

## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2014	Open Interest JAN 2013	% CHG	Open Interest DEC 2014	% CHG
<b>Interest Rate Futures</b>					
EUROYEN	1	0	-	1	0.0%
EURODOLLARS	9,939,547	8,626,367	15.2%	10,154,484	-2.1%
EMINI ED	0	4	-100.0%	0	-
1-MONTH EURODOLLAR	449	6,355	-92.9%	449	0.0%
EURO BONDS	0	128	-100.0%	0	-
SOVEREIGN YIELD FUTURE	0	0	-	0	-
<b>Interest Rate Options</b>					
EURODOLLARS	7,898,270	4,763,752	65.8%	7,145,550	10.5%
EURO MIDCURVE	13,287,871	7,498,477	77.2%	10,185,420	30.5%
TOMMI MIDCURVE	0	0	-	0	-
<b>Equity Index Futures</b>					
E-MINI S&P500	2,946,338	3,013,711	-2.2%	2,780,195	6.0%
S&P 500	168,461	208,076	-19.0%	142,221	18.5%
S&P 600 SMALLCAP EMINI	17	49	-65.3%	15	13.3%
E-MINI MIDCAP	102,125	124,097	-17.7%	100,412	1.7%
S&P 400 MIDCAP	782	1,549	-49.5%	678	15.3%
S&P 500 GROWTH	102	54	88.9%	102	0.0%
S&P 500/VALUE	133	44	202.3%	135	-1.5%
E-MINI NASDAQ 100	418,401	329,444	27.0%	419,677	-0.3%
NASDAQ	15,409	13,216	16.6%	5,910	160.7%
NIKKEI 225 (\$) STOCK	68,937	64,333	7.2%	75,708	-8.9%
NIKKEI 225 (YEN) STOCK	108,881	75,321	44.6%	106,311	2.4%
E-MICRO NIFTY	0	36	-100.0%	0	-
E-MINI NIFTY	0	0	-	0	-
IBOVESPA INDEX	188	478	-60.7%	79	138.0%
S&P CONSUMER STAPLES SECT	2,492	1,580	57.7%	1,895	31.5%
S&P CONSUMER DSCRTNRY SECT	1,458	381	282.7%	1,432	1.8%
S&P HEALTH CARE SECTOR	1,387	2,812	-50.7%	1,222	13.5%
S&P UTILITIES SECTOR	2,654	1,548	71.4%	2,335	13.7%
S&P TECHNOLOGY SECTOR	2,304	725	217.8%	1,749	31.7%
S&P INDUSTRIAL SECTOR	730	1,055	-30.8%	727	0.4%
S&P FINANCIAL SECTOR	1,862	2,378	-21.7%	1,666	11.8%
S&P ENERGY SECTOR	428	764	-44.0%	457	-6.3%
S&P MATERIALS SECTOR	593	784	-24.4%	262	126.3%
BESPOKE CUSTOM INDEXES	0	0	-	0	-

## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2014	Open Interest JAN 2013	% CHG	Open Interest DEC 2014	% CHG
<b>Equity Index Options</b>					
E-MINI S&P500	2,538,139	1,980,910	28.1%	2,156,355	17.7%
S&P 500	297,783	368,788	-19.3%	240,026	24.1%
E-MINI MIDCAP	315	19	1,557.9%	202	55.9%
E-MINI NASDAQ 100	75,929	38,304	98.2%	49,757	52.6%
NASDAQ	42	26	61.5%	3	1,300.0%
EOM S&P 500	2,440	6,729	-63.7%	5,138	-52.5%
EOM EMINI S&P	86,035	63,668	35.1%	53,207	61.7%
EOW1 S&P 500	39,793	2,795	1,323.7%	19,345	105.7%
EOW1 EMINI S&P 500	314,305	82,123	282.7%	202,124	55.5%
EOW2 S&P 500	12,593	2,232	464.2%	8,039	56.6%
EOW2 EMINI S&P 500	69,870	95,149	-26.6%	74,136	-5.8%
EOW4 EMINI S&P 500	0	3,075	-100.0%	11,031	-100.0%
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	135,274	182,770	-26.0%	120,095	12.6%
BRITISH POUND	215,306	163,807	31.4%	206,966	4.0%
BRAZIL REAL	17,445	42,621	-59.1%	12,035	45.0%
CANADIAN DOLLAR	157,302	146,439	7.4%	149,035	5.5%
E-MINI EURO FX	5,047	8,458	-40.3%	4,954	1.9%
EURO FX	272,902	243,801	11.9%	242,172	12.7%
E-MINI JAPANESE YEN	1,309	1,481	-11.6%	1,447	-9.5%
JAPANESE YEN	203,731	218,439	-6.7%	232,258	-12.3%
MEXICAN PESO	127,954	187,448	-31.7%	116,803	9.5%
NEW ZEALND DOLLAR	20,491	36,480	-43.8%	18,748	9.3%
NKR/USD CROSS RATE	470	524	-10.3%	426	10.3%
RUSSIAN RUBLE	38,764	74,577	-48.0%	40,208	-3.6%
S.AFRICAN RAND	5,792	13,484	-57.0%	5,170	12.0%
SWISS FRANC	40,169	37,199	8.0%	51,136	-21.4%
AD/CD CROSS RATES	21	30	-30.0%	29	-27.6%
AD/JY CROSS RATES	996	2,370	-58.0%	472	111.0%
AD/NE CROSS RATES	23	7	228.6%	18	27.8%
BP/JY CROSS RATES	1,701	1,362	24.9%	1,814	-6.2%
BP/SF CROSS RATES	152	110	38.2%	115	32.2%
CD/JY CROSS RATES	41	39	5.1%	26	57.7%
EC/AD CROSS RATES	465	155	200.0%	477	-2.5%
EC/CD CROSS RATES	605	322	87.9%	527	14.8%
EC/NOK CROSS RATES	77	23	234.8%	75	2.7%
EC/SEK CROSS RATES	257	144	78.5%	240	7.1%
EFX/BP CROSS RATES	15,842	12,407	27.7%	13,792	14.9%
EFX/JY CROSS RATES	10,580	7,017	50.8%	11,454	-7.6%
EFX/SF CROSS RATES	10,144	10,187	-0.4%	10,248	-1.0%
SF/JY CROSS RATES	0	460	-100.0%	1	-100.0%
SKR/USD CROSS RATES	245	111	120.7%	262	-6.5%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	17	73	-76.7%	32	-46.9%
HUNGARIAN FORINT (EC)	48	0	-	8	500.0%
POLISH ZLOTY (US)	1,362	1,449	-6.0%	1,954	-30.3%
POLISH ZLOTY (EC)	2,260	1,857	21.7%	3,312	-31.8%
SHEKEL	805	443	81.7%	570	41.2%

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 JAN 2014	Open Interest JAN 2013	% CHG	Open Interest DEC 2014	% CHG
<b>FX Futures</b>					
RMB USD	2,598	306	749.0%	2,178	19.3%
RMB EURO	0	0	-	0	-
KOREAN WON	143	182	-21.4%	208	-31.3%
TURKISH LIRA	1,444	3,964	-63.6%	1,847	-21.8%
TURKISH LIRA (EU)	929	327	184.1%	1,077	-13.7%
E-MICRO EUR/USD	5,439	5,382	1.1%	4,477	21.5%
E-MICRO GBP/USD	1,380	1,972	-30.0%	968	42.6%
E-MICRO USD/CAD	0	7	-100.0%	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	8	1	700.0%	5	60.0%
E-MICRO AUD/USD	1,521	1,101	38.1%	800	90.1%
MICRO CHF/USD	444	476	-6.7%	480	-7.5%
MICRO JYP/USD	1,592	784	103.1%	651	144.5%
MICRO CAD/USD	1,181	437	170.3%	457	158.4%
USDZAR	104	0	-	35	197.1%
INDIAN RUPEE	350	11	3,081.8%	370	-5.4%
EURO QUARTERLY VARIANCE FI	556	0	-	556	0.0%
RMB JY	0	0	-	0	-
<b>FX Options</b>					
AUSTRALIAN DOLLAR	115,623	75,776	52.6%	97,745	18.3%
BRITISH POUND	132,518	64,240	106.3%	99,579	33.1%
CANADIAN DOLLAR	78,576	61,235	28.3%	64,500	21.8%
EURO FX	337,623	241,156	40.0%	281,148	20.1%
JAPANESE YEN	158,651	191,583	-17.2%	153,572	3.3%
MEXICAN PESO	10	36	-72.2%	0	-
NEW ZEALND DOLLAR	5	9	-44.4%	0	-
RUSSIAN RUBLE	0	1,186	-100.0%	0	-
SWISS FRANC	15,707	7,247	116.7%	12,208	28.7%
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)	1,534	1,848	-17.0%	1,474	4.1%
EURO FX (EU)	4,061	4,177	-2.8%	3,324	22.2%
SWISS FRANC (EU)	462	821	-43.7%	295	56.6%
CANADIAN DOLLAR (EU)	237	1,424	-83.4%	364	-34.9%
BRITISH POUND (EU)	1,727	1,583	9.1%	1,384	24.8%
AUSTRALIAN DLR (EU)	693	140	395.0%	424	63.4%

## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2014	Open Interest JAN 2013	% CHG	Open Interest DEC 2014	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
LIVE CATTLE	378,322	332,014	13.9%	327,418	15.5%
FEEDER CATTLE	51,284	32,786	56.4%	46,280	10.8%
LEAN HOGS	270,010	238,240	13.3%	263,651	2.4%
LUMBER	4,409	7,873	-44.0%	4,391	0.4%
WOOD PULP	0	0	-	0	-
MILK	29,719	19,317	53.8%	27,315	8.8%
MLK MID	0	0	#DIV/0	0	-
NFD MILK	4,597	733	527.1%	3,804	20.8%
BUTTER CS	5,905	2,901	103.6%	5,677	4.0%
CLASS IV MILK	11,121	1,109	902.8%	8,899	25.0%
DRY WHEY	2,495	1,402	78.0%	2,428	2.8%
GSCI EXCESS RETURN FUT	23,447	26,739	-12.3%	25,019	-6.3%
GOLDMAN SACHS	7,776	12,335	-37.0%	9,705	-19.9%
HOUSING INDEX	88	109	-19.3%	84	4.8%
HDD WEATHER	4,309	2,661	61.9%	7,695	-44.0%
CDD WEATHER	1,500	0	-	1,500	0.0%
HDD SEASONAL STRIP	800	500	60.0%	600	33.3%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	1,000	1,700	-41.2%	500	100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	1,000	1,750	-42.9%	1,000	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	600	-100.0%	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
USD CRUDE PALM OIL	0	20	-100.0%	0	-
OTC SP GSCI ER SWAP	0	2,027	-100.0%	2,058	-100.0%
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	9,466	4,200	125.4%	9,004	5.1%
MALAYSIAN PALM SWAP	6,760	0	-	6,500	4.0%
S&P GSCI ENHANCED ER SWAP	13,072	9,940	31.5%	14,222	-8.1%

## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2014	Open Interest JAN 2013	% CHG	Open Interest DEC 2014	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
LIVE CATTLE	264,868	259,506	2.1%	201,691	31.3%
FEEDER CATTLE	24,629	22,806	8.0%	25,785	-4.5%
LEAN HOGS	186,452	132,517	40.7%	152,837	22.0%
LUMBER	1,257	1,246	0.9%	940	33.7%
MILK	71,220	58,864	21.0%	64,087	11.1%
MLK MID	812	766	6.0%	809	0.4%
NFD MILK	3,345	378	784.9%	3,109	7.6%
BUTTER CS	4,934	2,074	137.9%	5,790	-14.8%
CLASS IV MILK	14,527	1,165	1,147.0%	14,431	0.7%
DRY WHEY	1,690	407	315.2%	1,702	-0.7%
HDD WEATHER	717	116	518.1%	2,315	-69.0%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	24,010	31,350	-23.4%	35,435	-32.2%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	500	-100.0%	500	-100.0%
HDD EURO SEASONAL STRIP	8,500	20,000	-57.5%	10,500	-19.0%
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	0	-	0	-
LV CATL CSO	65	310	-79.0%	0	-
SBIN HURR	0	0	-	750	-100.0%
SNOWFALL	200	0	-	0	-
CASH-SETTLED CHEESE	10,543	4,782	120.5%	10,416	1.2%
SEAS SNOWFALL	0	0	-	0	-
LN HOGS CSO	0	0	-	0	-
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	9,939,997	8,632,854	15.1%	10,154,934	-2.1%
Equity Index Futures	3,843,682	3,842,435	0.0%	3,643,188	5.5%
FX Futures	1,305,286	1,411,044	-7.5%	1,260,988	3.5%
Commodities and Alternative Invest	827,080	698,956	18.3%	767,750	7.7%
<b>TOTAL FUTURES</b>	<b>15,916,045</b>	<b>14,585,289</b>	<b>9.1%</b>	<b>15,826,860</b>	<b>0.6%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	21,186,141	12,262,229	72.8%	17,330,970	22.2%
Equity Index Options	3,437,244	2,643,818	30.0%	2,819,363	21.9%
FX Options	847,427	655,505	29.3%	716,017	18.4%
Commodities and Alternative Invest	617,769	536,787	15.1%	531,097	16.3%
<b>TOTAL OPTIONS</b>	<b>26,088,581</b>	<b>16,098,339</b>	<b>62.1%</b>	<b>21,397,447</b>	<b>21.9%</b>



## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2014	Open Interest JAN 2013	% CHG	Open Interest DEC 2014	% CHG
<b>TOTAL COMBINED</b>					
Interest Rate	31,126,138	20,895,083	49.0%	27,485,904	13.2%
Equity Index	7,280,926	6,486,253	12.3%	6,462,551	12.7%
FX	2,152,713	2,066,549	4.2%	1,977,005	8.9%
Commodities and Alternative Invest	1,444,849	1,235,743	16.9%	1,298,847	11.2%
<b>GRAND TOTAL</b>	<b>42,004,626</b>	<b>30,683,628</b>	<b>36.9%</b>	<b>37,224,307</b>	<b>12.8%</b>