

CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest DEC 2012	% CHG
Interest Rate Futures					
EUROYEN	0	80	-100.0%	0	-
EURODOLLARS	8,626,367	8,078,301	6.8%	7,896,817	9.2%
EMINI ED	4	8	-50.0%	4	0.0%
3-MONTH OIS	0	0	-	0	-
1-MONTH EURODOLLAR	6,355	13,034	-51.2%	5,411	17.4%
SOVEREIGN YIELD FUTURE	0	0	-	0	-
EURO BONDS	128	187	-31.6%	128	0.0%
Interest Rate Options					
EURODOLLARS	4,763,752	11,195,823	-57.5%	4,445,585	7.2%
EURO MIDCURVE	7,498,477	6,343,009	18.2%	5,303,715	41.4%
TOMMI MIDCURVE	0	0	-	0	-
EURODOLLAR SPRD OPTIONS	0	0	-	0	-
Equity Index Futures					
E-MINI S&P500	3,013,711	2,736,615	10.1%	2,779,559	8.4%
S&P 500	208,076	253,482	-17.9%	185,980	11.9%
S&P 600 SMALLCAP EMINI	49	79	-38.0%	49	0.0%
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	124,097	109,657	13.2%	111,916	10.9%
S&P 400 MIDCAP	1,549	1,620	-4.4%	459	237.5%
S&P 500 GROWTH	54	44	22.7%	56	-3.6%
S&P 500/VALUE	44	51	-13.7%	40	10.0%
IWM-RUSSELL	0	0	-	0	-
E-MINI NASDAQ 100	329,444	382,430	-13.9%	281,393	17.1%
NASDAQ	13,216	15,494	-14.7%	5,913	123.5%
QQQ-NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	64,333	27,958	130.1%	53,085	21.2%
NIKKEI 225 (YEN) STOCK	75,321	63,322	18.9%	54,570	38.0%
S&P FIN SECT INDEX	0	0	-	0	-
E-MICRO NIFTY	36	29	24.1%	0	-
E-MINI NIFTY	0	0	-	0	-
BESPOKE CUSTOM INDEXES	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	381	208	83.2%	556	-31.5%
S&P FINANCIAL SECTOR	2,378	1,270	87.2%	1,326	79.3%
S&P ENERGY SECTOR	764	717	6.6%	320	138.8%
S&P INDUSTRIAL SECTOR	1,055	1,452	-27.3%	751	40.5%
S&P MATERIALS SECTOR	784	724	8.3%	688	14.0%
S&P TECHNOLOGY SECTOR	725	253	186.6%	793	-8.6%
IBOVESPA INDEX	478	0	-	158	202.5%
S&P UTILITIES SECTOR	1,548	436	255.0%	1,082	43.1%
S&P CONSUMER STAPLES SECT	1,580	144	997.2%	1,731	-8.7%
S&P HEALTH CARE SECTOR	2,812	359	683.3%	1,740	61.6%

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Equity Index Options					
E-MINI S&P500	1,980,910	1,206,015	64.3%	1,634,526	21.2%
S&P 500	368,788	363,379	1.5%	278,293	32.5%
E-MINI MIDCAP	19	18	5.6%	8	137.5%
E-MINI NASDAQ 100	38,304	25,515	50.1%	34,452	11.2%
NASDAQ	26	28	-7.1%	7	271.4%
EOM S&P 500	6,729	2,079	223.7%	3,693	82.2%
EOM EMINI S&P	63,668	54,193	17.5%	45,943	38.6%
EOW1 S&P 500	2,795	2,004	39.5%	5,529	-49.4%
EOW1 EMINI S&P 500	82,123	39,514	107.8%	145,431	-43.5%
EOW2 S&P 500	2,232	326	584.7%	1,084	105.9%
EOW2 EMINI S&P 500	95,149	4,310	2,107.6%	13,464	606.7%
EOW4 EMINI S&P 500	3,075	0	-	2,801	9.8%
FX Futures					
AUSTRALIAN DOLLAR	182,770	150,338	21.6%	170,203	7.4%
BRITISH POUND	163,807	191,055	-14.3%	174,868	-6.3%
BRAZIL REAL	42,621	17,536	143.0%	41,366	3.0%
CANADIAN DOLLAR	146,439	119,468	22.6%	137,380	6.6%
E-MINI EURO FX	8,458	5,275	60.3%	10,601	-20.2%
EURO FX	243,801	305,624	-20.2%	208,132	17.1%
E-MINI JAPANESE YEN	1,481	1,333	11.1%	1,093	35.5%
JAPANESE YEN	218,439	173,136	26.2%	194,779	12.1%
MEXICAN PESO	187,448	150,581	24.5%	186,184	0.7%
NEW ZEALND DOLLAR	36,480	31,629	15.3%	34,512	5.7%
NKR/USD CROSS RATE	524	587	-10.7%	490	6.9%
RUSSIAN RUBLE	74,577	122,489	-39.1%	75,292	-0.9%
S.AFRICAN RAND	13,484	5,025	168.3%	8,864	52.1%
SWISS FRANC	37,199	40,878	-9.0%	50,193	-25.9%
AD/CD CROSS RATES	30	67	-55.2%	39	-23.1%
AD/JY CROSS RATES	2,370	568	317.3%	2,394	-1.0%
AD/NE CROSS RATES	7	6	16.7%	7	0.0%
BP/JY CROSS RATES	1,362	413	229.8%	1,312	3.8%
BP/SF CROSS RATES	110	404	-72.8%	72	52.8%
CD/JY CROSS RATES	39	64	-39.1%	19	105.3%
EC/AD CROSS RATES	155	225	-31.1%	156	-0.6%
EC/CD CROSS RATES	322	241	33.6%	268	20.1%
EC/NOK CROSS RATES	23	125	-81.6%	33	-30.3%
EC/SEK CROSS RATES	144	142	1.4%	144	0.0%
EFX/BP CROSS RATES	12,407	9,382	32.2%	12,254	1.2%
EFX/JY CROSS RATES	7,017	8,461	-17.1%	5,491	27.8%
EFX/SF CROSS RATES	10,187	5,279	93.0%	8,124	25.4%
SF/JY CROSS RATES	460	54	751.9%	44	945.5%
SKR/USD CROSS RATES	111	198	-43.9%	49	126.5%
CZECK KORUNA (US)	0	9	-100.0%	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	73	24	204.2%	53	37.7%
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	1,449	755	91.9%	1,480	-2.1%
POLISH ZLOTY (EC)	1,857	1,790	3.7%	3,825	-51.5%

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FX Futures					
SHEKEL	443	429	3.3%	630	-29.7%
RMB USD	306	436	-29.8%	291	5.2%
KOREAN WON	182	238	-23.5%	219	-16.9%
TURKISH LIRA	3,964	546	626.0%	2,519	57.4%
TURKISH LIRA (EU)	327	2,075	-84.2%	494	-33.8%
E-MICRO EUR/USD	5,382	9,342	-42.4%	2,921	84.3%
E-MICRO GBP/USD	1,972	1,536	28.4%	1,080	82.6%
E-MICRO USD/CAD	7	52	-86.5%	0	-
E-MICRO USD/CHF	0	137	-100.0%	0	-
E-MICRO USD/JPY	1	362	-99.7%	5	-80.0%
E-MICRO AUD/USD	1,101	1,412	-22.0%	787	39.9%
EUR/USD REALIZED VOL	0	0	-	0	-
MICRO CHF/USD	476	889	-46.5%	358	33.0%
MICRO JYP/USD	784	249	214.9%	566	38.5%
FX\$INDEX	0	0	-	0	-
MICRO CAD/USD	437	301	45.2%	366	19.4%
RMB JY	0	0	-	0	-
INDIAN RUPEE	11	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	75,776	58,020	30.6%	59,154	28.1%
BRITISH POUND	64,240	35,534	80.8%	50,719	26.7%
CANADIAN DOLLAR	61,235	34,728	76.3%	43,090	42.1%
EURO FX	241,156	239,606	0.6%	192,203	25.5%
JAPANESE YEN	191,583	70,117	173.2%	134,590	42.3%
MEXICAN PESO	36	0	-	0	-
NEW ZEALND DOLLAR	9	0	-	0	-
RUSSIAN RUBLE	1,186	9,800	-87.9%	1,186	0.0%
SWISS FRANC	7,247	11,529	-37.1%	4,771	51.9%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	3,044	250	1,117.6%	3,044	0.0%
JAPANESE YEN (EU)	1,848	25	7,292.0%	468	294.9%
EURO FX (EU)	4,177	2,529	65.2%	2,154	93.9%
SWISS FRANC (EU)	821	0	-	570	44.0%
CANADIAN DOLLAR (EU)	1,424	975	46.1%	1,145	24.4%
BRITISH POUND (EU)	1,583	52	2,944.2%	664	138.4%
AUSTRALIAN DLR (EU)	140	305	-54.1%	180	-22.2%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	332,014	339,325	-2.2%	329,708	0.7%
FEEDER CATTLE	32,786	44,706	-26.7%	30,248	8.4%
LEAN HOGS	238,240	248,745	-4.2%	247,983	-3.9%
PORK BELLIES	0	0	-	0	-
LUMBER	7,873	10,082	-21.9%	9,843	-20.0%
WOOD PULP	0	487	-100.0%	0	-
MILK	19,317	34,640	-44.2%	21,306	-9.3%
MLK MID	0	0	-	0	-
NFD MILK	733	938	-21.9%	490	49.6%
BUTTER CS	2,901	4,923	-41.1%	3,191	-9.1%
CLASS IV MILK	1,109	1,973	-43.8%	1,051	5.5%
DRY WHEY	1,402	2,993	-53.2%	1,653	-15.2%
GSCI EXCESS RETURN FUT	26,739	29,069	-8.0%	26,841	-0.4%
GOLDMAN SACHS	12,335	10,203	20.9%	9,463	30.3%
HOUSING INDEX	109	104	4.8%	103	5.8%
HDD WEATHER	2,661	2,066	28.8%	3,305	-19.5%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	500	1,800	-72.2%	500	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	1,700	1,650	3.0%	1,150	47.8%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	1,750	1,000	75.0%	2,050	-14.6%
WKLY AVG TEMP	600	0	-	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
HARD WOOD PULP	0	0	-	0	-
USD CRUDE PALM OIL	20	0	-	70	-71.4%
OTC SP GSCI ER SWAP	2,027	0	-	2,456	-17.5%
OTC SP GSCI ER 3MTH SWAP	0	5,640	-100.0%	0	-
CASH-SETTLED CHEESE	4,200	7,567	-44.5%	4,980	-15.7%
SEAS SNOWFALL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	9,940	0	-	2,344	324.1%

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Commodities and Alternative Investments					
Options					
LIVE CATTLE	259,506	317,010	-18.1%	223,740	16.0%
FEEDER CATTLE	22,806	17,356	31.4%	17,547	30.0%
LEAN HOGS	132,517	168,761	-21.5%	117,143	13.1%
LUMBER	1,246	566	120.1%	903	38.0%
MILK	58,864	82,844	-28.9%	64,452	-8.7%
MLK MID	766	1,378	-44.4%	944	-18.9%
NFD MILK	378	935	-59.6%	625	-39.5%
BUTTER CS	2,074	2,504	-17.2%	1,998	3.8%
CLASS IV MILK	1,165	2,770	-57.9%	1,232	-5.4%
DRY WHEY	407	508	-19.9%	363	12.1%
HDD WEATHER	116	7,300	-98.4%	1,700	-93.2%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	31,350	55,395	-43.4%	45,915	-31.7%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	500	20,000	-97.5%	500	0.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	20,000	9,000	122.2%	23,000	-13.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
PACIFIC RIM DAT SS WTHR	0	3,000	-100.0%	0	-
SBIN M HURR	0	0	-	0	-
SBIN M HURR EVENT2	0	500	-100.0%	500	-100.0%
LV CATL CSO	310	65	376.9%	235	31.9%
SBIN HURR	0	1,000	-100.0%	4,000	-100.0%
SNOWFALL	0	40	-100.0%	0	-
CASH-SETTLED CHEESE	4,782	1,127	324.3%	4,834	-1.1%
SEAS SNOWFALL	0	320	-100.0%	0	-
LN HOGS CSO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	8,632,854	8,091,610	6.7%	7,902,360	9.2%
Equity Index Futures	3,842,435	3,596,344	6.8%	3,482,165	10.3%
FX Futures	1,411,044	1,361,165	3.7%	1,339,957	5.3%
Commodities and Alternative Invest	698,956	747,911	-6.5%	698,735	0.0%
TOTAL FUTURES	14,585,289	13,797,030	5.7%	13,423,217	8.7%
TOTAL OPTIONS GROUP					
Interest Rate Options	12,262,229	17,538,832	-30.1%	9,749,300	25.8%
Equity Index Options	2,643,818	1,697,381	55.8%	2,165,231	22.1%
FX Options	655,505	463,470	41.4%	493,938	32.7%
Commodities and Alternative Invest	536,787	692,379	-22.5%	509,631	5.3%
TOTAL OPTIONS	16,098,339	20,392,062	-21.1%	12,918,100	24.6%



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TOTAL COMBINED					
Interest Rate	20,895,083	25,630,442	-18.5%	17,651,660	18.4%
Equity Index	6,486,253	5,293,725	22.5%	5,647,396	14.9%
FX	2,066,549	1,824,635	13.3%	1,833,895	12.7%
Commodities and Alternative Invest	1,235,743	1,440,290	-14.2%	1,208,366	2.3%
GRAND TOTAL	30,683,628	34,189,092	-10.3%	26,341,317	16.5%