

CME Exchange Open Interest Report - Monthly

	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
Interest Rate Futures					
EUROYEN	0	0	-	0	-
EURODOLLARS	10,816,515	11,720,632	-7.7%	10,184,171	6.2%
1-MONTH EURODOLLAR	3,046	9,311	-67.3%	770	295.6%
EURO 5YR BUNDLE	0	10	-100.0%	0	-
3YR BUNDLE	0	25	-100.0%	0	-
2YR BUNDLE	0	50	-100.0%	0	-
Interest Rate Options					
EURODOLLARS	28,793,178	19,296,954	49.2%	27,219,103	5.8%
EURO MIDCURVE	10,860,099	10,699,821	1.5%	9,504,372	14.3%
Equity Index Futures					
E-MINI S&P500	2,993,290	2,839,925	5.4%	2,812,902	6.4%
S&P 500	83,115	129,524	-35.8%	78,853	5.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	84,599	90,792	-6.8%	78,837	7.3%
S&P 400 MIDCAP	0	1,199	-100.0%	0	-
S&P 500 GROWTH	25	34	-26.5%	20	25.0%
S&P 500/VALUE	45,270	28	161,578.6%	33,221	36.3%
E-MINI RUSSELL 1000	36	0	-	20	80.0%
E-MINI NASDAQ 100	232,012	318,620	-27.2%	245,132	-5.4%
NASDAQ	0	8,905	-100.0%	0	-
NIKKEI 225 (\$) STOCK	35,533	62,572	-43.2%	35,868	-0.9%
NIKKEI 225 (YEN) STOCK	92,395	124,297	-25.7%	102,631	-10.0%
NASDAQ BIOTECH	0	262	-100.0%	0	-
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	153	0	-	224	-31.7%
E-MINI RUSSELL 1000 GROWTH	33	0	-	38	-13.2%
E-MINI RUSSELL 1000 VALUE	782	0	-	787	-0.6%
IBOVESPA INDEX	394	10	3,840.0%	209	88.5%
S&P CONSUMER STAPLES SECT	30,816	11,797	161.2%	23,367	31.9%
S&P CONSUMER DSCRTNRY SE	9,478	9,350	1.4%	7,059	34.3%
S&P HEALTH CARE SECTOR	6,711	4,401	52.5%	3,705	81.1%
S&P UTILITIES SECTOR	23,268	2,361	885.5%	14,811	57.1%
S&P TECHNOLOGY SECTOR	3,602	3,718	-3.1%	2,802	28.6%
S&P INDUSTRIAL SECTOR	7,702	1,808	326.0%	6,820	12.9%
S&P FINANCIAL SECTOR	5,932	3,582	65.6%	5,655	4.9%
S&P ENERGY SECTOR	1,962	2,129	-7.8%	1,918	2.3%
S&P MATERIALS SECTOR	1,960	1,307	50.0%	1,387	41.3%

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Equity Index Options					
E-MINI S&P500	2,460,784	2,932,861	-16.1%	2,917,441	-15.7%
S&P 500	422,101	487,782	-13.5%	456,079	-7.5%
E-MINI MIDCAP	2	0	-	0	-
E-MINI NASDAQ 100	71,978	52,609	36.8%	66,312	8.5%
NASDAQ	0	10	-100.0%	0	-
EOM S&P 500	243,774	18,079	1,248.4%	178,521	36.6%
EOM EMINI S&P	738,996	179,721	311.2%	548,639	34.7%
EOW1 S&P 500	42,927	27,425	56.5%	39,311	9.2%
EOW1 EMINI S&P 500	289,305	405,072	-28.6%	343,719	-15.8%
EOW2 S&P 500	20,579	9,050	127.4%	11,711	75.7%
EOW2 EMINI S&P 500	134,486	82,766	62.5%	112,776	19.3%
EOW4 EMINI S&P 500	72,080	45,374	58.9%	45,330	59.0%
EOW5 EMINI S&P 500	683,481	0	-	262,876	160.0%
EOW5 S&P 500	205,117	0	-	112,127	82.9%
FX Futures					
AUSTRALIAN DOLLAR	114,682	151,634	-24.4%	151,239	-24.2%
BRITISH POUND	243,778	176,698	38.0%	246,944	-1.3%
BRAZIL REAL	42,712	17,868	139.0%	43,382	-1.5%
CANADIAN DOLLAR	126,537	122,050	3.7%	123,575	2.4%
E-MINI EURO FX	6,687	7,735	-13.5%	7,455	-10.3%
EURO FX	356,777	430,115	-17.1%	363,978	-2.0%
E-MINI JAPANESE YEN	1,545	2,764	-44.1%	1,593	-3.0%
JAPANESE YEN	156,605	258,797	-39.5%	162,931	-3.9%
MEXICAN PESO	143,577	131,852	8.9%	111,972	28.2%
NEW ZEALND DOLLAR	44,604	30,362	46.9%	35,286	26.4%
NKR/USD CROSS RATE	987	792	24.6%	964	2.4%
RUSSIAN RUBLE	28,196	58,733	-52.0%	27,081	4.1%
S.AFRICAN RAND	5,065	7,520	-32.6%	3,359	50.8%
SWISS FRANC	57,178	32,439	76.3%	41,195	38.8%
AD/CD CROSS RATES	1	21	-95.2%	1	0.0%
AD/JY CROSS RATES	1,315	1,795	-26.7%	488	169.5%
AD/NE CROSS RATES	93	13	615.4%	43	116.3%
BP/JY CROSS RATES	304	424	-28.3%	364	-16.5%
BP/SF CROSS RATES	3	19	-84.2%	5	-40.0%
CD/JY CROSS RATES	0	25	-100.0%	0	-
EC/AD CROSS RATES	881	1,126	-21.8%	803	9.7%
EC/CD CROSS RATES	822	1,446	-43.2%	886	-7.2%
EC/NOK CROSS RATES	1	239	-99.6%	1	0.0%
EC/SEK CROSS RATES	314	433	-27.5%	282	11.3%
EFX/BP CROSS RATES	28,234	18,410	53.4%	30,483	-7.4%
EFX/JY CROSS RATES	9,347	7,973	17.2%	8,351	11.9%
EFX/SF CROSS RATES	15,628	8,603	81.7%	16,964	-7.9%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,153	721	59.9%	996	15.8%
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)	225	9	2,400.0%	222	1.4%

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FX Futures					
POLISH ZLOTY (EC)	2,214	0	0.0%	1,393	58.9%
SHEKEL	0	0	-	0	-
RMB USD	490	598	-18.1%	511	-4.1%
KOREAN WON	21	30	-30.0%	21	0.0%
TURKISH LIRA	0	2	-100.0%	3	-100.0%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	4,442	7,682	-42.2%	6,866	-35.3%
E-MICRO GBP/USD	1,852	1,295	43.0%	2,064	-10.3%
E-MICRO USD/CAD	0	0	0.0%	0	-
E-MICRO USD/CHF	1	1	0.0%	1	0.0%
E-MICRO USD/JPY	10	15	-33.3%	10	0.0%
E-MICRO AUD/USD	2,998	1,943	54.3%	3,084	-2.8%
MICRO CHF/USD	1,176	631	86.4%	1,157	1.6%
FCXRX	0	0	-	0	-
CHINESE RENMINBI (CNH)	3,107	411	656.0%	3,024	2.7%
USDZAR	0	1	-100.0%	0	-
INDIAN RUPEE	730	343	112.8%	487	49.9%
E-MICRO INR/USD	98	7	1,300.0%	159	-38.4%
E-MICRO USD/CNH	10	134	-92.5%	10	0.0%
E-MICRO JPY/USD	4,280	2,200	94.5%	3,545	20.7%
E-MICRO CAD/USD	1,817	1,110	63.7%	2,086	-12.9%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	86,240	80,779	6.8%	80,496	7.1%
BRITISH POUND	128,188	152,789	-16.1%	139,253	-7.9%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	90,777	72,036	26.0%	79,307	14.5%
EURO FX	308,404	457,866	-32.6%	287,655	7.2%
JAPANESE YEN	173,022	179,240	-3.5%	147,156	17.6%
MEXICAN PESO	1,467	1,492	-1.7%	1,557	-5.8%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	831	0	-	831	0.0%
SWISS FRANC	12,458	16,639	-25.1%	10,116	23.2%
JAPANESE YEN (EU)	493	244	102.0%	621	-20.6%
EURO FX (EU)	3,439	5,256	-34.6%	3,049	12.8%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	60	1	5,900.0%	25	140.0%
BRITISH POUND (EU)	932	187	398.4%	1,183	-21.2%
AUSTRALIAN DLR (EU)	555	173	220.8%	481	15.4%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	259,275	315,082	-17.7%	275,144	-5.8%
FEEDER CATTLE	37,705	40,667	-7.3%	44,542	-15.3%
LEAN HOGS	229,075	223,086	2.7%	223,111	2.7%
LUMBER	5,379	5,916	-9.1%	4,329	24.3%
MILK	33,859	35,025	-3.3%	33,684	0.5%
MLK MID	0	0	-	0	-
NFD MILK	6,473	5,498	17.7%	6,801	-4.8%
BUTTER CS	6,623	6,908	-4.1%	6,888	-3.8%
CLASS IV MILK	3,169	2,476	28.0%	2,785	13.8%
DRY WHEY	4,679	4,981	-6.1%	4,850	-3.5%
GSCI EXCESS RETURN FUT	40,148	30,310	32.5%	37,816	6.2%
GOLDMAN SACHS	11,747	12,457	-5.7%	11,867	-1.0%
HOUSING INDEX	60	57	5.3%	51	17.6%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	450	3,050	-85.2%	100	350.0%
HDD SEASONAL STRIP	0	52	-100.0%	0	-
CDD SEASONAL STRIP	1,250	1,154	8.3%	1,100	13.6%
HDD WEATHER EUROPEAN	0	0	-	500	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	0	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	33,646	28,630	17.5%	33,775	-0.4%
MALAYSIAN PALM SWAP	17,120	9,500	80.2%	16,600	3.1%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%

Commodities and Alternative Investments					
Options					
LIVE CATTLE	289,709	271,832	6.6%	260,522	11.2%
FEEDER CATTLE	27,182	26,855	1.2%	30,847	-11.9%
LEAN HOGS	175,109	267,424	-34.5%	148,159	18.2%
LUMBER	971	955	1.7%	635	52.9%
MILK	72,166	70,514	2.3%	65,634	10.0%
MLK MID	276	610	-54.8%	325	-15.1%
NFD MILK	8,783	7,619	15.3%	9,219	-4.7%
BUTTER CS	5,034	6,156	-18.2%	5,069	-0.7%
CLASS IV MILK	2,847	3,586	-20.6%	2,926	-2.7%
DRY WHEY	605	2,804	-78.4%	434	39.4%
HOUSING INDEX	0	0	-	0	0.0%
HDD WEATHER	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
CDD SEASONAL STRIP	28,000	64,000	-56.3%	27,000	3.7%
HDD WEATHER EUROPEAN	0	0	-	3,500	-100.0%
CAT WEATHER EUROPEAN	0	3,000	-100.0%	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-
LV CATL CSO	189	18	950.0%	25	656.0%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	32,542	23,758	37.0%	31,017	4.9%



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Foreign Exchange Futures					
CHILEAN PESO	0	0	0.0%	1	-100.0%
Ags Futures					
PALM OIL	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	10,819,561	11,730,028	-7.8%	10,184,941	6.2%
Equity Index Futures	3,659,068	3,616,621	1.2%	3,456,266	5.9%
FX Futures	1,410,497	1,487,019	-5.1%	1,405,264	0.4%
Commodities and Alternative Invest	703,980	737,921	-4.6%	717,265	-1.9%
Foreign Exchange Futures	0	0	0.0%	1	-100.0%
Ags Futures	0	0	-	0	-
TOTAL FUTURES	16,593,106	17,571,589	-5.6%	15,763,737	5.3%
TOTAL OPTIONS GROUP					
Interest Rate Options	39,653,277	29,996,775	32.2%	36,723,475	8.0%
Equity Index Options	5,385,610	4,240,749	27.0%	5,094,842	5.7%
FX Options	806,866	966,702	-16.5%	751,730	7.3%
Commodities and Alternative Invest	643,413	749,131	-14.1%	585,312	9.9%
TOTAL OPTIONS	46,489,166	35,953,357	29.3%	43,155,359	7.7%
TOTAL COMBINED					
Interest Rate	50,472,838	41,726,803	21.0%	46,908,416	7.6%
Equity Index	9,044,678	7,857,370	15.1%	8,551,108	5.8%
FX	2,217,363	2,453,721	-9.6%	2,156,994	2.8%
Commodities and Alternative Invest	1,347,393	1,487,052	-9.4%	1,302,577	3.4%
Foreign Exchange	0	0	#DIV/0	1	-100.0%
Ags	0	0	-	0	-
GRAND TOTAL	63,082,272	53,524,946	17.9%	58,919,096	7.1%