAL STRIP	0	1,500	-100.0%	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
SBIN M HURR	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
LV CATL CSO	10	86	-88.4%	0	-
SBIN HURR	0	750	-100.0%	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	9,017	10,061	-10.4%	9,955	-9.4%
SEAS SNOWFALL	0	0	-	0	-
LN HOGS CSO	0	0	-	0	-
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	11,630,534	8,729,553	33.2%	11,979,640	-2.9%
Equity Index Futures	3,685,061	3,388,751	8.7%	3,892,510	-5.3%
FX Futures	1,270,431	1,057,215	20.2%	1,309,362	-3.0%
Commodities and Alternative Invest	770,143	696,518	10.6%	781,135	-1.4%
<b>TOTAL FUTURES</b>	<b>17,356,169</b>	<b>13,872,037</b>	<b>25.1%</b>	<b>17,962,647</b>	<b>-3.4%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	21,169,120	16,777,978	26.2%	22,850,918	-7.4%
Equity Index Options	3,054,452	3,156,822	-3.2%	3,340,749	-8.6%
FX Options	595,126	640,657	-7.1%	646,478	-7.9%
Commodities and Alternative Invest	721,760	496,816	45.3%	744,027	-3.0%
<b>TOTAL OPTIONS</b>	<b>25,540,458</b>	<b>21,072,273</b>	<b>21.2%</b>	<b>27,582,172</b>	<b>-7.4%</b>



## CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2014	Open Interest JUN 2013	% CHG	Open Interest MAY 2014	% CHG
<b>TOTAL COMBINED</b>					
Interest Rate	32,799,654	25,507,531	28.6%	34,830,558	-5.8%
Equity Index	6,739,513	6,545,573	3.0%	7,233,259	-6.8%
FX	1,865,557	1,697,872	9.9%	1,955,840	-4.6%
Commodities and Alternative Invest	1,491,903	1,193,334	25.0%	1,525,162	-2.2%
<b>GRAND TOTAL</b>	<b>42,896,627</b>	<b>34,944,310</b>	<b>22.8%</b>	<b>45,544,819</b>	<b>-5.8%</b>