

CME Exchange Open Interest Report - Monthly

June 2009

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	Open Interest JUN 2009	Open Interest JUN 2008	% CHG	Open Interest MAY 2009	% CHG
Commodity Futures					
LIVE CATTLE	214,013	309,798	-30.9%	204,615	4.6%
FEEDER CATTLE	24,143	33,079	-27.0%	23,640	2.1%
LEAN HOGS	134,250	244,368	-45.1%	147,122	-8.7%
PORK BELLIES	807	2,174	-62.9%	804	0.4%
LUMBER	8,273	14,403	-42.6%	8,724	-5.2%
WOOD PULP	3,732	2,379	56.9%	3,677	1.5%
MILK	30,494	35,917	-15.1%	30,430	0.2%
MLK MID	0	0		0	
NFD MILK	790	548	44.2%	903	-12.5%
BUTTER	28	14	100.0%	27	3.7%
BUTTER CS	4,833	4,307	12.2%	5,145	-6.1%
CLASS IV MILK	198	290	-31.7%	232	-14.7%
DRY WHEY	1,669	1,318	26.6%	1,547	7.9%
GSCI EXCESS RETURN FUT	34,549	14,083	145.3%	26,428	30.7%
GOLDMAN SACHS	15,879	15,290	3.9%	15,933	-0.3%
DLV NFD MILK	2	0		2	0.0%
Commodity Options					
LIVE CATTLE	153,115	178,559	-14.2%	187,858	-18.5%
FEEDER CATTLE	11,230	8,571	31.0%	8,327	34.9%
LEAN HOGS	82,523	79,148	4.3%	90,013	-8.3%
PORK BELLIES	8	36	-77.8%	1	700.0%
LUMBER	780	1,007	-22.5%	1,308	-40.4%
MILK	49,138	52,715	-6.8%	45,086	9.0%
MLK MID	212	215	-1.4%	202	5.0%
NFD MILK	27	0		18	50.0%
BUTTER	0	0		0	
BUTTER CS	104	44	136.4%	110	-5.5%
DRY WHEY	238	265	-10.2%	216	10.2%
Interest Rate Futures					
1MOS LIBOR	30,068	40,244	-25.3%	27,345	10.0%
EUROYEN	4,344	12,859	-66.2%	3,234	34.3%
EURODOLLARS	6,168,856	9,164,948	-32.7%	6,702,705	-8.0%
5-YR SWAP RATE	0	8,160	-100.0%	0	
2-YR SWAP RATE	0	10,620	-100.0%	0	
10-YR SWAP RATE	0	6,440	-100.0%	0	
HICP	0	160	-100.0%	0	
MINI 5-YR ED BD	0	0		0	
EMINI ED	18	0		19	-5.3%
LEHMAN BRS	0	25	-100.0%	0	
3-MONTH OIS	4,279	0		4,589	-6.8%
Interest Rate Options					
EUROYEN	0	0		0	
EURODOLLARS	12,300,796	16,716,804	-26.4%	13,345,662	-7.8%
EURO MIDCURVE	3,147,896	2,905,502	8.3%	3,232,111	-2.6%
TOMMI MIDCURVE	0	6,306	-100.0%	100	-100.0%
EURODOLLAR SPRD OPTIONS	0	0		0	

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Equity Index Futures					
E-MINI S&P500	2,330,177	2,062,986	13.0%	2,778,466	-16.1%
S&P 500	394,037	507,892	-22.4%	480,909	-18.1%
S&P 600 SMALLCAP EMINI	1,267	2,171	-41.6%	1,254	1.0%
S&P 600 SMALLCAP	0	19	-100.0%	0	
E-MINI MSCI EAFE FUT	25,999	18,056	44.0%	24,280	7.1%
E-MINI MSCI	13,665	6,912	97.7%	13,376	2.2%
EMINI XINHUA	0	0		0	
SPDR-S&P 500	1	38	-97.4%	9	-88.9%
S&P ASIA 50	0	0		0	
TRAKRS L/S TECH II	0	0		0	
TRAKRS ROGERS	7,670,807	9,905,151	-22.6%	7,757,435	-1.1%
TRAKRS LMC II	0	0		0	
TRAKRS BXY	3,500	36,860	-90.5%	3,500	0.0%
TRAKRS PIMCO	1,722,363	2,490,838	-30.9%	1,750,974	-1.6%
TRAKRS PIMCO SPTR	362,103	543,319	-33.4%	369,663	-2.0%
E-MINI MIDCAP	101,449	92,054	10.2%	108,473	-6.5%
S&P 400 MIDCAP	2,428	4,232	-42.6%	4,486	-45.9%
S&P 500 GROWTH	83	607	-86.3%	86	-3.5%
S&P 500/VALUE	582	589	-1.2%	588	-1.0%
E-MINI RUSSELL 2000	0	624,750	-100.0%	0	
RUSSELL 2000	0	30,534	-100.0%	0	
IWM-RUSSELL	0	1	-100.0%	0	
E-MINI NASDAQ 100	240,885	286,739	-16.0%	290,055	-17.0%
NASDAQ	14,582	25,433	-42.7%	27,177	-46.3%
QQQ-NASDAQ	0	1	-100.0%	6	-100.0%
NIKKEI 225 (\$) STOCK	24,839	70,630	-64.8%	26,499	-6.3%
NIKKEI 225 (YEN) STOCK	31,977	41,097	-22.2%	55,233	-42.1%
S&P FIN SECT INDEX	0	0		0	
E-MINI S&P500 EURO DENOM	0	0		12	-100.0%
Equity Index Options					
E-MINI S&P500	542,971	805,998	-32.6%	721,156	-24.7%
S&P 500	458,765	765,848	-40.1%	565,327	-18.8%
S&P 600 SMALLCAP EMINI	0	0		0	
E-MINI MIDCAP	86	1,327	-93.5%	619	-86.1%
S&P 400 MIDCAP	0	60	-100.0%	0	
E-MINI RUSSELL 2000	0	10,680	-100.0%	0	
RUSSELL 2000	0	742	-100.0%	0	
E-MINI NASDAQ 100	27,060	31,930	-15.3%	20,458	32.3%
NASDAQ	45	1,274	-96.5%	62	-27.4%
NIKKEI 225 (\$) STOCK	300	2,000	-85.0%	500	-40.0%
EOM S&P 500	1,661	20,582	-91.9%	1,191	39.5%
EOM EMINI S&P	5,777	15,788	-63.4%	10,259	-43.7%
Real Estate Futures					
HOUSING INDEX	177	429	-58.7%	169	4.7%
Real Estate Options					
HOUSING INDEX	0	4	-100.0%	0	

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FX Futures					
AUSTRALIAN DOLLAR	91,416	95,438	-4.2%	90,068	1.5%
BRITISH POUND	92,518	88,264	4.8%	97,291	-4.9%
BRAZIL REAL	2,134	3,638	-41.3%	3,921	-45.6%
CANADIAN DOLLAR	80,536	85,000	-5.3%	93,144	-13.5%
E-MINI EURO FX	1,579	1,542	2.4%	2,250	-29.8%
EURO FX	114,921	170,074	-32.4%	139,640	-17.7%
E-MINI JAPANESE YEN	210	126	66.7%	307	-31.6%
JAPANESE YEN	73,476	175,274	-58.1%	95,518	-23.1%
MEXICAN PESO	54,055	108,904	-50.4%	53,273	1.5%
NEW ZEALND DOLLAR	23,742	25,769	-7.9%	25,742	-7.8%
NKR/USD CROSS RATE	812	796	2.0%	806	0.7%
RUSSIAN RUBLE	16,001	17,211	-7.0%	12,550	27.5%
S.AFRICAN RAND	4,008	5,119	-21.7%	4,315	-7.1%
SWISS FRANC	32,774	54,547	-39.9%	44,315	-26.0%
AD/CD CROSS RATES	264	433	-39.0%	257	2.7%
AD/JY CROSS RATES	62	19	226.3%	12	416.7%
AD/NE CROSS RATES	2	6	-66.7%	2	0.0%
BP/JY CROSS RATES	25	115	-78.3%	27	-7.4%
BP/SF CROSS RATES	0	0		0	
CD/JY CROSS RATES	0	0		0	
EC/AD CROSS RATES	0	0		0	
EC/CD CROSS RATES	0	8	-100.0%	0	
EC/NOK CROSS RATES	1	365	-99.7%	1	0.0%
EC/SEK CROSS RATES	1	5	-80.0%	1	0.0%
EFX/BP CROSS RATES	3,551	2,215	60.3%	2,925	21.4%
EFX/JY CROSS RATES	6,587	10,953	-39.9%	6,877	-4.2%
EFX/SF CROSS RATES	2,107	1,369	53.9%	1,786	18.0%
SF/JY CROSS RATES	0	10	-100.0%	1	-100.0%
SKR/USD CROSS RATES	327	86	280.2%	179	82.7%
CME\$INDEX	0	0		0	
CZECK KORUNA (US)	1	30	-96.7%	2	-50.0%
CZECK KORUNA (EC)	0	5	-100.0%	1	-100.0%
HUNGARIAN FORINT (US)	15	32	-53.1%	17	-11.8%
HUNGARIAN FORINT (EC)	3	0		6	-50.0%
POLISH ZLOTY (US)	678	2,530	-73.2%	698	-2.9%
POLISH ZLOTY (EC)	464	1,305	-64.4%	450	3.1%
SHEKEL	288	0		106	171.7%
RMB USD	123	1,307	-90.6%	249	-50.6%
RMB EURO	0	0		0	
KOREAN WON	7	0		12	-41.7%
TURKISH LIRA	496	0		519	-4.4%
TURKISH LIRA (EU)	1,028	0		1,915	-46.3%
E-MICRO EUR/USD	1,001	0		2,804	-64.3%
E-MICRO GBP/USD	787	0		1,100	-28.5%
E-MICRO USD/CAD	1,307	0		1,166	12.1%
E-MICRO USD/CHF	545	0		312	74.7%
E-MICRO USD/JPY	1,025	0		7,907	-87.0%
E-MICRO AUD/USD	682	0		861	-20.8%

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FX Options					
AUSTRALIAN DOLLAR	23,370	16,014	45.9%	28,914	-19.2%
BRITISH POUND	41,443	34,553	19.9%	40,339	2.7%
BRAZIL REAL	855	0		855	-0.0%
CANADIAN DOLLAR	44,840	25,551	75.5%	39,033	14.9%
EURO FX	101,569	161,318	-37.0%	141,625	-28.3%
JAPANESE YEN	56,776	100,441	-43.5%	73,309	-22.6%
MEXICAN PESO	0	80	-100.0%	6	-100.0%
SWISS FRANC	13,617	14,376	-5.3%	21,253	-35.9%
EFX/SF CROSS RATES	0	0		0	
JAPANESE YEN (EU)	5,585	24,881	-77.6%	6,922	-19.3%
EURO FX (EU)	10,621	48,710	-78.2%	10,962	-3.1%
SWISS FRANC (EU)	4,735	3,190	48.4%	4,895	-3.3%
CANADIAN DOLLAR (EU)	4,089	10,188	-59.9%	5,029	-18.7%
BRITISH POUND (EU)	7,015	12,307	-43.0%	7,129	-1.6%
AUSTRALIAN DLR (EU)	250	0		810	-69.1%
Weather Futures					
HDD WEATHER	0	0		0	
CDD WEATHER	10,450	35,184	-70.3%	6,410	63.0%
HDD SEASONAL STRIP	0	0		0	
CDD SEASONAL STRIP	1,650	1,910	-13.6%	500	230.0%
HDD WEATHER EUROPEAN	0	0		0	
CAT WEATHER EUROPEAN	225	0		100	125.0%
HDD EURO SEASONAL STRIP	0	200	-100.0%	0	
CAT EURO SEASONAL STRIP	150	0		150	0.0%
WKLY AVG TEMP	1,100	0		0	
PACIFIC RIM DAT SS WTHR	0	0		0	
Weather Options					
HDD WEATHER	0	0		0	
CDD WEATHER	9,000	11,950	-24.7%	5,450	65.1%
HDD SEASONAL STRIP	2,500	13,000	-80.8%	0	
CDD SEASONAL STRIP	85,150	198,775	-57.2%	76,250	11.7%
HDD WEATHER EUROPEAN	0	0		0	
CAT WEATHER EUROPEAN	0	0		0	
HDD EURO SEASONAL STRIP	0	0		0	
CAT EURO SEASONAL STRIP	7,500	9,500	-21.1%	7,500	0.0%
SEASONAL ACCUM HURRICANE	0	2,000	-100.0%	0	
SEASNL MAXIMUM HURRICANI	0	26,000	-100.0%	0	
PACIFIC RIM DAT SS WTHR	0	10,300	-100.0%	0	
SBIN M HURR	3,000	3,000	0.0%	3,000	0.0%
SBIN M HURR EVENT2	1,000	0		1,000	0.0%
TOTAL FUTURES GROUP					
Commodity Futures	473,660	677,968	-30.1%	469,229	0.9%
Interest Rate Futures	6,207,565	9,243,456	-32.8%	6,737,892	-7.9%
Equity Index Futures	12,940,744	16,750,909	-22.7%	13,692,481	-5.5%
Real Estate Futures	177	429	-58.7%	169	4.7%
FX Futures	609,559	852,495	-28.5%	693,333	-12.1%
Weather Futures	13,575	37,294	-63.6%	7,160	89.6%
TOTAL FUTURES	20,245,280	27,562,551	-26.5%	21,600,264	-6.3%



A CME/Chicago Board of Trade Company

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TOTAL OPTIONS GROUP					
Commodity Options	297,375	320,560	-7.2%	333,139	-10.7%
Interest Rate Options	15,448,692	19,628,612	-21.3%	16,577,873	-6.8%
Equity Index Options	1,036,665	1,656,229	-37.4%	1,319,572	-21.4%
Real Estate Options	0	4	-100.0%	0	
FX Options	314,765	451,609	-30.3%	381,081	-17.4%
Weather Options	108,150	274,525	-60.6%	93,200	16.0%
TOTAL OPTIONS	17,205,647	22,331,539	-23.0%	18,704,865	-8.0%
TOTAL COMBINED					
Commodity	771,035	998,528	-22.8%	802,368	-3.9%
Interest Rate	21,656,257	28,872,068	-25.0%	23,315,765	-7.1%
Equity Index	13,977,409	18,407,138	-24.1%	15,012,053	-6.9%
Real Estate	177	433	-59.1%	169	4.7%
FX	924,324	1,304,104	-29.1%	1,074,414	-14.0%
Weather	121,725	311,819	-61.0%	100,360	21.3%
GRAND TOTAL	37,450,927	49,894,090	-24.9%	40,305,129	-7.1%