



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%



CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2015	Open Interest JUN 2014	% CHG	Open Interest MAY 2015	% CHG
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	-

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 2015	Open Interest JUN 2014	% CHG	Open Interest MAY 2015	% CHG
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%



CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2015	Open Interest JUN 2014	% CHG	Open Interest MAY 2015	% CHG
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%



CME Exchange Open Interest Report - Monthly

	Open Interest JUN 2015	Open Interest JUN 2014	% CHG	Open Interest MAY 2015	% CHG
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%

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 2015	Open Interest JUN 2014	% CHG	Open Interest MAY 2015	% CHG
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%