

CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2013	Open Interest DEC 2012	% CHG	Open Interest NOV 2013	% CHG
Interest Rate Futures					
EUROYEN	1	0	-	1	0.0%
EURODOLLARS	10,154,484	7,896,817	28.6%	10,464,530	-3.0%
EMINI ED	0	4	-100.0%	1	-100.0%
3-MONTH OIS	0	0	-	0	-
1-MONTH EURODOLLAR	449	5,411	-91.7%	819	-45.2%
EURO BONDS	0	128	-100.0%	0	-
SOVEREIGN YIELD FUTURE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	7,145,550	4,445,585	60.7%	8,041,211	-11.1%
EURO MIDCURVE	10,185,420	5,303,715	92.0%	14,194,430	-28.2%
TOMMI MIDCURVE	0	0	-	0	-
EURODOLLAR SPRD OPTIONS	0	0	-	0	-
Equity Index Futures					
E-MINI S&P500	2,780,195	2,779,559	0.0%	2,907,085	-4.4%
S&P 500	142,221	185,980	-23.5%	165,412	-14.0%
S&P 600 SMALLCAP EMINI	15	49	-69.4%	20	-25.0%
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	100,412	111,916	-10.3%	114,191	-12.1%
S&P 400 MIDCAP	678	459	47.7%	488	38.9%
S&P 500 GROWTH	102	56	82.1%	111	-8.1%
S&P 500/VALUE	135	40	237.5%	128	5.5%
IWM-RUSSELL	0	0	-	0	-
E-MINI NASDAQ 100	419,677	281,393	49.1%	412,529	1.7%
NASDAQ	5,910	5,913	-0.1%	9,700	-39.1%
QQQ-NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	75,708	53,085	42.6%	70,059	8.1%
NIKKEI 225 (YEN) STOCK	106,311	54,570	94.8%	98,945	7.4%
S&P FIN SECT INDEX	0	0	-	0	-
E-MICRO NIFTY	0	0	-	0	-
E-MINI NIFTY	0	0	-	0	-
IBOVESPA INDEX	79	158	-50.0%	75	5.3%
S&P CONSUMER STAPLES SECT	1,895	1,731	9.5%	2,013	-5.9%
S&P CONSUMER DSCRTNRY SECT	1,432	556	157.6%	1,808	-20.8%
S&P HEALTH CARE SECTOR	1,222	1,740	-29.8%	1,220	0.2%
S&P UTILITIES SECTOR	2,335	1,082	115.8%	1,568	48.9%
S&P TECHNOLOGY SECTOR	1,749	793	120.6%	2,484	-29.6%
S&P INDUSTRIAL SECTOR	727	751	-3.2%	1,107	-34.3%
S&P FINANCIAL SECTOR	1,666	1,326	25.6%	2,082	-20.0%
S&P ENERGY SECTOR	457	320	42.8%	590	-22.5%
S&P MATERIALS SECTOR	262	688	-61.9%	531	-50.7%
BESPOKE CUSTOM INDEXES	0	0	-	0	-

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Equity Index Options					
E-MINI S&P500	2,156,355	1,634,526	31.9%	2,775,975	-22.3%
S&P 500	240,026	278,293	-13.8%	337,462	-28.9%
E-MINI MIDCAP	202	8	2,425.0%	274	-26.3%
E-MINI NASDAQ 100	49,757	34,452	44.4%	72,710	-31.6%
NASDAQ	3	7	-57.1%	92	-96.7%
EOM S&P 500	5,138	3,693	39.1%	7,760	-33.8%
EOM EMINI S&P	53,207	45,943	15.8%	148,520	-64.2%
EOW1 S&P 500	19,345	5,529	249.9%	26,595	-27.3%
EOW1 EMINI S&P 500	202,124	145,431	39.0%	243,383	-17.0%
EOW2 S&P 500	8,039	1,084	641.6%	9,233	-12.9%
EOW2 EMINI S&P 500	74,136	13,464	450.6%	70,373	5.3%
EOW4 EMINI S&P 500	11,031	2,801	293.8%	7,177	53.7%
FX Futures					
AUSTRALIAN DOLLAR	120,095	170,203	-29.4%	114,242	5.1%
BRITISH POUND	206,966	174,868	18.4%	230,367	-10.2%
BRAZIL REAL	12,035	41,366	-70.9%	13,040	-7.7%
CANADIAN DOLLAR	149,035	137,380	8.5%	142,930	4.3%
E-MINI EURO FX	4,954	10,601	-53.3%	5,264	-5.9%
EURO FX	242,172	208,132	16.4%	250,028	-3.1%
E-MINI JAPANESE YEN	1,447	1,093	32.4%	1,260	14.8%
JAPANESE YEN	232,258	194,779	19.2%	238,535	-2.6%
MEXICAN PESO	116,803	186,184	-37.3%	122,679	-4.8%
NEW ZEALND DOLLAR	18,748	34,512	-45.7%	19,258	-2.6%
NKR/USD CROSS RATE	426	490	-13.1%	708	-39.8%
RUSSIAN RUBLE	40,208	75,292	-46.6%	40,125	0.2%
S.AFRICAN RAND	5,170	8,864	-41.7%	4,386	17.9%
SWISS FRANC	51,136	50,193	1.9%	44,638	14.6%
AD/CD CROSS RATES	29	39	-25.6%	58	-50.0%
AD/JY CROSS RATES	472	2,394	-80.3%	945	-50.1%
AD/NE CROSS RATES	18	7	157.1%	16	12.5%
BP/JY CROSS RATES	1,814	1,312	38.3%	1,520	19.3%
BP/SF CROSS RATES	115	72	59.7%	233	-50.6%
CD/JY CROSS RATES	26	19	36.8%	57	-54.4%
EC/AD CROSS RATES	477	156	205.8%	447	6.7%
EC/CD CROSS RATES	527	268	96.6%	655	-19.5%
EC/NOK CROSS RATES	75	33	127.3%	84	-10.7%
EC/SEK CROSS RATES	240	144	66.7%	246	-2.4%
EFX/BP CROSS RATES	13,792	12,254	12.6%	12,865	7.2%
EFX/JY CROSS RATES	11,454	5,491	108.6%	10,571	8.4%
EFX/SF CROSS RATES	10,248	8,124	26.1%	11,725	-12.6%
SF/JY CROSS RATES	1	44	-97.7%	34	-97.1%
SKR/USD CROSS RATES	262	49	434.7%	264	-0.8%
CZECK KORUNA (US)	0	0	-	131	-100.0%
CZECK KORUNA (EC)	0	0	-	938	-100.0%
HUNGARIAN FORINT (US)	32	53	-39.6%	121	-73.6%
HUNGARIAN FORINT (EC)	8	0	-	91	-91.2%
POLISH ZLOTY (US)	1,954	1,480	32.0%	1,646	18.7%
POLISH ZLOTY (EC)	3,312	3,825	-13.4%	2,919	13.5%

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FX Futures					
SHEKEL	570	630	-9.5%	459	24.2%
RMB USD	2,178	291	648.5%	2,553	-14.7%
RMB EURO	0	0	-	0	-
KOREAN WON	208	219	-5.0%	374	-44.4%
TURKISH LIRA	1,847	2,519	-26.7%	606	204.8%
TURKISH LIRA (EU)	1,077	494	118.0%	696	54.7%
E-MICRO EUR/USD	4,477	2,921	53.3%	5,250	-14.7%
E-MICRO GBP/USD	968	1,080	-10.4%	1,929	-49.8%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	5	5	0.0%	2	150.0%
E-MICRO AUD/USD	800	787	1.7%	1,307	-38.8%
EUR/USD REALIZED VOL	0	0	-	0	-
MICRO CHF/USD	480	358	34.1%	1,277	-62.4%
MICRO JYP/USD	651	566	15.0%	2,610	-75.1%
FX\$INDEX	0	0	-	0	-
MICRO CAD/USD	457	366	24.9%	754	-39.4%
FCXRX	35	0	-	46	-23.9%
INDIAN RUPEE	370	0	-	357	3.6%
EURO QUARTERLY VARIANCE FI	556	0	-	556	0.0%
RMB JY	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	97,745	59,154	65.2%	108,854	-10.2%
BRITISH POUND	99,579	50,719	96.3%	120,850	-17.6%
CANADIAN DOLLAR	64,500	43,090	49.7%	63,895	0.9%
EURO FX	281,148	192,203	46.3%	378,291	-25.7%
JAPANESE YEN	153,572	134,590	14.1%	182,322	-15.8%
MEXICAN PESO	0	0	-	35	-100.0%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	1,186	-100.0%	0	-
SWISS FRANC	12,208	4,771	155.9%	15,929	-23.4%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	3,044	-100.0%	0	-
JAPANESE YEN (EU)	1,474	468	215.0%	1,874	-21.3%
EURO FX (EU)	3,324	2,154	54.3%	5,405	-38.5%
SWISS FRANC (EU)	295	570	-48.2%	593	-50.3%
CANADIAN DOLLAR (EU)	364	1,145	-68.2%	1,608	-77.4%
BRITISH POUND (EU)	1,384	664	108.4%	2,653	-47.8%
AUSTRALIAN DLR (EU)	424	180	135.6%	1,221	-65.3%

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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	327,418	329,708	-0.7%	336,913	-2.8%
FEEDER CATTLE	46,280	30,248	53.0%	37,577	23.2%
LEAN HOGS	263,651	247,983	6.3%	278,679	-5.4%
PORK BELLIES	0	0	-	0	-
LUMBER	4,391	9,843	-55.4%	4,740	-7.4%
WOOD PULP	0	0	-	0	-
MILK	27,315	21,306	28.2%	24,533	11.3%
MLK MID	0	0	-	0	-
NFD MILK	3,804	490	676.3%	3,115	22.1%
BUTTER CS	5,677	3,191	77.9%	5,208	9.0%
CLASS IV MILK	8,899	1,051	746.7%	6,634	34.1%
DRY WHEY	2,428	1,653	46.9%	2,364	2.7%
GSCI EXCESS RETURN FUT	25,019	26,841	-6.8%	24,679	1.4%
GOLDMAN SACHS	9,705	9,463	2.6%	7,665	26.6%
HOUSING INDEX	84	103	-18.4%	80	5.0%
HDD WEATHER	7,695	3,305	132.8%	9,222	-16.6%
CDD WEATHER	1,500	0	-	1,500	0.0%
HDD SEASONAL STRIP	600	500	20.0%	550	9.1%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	500	1,150	-56.5%	300	66.7%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	1,000	2,050	-51.2%	1,000	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	100	-100.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
HARD WOOD PULP	0	0	-	0	-
USD CRUDE PALM OIL	0	70	-100.0%	0	-
OTC SP GSCI ER SWAP	2,058	2,456	-16.2%	2,058	0.0%
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	9,004	4,980	80.8%	9,156	-1.7%
SEAS SNOWFALL	0	0	-	0	-
MALAYSIAN PALM SWAP	6,500	0	-	6,100	6.6%
S&P GSCI ENHANCED ER SWAP	14,222	2,344	506.7%	13,072	8.8%



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Commodities and Alternative Investments					
Options					
LIVE CATTLE	201,691	223,740	-9.9%	252,453	-20.1%
FEEDER CATTLE	25,785	17,547	46.9%	18,410	40.1%
LEAN HOGS	152,837	117,143	30.5%	159,757	-4.3%
LUMBER	940	903	4.1%	1,507	-37.6%
MILK	64,087	64,452	-0.6%	59,751	7.3%
MLK MID	809	944	-14.3%	634	27.6%
NFD MILK	3,109	625	397.4%	3,188	-2.5%
BUTTER CS	5,790	1,998	189.8%	5,010	15.6%
CLASS IV MILK	14,431	1,232	1,071.3%	13,443	7.3%
DRY WHEY	1,702	363	368.9%	1,461	16.5%
HDD WEATHER	2,315	1,700	36.2%	2,010	15.2%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	35,435	45,915	-22.8%	33,685	5.2%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	500	500	0.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	10,500	23,000	-54.3%	10,000	5.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
SBIN M HURR	0	0	-	0	-
SBIN M HURR EVENT2	0	500	-100.0%	0	-
LV CATL CSO	0	235	-100.0%	0	-
SBIN HURR	750	4,000	-81.3%	750	0.0%
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	10,416	4,834	115.5%	9,938	4.8%
SEAS SNOWFALL	0	0	-	0	-
LN HOGS CSO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	10,154,934	7,902,360	28.5%	10,465,351	-3.0%
Equity Index Futures	3,643,188	3,482,165	4.6%	3,792,146	-3.9%
FX Futures	1,260,988	1,339,957	-5.9%	1,291,802	-2.4%
Commodities and Alternative Invest	767,750	698,735	9.9%	775,245	-1.0%
TOTAL FUTURES	15,826,860	13,423,217	17.9%	16,324,544	-3.0%
TOTAL OPTIONS GROUP					
Interest Rate Options	17,330,970	9,749,300	77.8%	22,235,641	-22.1%
Equity Index Options	2,819,363	2,165,231	30.2%	3,699,554	-23.8%
FX Options	716,017	493,938	45.0%	883,530	-19.0%
Commodities and Alternative Invest	531,097	509,631	4.2%	571,997	-7.2%
TOTAL OPTIONS	21,397,447	12,918,100	65.6%	27,390,722	-21.9%



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TOTAL COMBINED					
Interest Rate	27,485,904	17,651,660	55.7%	32,700,992	-15.9%
Equity Index	6,462,551	5,647,396	14.4%	7,491,700	-13.7%
FX	1,977,005	1,833,895	7.8%	2,175,332	-9.1%
Commodities and Alternative Invest	1,298,847	1,208,366	7.5%	1,347,242	-3.6%
GRAND TOTAL	37,224,307	26,341,317	41.3%	43,715,266	-14.8%