

CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Interest Rate Futures					
30-YR BOND	570,738	620,282	-8.0%	543,239	5.1%
10-YR NOTE	1,956,567	1,772,490	10.4%	1,621,897	20.6%
5-YR NOTE	1,540,079	1,475,034	4.4%	1,528,815	0.7%
2-YR NOTE	1,031,961	934,270	10.5%	1,034,325	-0.2%
FED FUND	373,308	548,721	-32.0%	447,169	-16.5%
10-YR SWAP	9,827	9,571	2.7%	8,990	9.3%
5-YR SWAP	6,603	13,572	-51.3%	7,804	-15.4%
MINI EURODOLLAR	0	0	-	0	-
EUROYEN	0	80	-100.0%	0	-
EURODOLLARS	8,626,367	8,078,301	6.8%	7,896,817	9.2%
5-YR SWAP RATE	3,372	0	-	2,713	24.3%
2-YR SWAP RATE	1,004	0	-	802	25.2%
10-YR SWAP RATE	5,904	0	-	4,886	20.8%
EMINI ED	4	8	-50.0%	4	0.0%
7-YR SWAP	0	118	-100.0%	0	-
3-MONTH OIS	0	0	-	0	-
30-YR SWAP	8	463	-98.3%	2	300.0%
1-MONTH EURODOLLAR	6,355	13,034	-51.2%	5,411	17.4%
ULTRA T-BOND	371,193	378,000	-1.8%	348,705	6.4%
OTR 10-YR NOTE	0	72	-100.0%	0	-
OTR 5-YR NOTE	0	40	-100.0%	0	-
OTR 2-YR NOTE	0	0	-	0	-
SOVEREIGN YIELD FUTURE	0	0	-	0	-
EURO BONDS	128	187	-31.6%	128	0.0%
30-YR SWAP RATE	805	0	-	27	2,881.5%
Interest Rate Options					
30-YR BOND	392,467	431,756	-9.1%	347,482	12.9%
10-YR NOTE	2,157,817	1,176,558	83.4%	1,246,289	73.1%
5-YR NOTE	1,187,960	371,758	219.6%	440,358	169.8%
2-YR NOTE	140,528	82,910	69.5%	214,227	-34.4%
FED FUND	33,777	438,681	-92.3%	45,746	-26.2%
FLEX 30-YR BOND	800	1,200	-33.3%	800	0.0%
FLEX 10-YR NOTE	0	0	-	0	-
FLEX 2-YR NOTE	0	0	-	0	-
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	-
ULTRA T-BOND	3,229	4,203	-23.2%	3,957	-18.4%
FED FUNDS MIDCURVE	0	0	-	0	-

CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Equity Index Futures					
\$25 DJ	1	1	0.0%	0	0.0%
DJIA	10,769	11,275	-4.5%	8,565	25.7%
MINI \$5 DOW	115,734	104,040	11.2%	93,686	23.5%
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	-
DJ US REAL ESTATE	1,541	0	-	1,378	11.8%
DOW-UBS COMMOD INDEX	10,385	16,376	-36.6%	6,146	69.0%
E-MICRO NIFTY	36	29	24.1%	0	-
E-MINI NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	381	208	83.2%	556	-31.5%
S&P HEALTH CARE SECTOR	2,812	359	683.3%	1,740	61.6%
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 TECHNOLOGY SECTOR	725	253	186.6%	793	-8.6%
S&P INDUSTRIAL SECTOR	1,055	1,452	-27.3%	751	40.5%
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 MATERIALS SECTOR	784	724	8.3%	688	14.0%
BESPOKE CUSTOM INDEXES	0	0	-	0	-
IBOVESPA INDEX	478	0	-	158	202.5%

CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Equity Index Options					
DJIA	175	218	-19.7%	123	42.3%
MINI \$5 DOW	12,282	15,614	-21.3%	10,813	13.6%
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%
EOW2 EMINI S&P 500	95,149	4,310	2,107.6%	13,464	606.7%
EOW2 S&P 500	2,232	326	584.7%	1,084	105.9%
EOW1 EMINI S&P 500	82,123	39,514	107.8%	145,431	-43.5%
EOW1 S&P 500	2,795	2,004	39.5%	5,529	-49.4%
EOW4 EMINI S&P 500	3,075	0	-	2,801	9.8%
Metals Futures					
COMEX COPPER	177,778	152,031	16.9%	146,498	21.4%
COMEX MINY COPPER	143	123	16.3%	109	31.2%
COMEX MINY GOLD	1,723	2,130	-19.1%	2,362	-27.1%
COMEX GOLD	425,361	426,825	-0.3%	428,546	-0.7%
COMEX SILVER	150,450	101,996	47.5%	142,233	5.8%
E-MINI GOLD	0	0	-	0	-
COMEX MINY SILVER	300	165	81.8%	263	14.1%
E-MINI SILVER	5	4	25.0%	4	25.0%
NYMEX PLATINUM	68,847	45,150	52.5%	59,633	15.5%
NYMEX HOT ROLLED STEEL	10,213	12,634	-19.2%	8,843	15.5%
PALLADIUM	36,220	19,642	84.4%	28,535	26.9%
E-MICRO GOLD	1,876	1,505	24.7%	2,366	-20.7%
NYMEX IRON ORE FUTURES	3,648	892	309.0%	3,908	-6.7%
VOLATILITY GOLD	0	0	-	0	-
AUSTRIALIAN COKE COAL	9	27	-66.7%	0	-
IRON ORE	0	0	-	5	-100.0%
COPPER	58	0	-	88	-34.1%
FERROUS PRODUCTS	447	0	-	347	28.8%
Metals Options					
COMEX COPPER	1,321	939	40.7%	965	36.9%
COMEX GOLD	1,063,583	1,018,076	4.5%	975,029	9.1%
COMEX SILVER	205,369	184,586	11.3%	200,274	2.5%
NYMEX PLATINUM	30,920	16,208	90.8%	9,415	228.4%
NYMEX HOT ROLLED STEEL	425	0	-	575	-26.1%
PALLADIUM	17,428	6,991	149.3%	10,304	69.1%
IRON ORE CHINA	10,883	8,443	28.9%	10,453	4.1%
SHORT TERM NATURAL GAS	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-

CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Energy Futures					
ETHANOL FWD	15,457	39,558	-60.9%	21,959	-29.6%
NATURAL GAS PHY	1,176,253	1,203,396	-2.3%	1,165,210	0.9%
SOUTHERN NAT LA NAT GAS	0	248	-100.0%	0	-
COLUMBIA GULF MAIN NAT G	0	4,004	-100.0%	0	-
RBOB GASOLINE BALMO CLNDR	1,250	231	441.1%	1,951	-35.9%
GASOLINE UP-DOWN BALMO SW	500	291	71.8%	340	47.1%
FUEL OIL (PLATS) CAR CN	46	66	-30.3%	69	-33.3%
FUEL OIL (PLATS) CAR CM	184	351	-47.6%	175	5.1%
FAME 0 BIODIESEL FOB RTDM S	0	315	-100.0%	10	-100.0%
SINGAPORE MOGAS 92 UNLEAD	13,247	9,013	47.0%	9,428	40.5%
ETHANOL T2 FOB ROTT INCL DU	1,471	1,148	28.1%	1,149	28.0%
ETHANOL T1FOB RTDM EX DUTY	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	250	835	-70.1%	467	-46.5%
JET AV FUEL (P) CAR FM ICE GA	72	0	-	55	30.9%
NY JET FUEL (PLATTS) HEAT OIL	1,800	3,000	-40.0%	1,700	5.9%
PROPANE NON-LDH MB (OPIS) E	0	0	-	30	-100.0%
PROPANE NON-LDH MT. BEL (OF	885	825	7.3%	988	-10.4%
N ILLINOIS HUB DAILY	300	0	-	0	-
CINERGY HUB PEAK MONTH	6,528	5,072	28.7%	6,973	-6.4%
NO 2 UP-DOWN SPREAD CALEN	682	2,930	-76.7%	1,377	-50.5%
CIN HUB 5MW D AH O PK	162,896	284,480	-42.7%	194,192	-16.1%
NY 3.0% FUEL OIL (PLATTS	150	795	-81.1%	50	200.0%
ARGUS LLS VS. WTI (ARG) T	9,992	9,554	4.6%	9,986	0.1%
TRANSCO ZONE 1 NG BASIS	48	120	-60.0%	56	-14.3%
SOUTH STAR TEX OKLHM KNS	2,766	4,553	-39.2%	2,846	-2.8%
NYISO ZONE A 5MW D AH PK	15,559	8,887	75.1%	8,824	76.3%
NEPOOL MAINE 5MW D AH PK	975	5,865	-83.4%	1,535	-36.5%
NEPOOL INTR HUB 5MW D AH	567,210	937,500	-39.5%	646,154	-12.2%
PJM COMED 5MW D AH O PK	202,539	155,803	30.0%	213,987	-5.3%
NYISO ZONE A 5MW D AH O P	73,195	132,301	-44.7%	48,355	51.4%
NEPOOL MAINE 5MW D AH O E	17,760	89,376	-80.1%	27,936	-36.4%
CHICAGO UNL GAS PL VS RBO	0	111	-100.0%	1	-100.0%
PREMIUM UNLEAD 10PPM FOB	208	71	193.0%	56	271.4%
NEW YORK 0.3% FUEL OIL HI	600	675	-11.1%	600	0.0%
GASOIL 10P CRG CIF NW VS	5	49	-89.8%	16	-68.8%
GASOIL 0.1 RDAM BRGS VS I	2,949	4,833	-39.0%	3,271	-9.8%
PJM WESTHDA PEAK	62,881	133,348	-52.8%	67,788	-7.2%
PJM PEPCO DA PEAK	4,566	14,792	-69.1%	4,786	-4.6%
PJM DPL DA PEAK	3,492	4,382	-20.3%	3,832	-8.9%
PJM DAYTON DA PEAK	28,162	47,843	-41.1%	30,802	-8.6%
PJM WESTH DA OFF-PEAK	817,994	1,976,783	-58.6%	901,206	-9.2%
PJM PPL DA OFF-PEAK	168,921	274,819	-38.5%	177,401	-4.8%
PJM AECO DA OFF-PEAK	196,831	19,350	917.2%	204,039	-3.5%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	210	272	-22.8%	250	-16.0%
GASOIL 0.1 CIF VS ICE GAS	0	30	-100.0%	0	-
GASOIL 0.1 ROTTERDAM BARG	104	525	-80.2%	113	-8.0%
EUROPE NAPHTHA CALSWAP	2,967	2,132	39.2%	2,924	1.5%
HENRY HUB SWING FUTURE	0	0	-	0	-
FL GAS ZONE 3 NAT GAS IND	0	0	-	0	-
BRENT BALMO SWAP	1,273	401	217.5%	598	112.9%
TETCO STX NG INDEX SWAP	0	0	-	0	-

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Energy Futures					
TENNESSEE 500 LEG NG INDE	5,352	3,040	76.1%	5,600	-4.4%
CIG ROCKIES NG INDEX SWA	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	6,553	15,292	-57.1%	7,293	-10.1%
MONT BELVIEU ETHYLENE	0	0	-	0	-
ERCOT HOU MCPE50MW OFF	0	0	-	0	-
ERCOT NORTH MCPE50MW PEA	0	0	-	0	-
ERCOT HOU MCPE50MW PEAK	0	0	-	0	-
ERCOT NORTH MCPE50MW OFF	0	0	-	0	-
ERCOT SOUTH MCPE 50MW PE	0	0	-	0	-
MISO 5MW OFF PEAK	71,656	163,552	-56.2%	83,104	-13.8%
MISO 5MW PEAK	3,941	10,193	-61.3%	4,581	-14.0%
GULF CO HEAT OIL (ARGUS) VS	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING O	10,216	929	999.7%	9,209	10.9%
NY JET FUEL (ARGUS) VS HEATI	100	200	-50.0%	0	-
GASOIL MINI CALENDAR SWAP	623	2,852	-78.2%	929	-32.9%
BRENT OIL LAST DAY	30,516	21,881	39.5%	28,855	5.8%
NY HARBOR ULSD DIESEL	0	0	-	0	-
SINGAPORE GASOIL BALMO	833	1,056	-21.1%	525	58.7%
EUROPEAN NAPHTHA BALMO	230	194	18.6%	123	87.0%
EURO 3.5% FUEL OIL RDAM B	332	182	82.4%	682	-51.3%
LLS (ARGUS) CALENDAR SWAP	864	357	142.0%	264	227.3%
LA CARB DIESEL (OPIS) SWA	2,110	1,902	10.9%	1,858	13.6%
JET UP-DOWN(ARGUS) SWAP	0	700	-100.0%	125	-100.0%
GASOLINE UP-DOWN (ARGUS)	1,183	2,025	-41.6%	300	294.3%
URANIUM	5,601	5,214	7.4%	5,620	-0.3%
GULF COAST ULSD CALENDAR	19,214	4,954	287.8%	20,157	-4.7%
NY HRBR CONV GASOLINE VS	0	0	-	0	-
CENTERPOINT EAST INDEX	0	182	-100.0%	0	-
CENTERPOINT BASIS SWAP	3,966	9,824	-59.6%	4,403	-9.9%
WTI-BRENT CALENDAR SWAP	54,366	53,026	2.5%	52,018	4.5%
EURO GASOIL 10PPM VS ICE	912	1,168	-21.9%	854	6.8%
BRENT CALENDAR SWAP	47,711	59,550	-19.9%	54,589	-12.6%
MINY HTG OIL	4	13	-69.2%	4	0.0%
FUELOIL SWAP:CARGOES VS.B	5,734	4,051	41.5%	6,179	-7.2%
ILLINOIS OFF-PEAK MONTH S	0	0	-	0	-
MICHIGAN HUB PEAK MONTH S	24	48	-50.0%	26	-7.7%
TD3 MEG TO JAPAN 250K MT	1,003	1,292	-22.4%	1,299	-22.8%
TRANSCO ZONE 6 SWING SWAP	0	0	-	0	-
DOMINION TRAN INC - APP I	0	9,826	-100.0%	0	-
TENNESSEE ZONE 0 BASIS SW	708	1,376	-48.5%	1,080	-34.4%
PJM OFF-PEAK LMP SWAP FUT	17,878	28,632	-37.6%	18,588	-3.8%
AEP-DAYTON HUB OFF-PEAK M	10,359	14,821	-30.1%	10,865	-4.7%
AEP-DAYTON HUB DAILY	0	0	-	0	-
EASTERN RAIL DELIVERY CSX	9,135	6,317	44.6%	9,102	0.4%
HTG OIL	1,293	1,437	-10.0%	1,000	29.3%
EUROPE 3.5% FUEL OIL MED	86	39	120.5%	109	-21.1%
WAHA INDEX SWAP FUTURE	124	372	-66.7%	124	0.0%
EL PASO PERMIAN INDEX SWA	0	0	-	0	-
HEATING OIL PHY	313,950	275,363	14.0%	262,911	19.4%
PJM MONTHLY	57,303	75,840	-24.4%	60,519	-5.3%
NY HARBOR HEAT OIL SWP	26,745	20,924	27.8%	28,250	-5.3%
TCO BASIS SWAP	14,746	26,979	-45.3%	16,242	-9.2%

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Energy Futures					
DOMINION TRANSMISSION INC	16,406	18,174	-9.7%	17,406	-5.7%
NYISO A	6,406	8,230	-22.2%	6,140	4.3%
MINY NATURAL GAS	3,429	4,844	-29.2%	4,209	-18.5%
TRANSCO ZONE 6 BASIS SWAP	7,256	12,035	-39.7%	8,010	-9.4%
NYH NO 2 CRACK SPREAD CAL	8,231	25,264	-67.4%	11,199	-26.5%
JAPAN C&F NAPHTHA CRACK S	315	0	-	270	16.7%
PERMIAN BASIS SWAP	6,309	18,167	-65.3%	7,692	-18.0%
NY HARBOR RESIDUAL FUEL 1	23,478	18,701	25.5%	17,067	37.6%
GULF COAST NO.6 FUEL OIL	53,443	56,103	-4.7%	54,977	-2.8%
NGPL MID-CONTINENT	28,183	25,683	9.7%	29,267	-3.7%
NYISO J	6,224	7,349	-15.3%	6,814	-8.7%
NYISO G	5,694	4,699	21.2%	5,141	10.8%
ARGUS PROPAN(SAUDI ARAMCO)	624	461	35.4%	581	7.4%
JAPAN NAPHTHA BALMO SWAP	45	33	36.4%	85	-47.1%
EUROPE JET KERO NWE CALSW	141	219	-35.6%	102	38.2%
JET CIF NWE VS ICE	1,016	1,484	-31.5%	1,157	-12.2%
RBOB PHY	312,410	325,873	-4.1%	281,854	10.8%
RBOB GAS	5,480	887	517.8%	3,863	41.9%
GASOIL 0.1 CIF NWE VS ISE	0	66	-100.0%	9	-100.0%
NY1% VS GC SPREAD SWAP	12,164	9,447	28.8%	10,737	13.3%
GULF COAST 3% FUEL OIL BA	2,124	2,885	-26.4%	2,756	-22.9%
EUROPE 3.5% FUEL OIL RDM	14,016	10,826	29.5%	16,014	-12.5%
FUEL OIL NWE CRACK VS ICE	7,612	5,087	49.6%	5,800	31.2%
DIESEL 10P BRG FOB RDM VS	5	25	-80.0%	5	0.0%
ARGUS BIODIESEL RME FOB R	0	800	-100.0%	130	-100.0%
TRANSCO ZONE 6 INDEX	0	0	-	0	-
SONAT BASIS SWAP FUTURE	4,310	6,468	-33.4%	4,496	-4.1%
PANHANDLE SWING FUTURE	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	39,862	84,297	-52.7%	40,891	-2.5%
NGPL MIDCONTINENT INDEX	0	62	-100.0%	0	-
DUBAI CRUDE OIL CALENDAR	7,606	20,190	-62.3%	15,315	-50.3%
CRUDE OIL PHY	1,575,810	1,403,791	12.3%	1,474,075	6.9%
CINERGY HUB OFF-PEAK MONT	4,805	4,075	17.9%	4,910	-2.1%
SAN JUAN INDEX	0	0	-	0	-
TEXAS EASTERN ZONE M-3 SW	0	0	-	0	-
TEXAS GAS ZONE SL BASIS S	388	2,344	-83.4%	582	-33.3%
ANR LOUISIANA BASIS SWAP	826	4,169	-80.2%	1,260	-34.4%
TRANSCO ZONE4 BASIS SWAP	6,866	12,570	-45.4%	7,300	-5.9%
FLORIDA GAS ZONE3 BASIS S	2,967	4,063	-27.0%	3,286	-9.7%
SINGAPORE NAPHTHA SWAP	440	400	10.0%	690	-36.2%
SINGAPORE JET KEROSENE SW	9,560	7,827	22.1%	10,557	-9.4%
SINGAPORE 380CST FUEL OIL	4,568	2,036	124.4%	3,209	42.3%
AEP-DAYTON HUB MTHLY	12,134	13,314	-8.9%	12,207	-0.6%
N ILLINOIS HUB MTHLY	6,988	10,205	-31.5%	7,640	-8.5%
ISO NEW ENGLAND OFF-PEAK	9,979	12,742	-21.7%	10,745	-7.1%
NYISO G OFF-PEAK	3,592	2,588	38.8%	3,232	11.1%
NYISO A OFF-PEAK	4,690	3,796	23.6%	3,822	22.7%
TC2 ROTTERDAM TO USAC 37K	165	85	94.1%	85	94.1%
TD5 WEST AFRICA TO USAC 1	0	0	-	60	-100.0%
TC4 SINGAPORE TO JAPAN 30	0	0	-	0	-
EUROPE DATED BRENT SWAP	5,495	7,820	-29.7%	7,254	-24.2%
WESTERN RAIL DELIVERY PRB	18,375	4,610	298.6%	17,580	4.5%

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Energy Futures					
NATURAL GAS PEN SWP	898,090	1,268,111	-29.2%	838,183	7.1%
SINGAPORE GASOIL VS ICE	27,840	10,203	172.9%	25,590	8.8%
JET BARGES VS ICE GASOIL	45	84	-46.4%	41	9.8%
SOCAL PIPE SWAP	13,932	15,628	-10.9%	15,446	-9.8%
TEXAS GAS ZONE 1 NAT GAS	0	0	-	0	-
ONEOK OKLAHOMA NAT GAS IN	0	0	-	0	-
SINGAPORE 180CST BALMO	317	84	277.4%	114	178.1%
MONT BELVIEU LDH PROPANE 5	31,810	18,981	67.6%	32,654	-2.6%
MONT BELVIEU ETHANE 5 DECIM	7,572	8,832	-14.3%	6,596	14.8%
MONT BELVIEU NORMAL BUTAN	8,105	6,350	27.6%	6,517	24.4%
WAHA BASIS	11,692	34,557	-66.2%	12,152	-3.8%
PREM UNL GAS 10PPM RDAM FC	138	93	48.4%	274	-49.6%
PREM UNL GAS 10PPM RDAM FC	20	0	-	0	-
HOUSTON SHIP CHANNEL SWIN	0	0	-	0	-
HENRY HUB SWAP	2,318,695	2,810,159	-17.5%	2,264,566	2.4%
HENRY HUB BASIS SWAP	13,354	18,906	-29.4%	7,646	74.7%
CHICAGO SWING FUTURE	0	0	-	0	-
CHICAGO BASIS SWAP	2,908	6,038	-51.8%	1,820	59.8%
CHICAGO ETHANOL SWAP	26,678	12,935	106.2%	21,527	23.9%
PJM WESTH RT OFF-PEAK	1,176,880	1,219,024	-3.5%	1,114,702	5.6%
PJM JCPL DA OFF-PEAK	11,466	119,025	-90.4%	14,010	-18.2%
PJM DAYTON DA OFF-PEAK	402,110	535,161	-24.9%	456,710	-12.0%
PJM AD HUB 5MW REAL TIME	585,811	682,320	-14.1%	531,156	10.3%
NEPOOL SE MASS 5MW D AH P	2,296	2,550	-10.0%	2,476	-7.3%
ISO NEW ENGLAND PK LMP	13,047	16,834	-22.5%	13,890	-6.1%
CRUDE OIL	74,722	73,759	1.3%	67,490	10.7%
EUROPEAN NAPHTHA CRACK SP	16,682	13,276	25.7%	19,411	-14.1%
GASOIL CRACK SPREAD CALEN	16,448	30,786	-46.6%	18,185	-9.6%
ICE BRENT DUBAI SWAP	6,550	8,460	-22.6%	5,844	12.1%
BRENT FINANCIAL FUTURES	53,196	44,055	20.7%	53,499	-0.6%
DEMARC SWING SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	2,527	4,262	-40.7%	2,587	-2.3%
EURO 3.5% FUEL OIL SPREAD	306	138	121.7%	597	-48.7%
ILLINOIS HUB PEAK MONTH S	0	0	-	0	-
MICHIGAN HUB OFF-PEAK MON	24	48	-50.0%	26	-7.7%
NYMEX ALUMINUM FUTURES	10	0	-	0	-
NY HARBOR RESIDUAL FUEL C	0	100	-100.0%	0	-
LOS ANGELES CARB GASOLINE	0	70	-100.0%	6	-100.0%
GULF COAST JET VS NYM 2 H	20,695	18,625	11.1%	17,331	19.4%
SOCAL BASIS SWAP	10,169	24,438	-58.4%	10,561	-3.7%
SAN JUAN BASIS SWAP	7,174	24,286	-70.5%	8,435	-14.9%
EUROPE 1% FUEL OIL RDAM C	433	1,530	-71.7%	474	-8.6%
EUROPE JET KERO RDAM CALS	0	0	-	0	-
GULF COAST HEATING OIL CL	0	0	-	0	-
GULF COAST GASOLINE CLNDR	1,485	511	190.6%	1,442	3.0%
DOW JONES MID-COLUMBIA FU	0	0	-	0	-
Transco Zone 3 Basis	3,934	9,163	-57.1%	4,229	-7.0%
Tetco STX Basis	1,136	3,352	-66.1%	1,192	-4.7%
COLUMBIA GULF ONSHORE	16,979	6,236	172.3%	16,979	0.0%
PJM DAILY	20	0	-	0	-
CIG BASIS	8,636	15,476	-44.2%	9,817	-12.0%
NORTHERN NATURAL GAS VENTL	8,154	23,442	-65.2%	9,233	-11.7%

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Energy Futures					
PGE&E CITYGATE	1,610	4,168	-61.4%	1,610	0.0%
TEXAS EASTERN ZONE M-3 BA	6,352	19,151	-66.8%	6,786	-6.4%
MICHIGAN BASIS	12,643	20,561	-38.5%	13,220	-4.4%
ANR OKLAHOMA	16,105	25,879	-37.8%	16,619	-3.1%
LA JET FUEL VS NYM NO 2 H	175	250	-30.0%	100	75.0%
RBOB UP-DOWN CALENDAR SW	15,750	28,499	-44.7%	14,705	7.1%
RBOB CALENDAR SWAP	10,665	23,714	-55.0%	13,160	-19.0%
MINY RBOB GAS	0	0	0.0%	0	0.0%
GAS EURO-BOB OXY NWE BARC	7,095	3,974	78.5%	4,895	44.9%
GAS EURO-BOB OXY NWE BARC	32,731	26,896	21.7%	27,426	19.3%
PETRO OUTRIGHT EURO	15,107	13,383	12.9%	12,559	20.3%
DATED BRENT (PLATTS) DAILY €	0	0	-	0	-
OPIS PHYSICAL ETHANE	0	0	-	0	-
OPIS PHYSICAL NATURAL GASO	0	0	-	0	0.0%
OPIS PHYSICAL NORMAL BUTAN	0	0	-	0	0.0%
OPIS PHYSICAL NONLDH PROP	0	0	-	0	-
OPIS PHYSICAL LDH PROPANE	0	75	-100.0%	0	-
LA CARBOB GASOLINE(OPIS)S	495	830	-40.4%	490	1.0%
EURO PROPANE CIF ARA SWA	962	1,172	-17.9%	1,000	-3.8%
GASOIL BULLET SWAP	0	27	-100.0%	0	-
NEW YORK ETHANOL SWAP	1,400	1,401	-0.1%	1,383	1.2%
LA CARB DIESEL (OPIS)	412	154	167.5%	437	-5.7%
DEMARC INDEX FUTURE	0	0	-	0	-
WTI CALENDAR	178,210	198,113	-10.0%	177,074	0.6%
APPALACHIAN COAL (PHY)	7,220	6,780	6.5%	7,535	-4.2%
ROCKIES KERN OPAL - NW IN	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-
HOUSTON SHIP CHANNEL INDE	88	1,464	-94.0%	220	-60.0%
NORTHERN NATURAL GAS DEMAI	1,444	4,594	-68.6%	2,228	-35.2%
TENNESSEE 500 LEG BASIS S	160	5,529	-97.1%	240	-33.3%
EAST/WEST FUEL OIL SPREAD	6,863	2,984	130.0%	8,246	-16.8%
NYISO J OFF-PEAK	2,204	2,744	-19.7%	2,270	-2.9%
TC5 RAS TANURA TO YOKOHAM	560	391	43.2%	643	-12.9%
WTI-BRENT BULLET SWAP	2,750	800	243.8%	2,570	7.0%
EURO GASOIL 10 CAL SWAP	24	156	-84.6%	43	-44.2%
HENRY HUB INDEX SWAP FUTU	13,760	11,162	23.3%	24,786	-44.5%
Sumas Basis Swap	7,998	6,816	17.3%	7,661	4.4%
RBOB CRACK SPREAD	2,621	13,284	-80.3%	3,458	-24.2%
CIN HUB 5MW D AH PK	5,851	21,630	-72.9%	7,086	-17.4%
TEXAS GAS ZONE1 NG BASIS	0	335	-100.0%	0	-
SINGAPORE GASOIL SWAP	9,471	16,308	-41.9%	12,255	-22.7%
GULF COAST JET FUEL CLNDR	8,257	870	849.1%	8,545	-3.4%
ULSD 10PPM CIF MED VS ICE	312	624	-50.0%	366	-14.8%
TENNESSEE ZONE 0 NG SWIN	0	0	-	0	-
PJM BGE DA OFF-PEAK	44,282	204,165	-78.3%	46,826	-5.4%
SINGAPORE 380CST BALMO	50	42	19.0%	166	-69.9%
LTD NAT GAS	158,088	87,863	79.9%	131,954	19.8%
NORTHWEST ROCKIES BASIS S	32,981	51,672	-36.2%	35,369	-6.8%
MALIN	0	0	-	0	-
ULSD UP-DOWN(ARGUS) SWAP	0	640	-100.0%	35	-100.0%
SING FUEL	40	0	-	0	-
CIN HUB 5MW REAL TIME O P	211,680	116,024	82.4%	228,400	-7.3%

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Energy Futures					
NYISO ZONE C 5MW D AH PK	3,184	4,720	-32.5%	3,704	-14.0%
NEPOOL NE MASS 5MW D AH O	188,925	154,944	21.9%	207,157	-8.8%
NEPOOL NE MASS 5MW D AH P	11,597	8,925	29.9%	12,517	-7.4%
NEPOOL SE MASS 5MW D AH O	42,104	37,608	12.0%	45,072	-6.6%
NEPOOL CNCTCT 5MW D AH O	11,555	299,579	-96.1%	37,419	-69.1%
NEPOOL CONECTIC 5MW D AH	1,145	17,549	-93.5%	2,465	-53.5%
NEPOOL W CNT MASS 5MW D A	102,766	61,128	68.1%	112,942	-9.0%
PJM COMED 5MW D AH PK	11,451	8,957	27.8%	12,031	-4.8%
NYISO ZONE J 5MW D AH O P	99,628	146,886	-32.2%	101,291	-1.6%
NYISO ZONE J 5MW D AH PK	14,280	12,649	12.9%	12,820	11.4%
PJM NI HUB 5MW REAL TIME	965,321	1,017,811	-5.2%	913,846	5.6%
NYISO ZONE C 5MW D AH O P	56,688	86,835	-34.7%	63,472	-10.7%
ONEOK OKLAHOMA NG BASIS	1,298	2,112	-38.5%	1,756	-26.1%
TRANSCO ZONE 2 NG BASIS	0	0	-	0	-
TEXAS EAST W LOUISIANA NG	236	5,782	-95.9%	360	-34.4%
COLUMB GULF MAINLINE NG B	11,461	21,725	-47.2%	12,143	-5.6%
NGPL STX NAT GAS INDEX SW	0	1,588	-100.0%	124	-100.0%
TRANSCO ZONE 2 NAT GAS IN	0	0	-	0	-
TEXAS GAS ZONE SL NAT GAS	0	0	-	0	-
TEXAS EAST WLA NAT GAS IN	0	4,983	-100.0%	0	-
TRANSCO ZONE 4 NAT GAS IN	0	58	-100.0%	0	-
ELEC MISO PEAK	2,930	6,630	-55.8%	3,350	-12.5%
ELEC NYISO OFF-PEAK	37,440	122,256	-69.4%	47,616	-21.4%
WTS (ARGUS) VS WTI SWAP	150	0	-	200	-25.0%
RBOB CRACK SPREAD BALMO S	0	22	-100.0%	0	-
BRENT CFD(PLATTS) VS FRNT	75	0	-	0	-
NY 0.7% FUEL OIL (PLATTS	0	47	-100.0%	0	-
NY 2.2% FUEL OIL (PLATTS	160	534	-70.0%	172	-7.0%
EIA FLAT TAX ONHWAY DIESE	3,062	1,802	69.9%	3,356	-8.8%
NGPL STX BASIS	0	1,534	-100.0%	0	-
JET FUEL UP-DOWN BALMO CL	1,275	175	628.6%	150	750.0%
ULSD UP-DOWN BALMO SWP	1,720	3,620	-52.5%	1,889	-8.9%
EUROPEAN GASOIL (ICE)	2,985	2,968	0.6%	2,266	31.7%
CRUDE OIL LAST DAY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	229,007	184,081	24.4%	237,016	-3.4%
PJM PEPKO DA OFF-PEAK	36,777	215,544	-82.9%	40,169	-8.4%
NY H OIL PLATTS VS NYMEX	0	557	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	739	1,015	-27.2%	765	-3.4%
NY HARBOR 1% FUEL OIL BAL	1,077	761	41.5%	330	226.4%
LA JET (OPIS) SWAP	575	2,150	-73.3%	250	130.0%
PJM AECO DA PEAK	10,710	1,070	900.9%	11,050	-3.1%
PREMIUM UNLD 10PPM CARGOE	0	10	-100.0%	0	-
GASOIL 10PPM CARGOES CIF	6	186	-96.8%	12	-50.0%
TETCO M-3 INDEX	0	1,803	-100.0%	0	-
TRUNKLINE LA BASIS SWAP	0	428	-100.0%	0	-
SINGAPORE JET KERO GASOIL	17,174	8,275	107.5%	15,879	8.2%
SINGAPORE FUEL OIL SPREAD	3,550	1,086	226.9%	3,610	-1.7%
NORTHERN ILLINOIS OFF-PEA	7,412	10,220	-27.5%	7,882	-6.0%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-
SINGAPORE FUEL 180CST CAL	8,375	6,903	21.3%	8,679	-3.5%
EUROPE 1% FUEL OIL NWE CA	1,713	2,577	-33.5%	1,817	-5.7%
Tetco ELA Basis	0	262	-100.0%	0	-

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Energy Futures					
POLYETHYLENE FUTURES	78	72	8.3%	78	0.0%
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
GASOIL 0.1 CIF NW BALMO S	0	0	-	0	-
JET FUEL CARGOES CIF NEW	0	0	-	0	-
ICE GASOIL BALMO SWAP	0	14	-100.0%	150	-100.0%
ULSD 10PPM CIF MED SWAP	3	45	-93.3%	10	-70.0%
GASOIL 0.1 CIF MED SWAP	0	0	-	0	-
CIG ROCKIES NG SWING	0	0	-	0	-
MICHCON NG SWING	0	0	-	0	-
TCO NG SWING	0	0	-	0	-
MICHCON NG INDEX SWAP	0	0	-	0	-
TRANSCO ZONE 3 NG INDEX S	0	0	-	0	-
TENNESSEE ZONE 0 NG INDE	0	0	-	0	-
TCO NG INDEX SWAP	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	1,769	3,765	-53.0%	1,750	1.1%
PJM WESTH RT PEAK	53,622	73,381	-26.9%	55,647	-3.6%
PJM PSEG DA OFF-PEAK	348,910	634,065	-45.0%	371,382	-6.1%
PJM PSEG DA PEAK	20,385	34,740	-41.3%	21,445	-4.9%
PJM PPL DA PEAK	12,592	18,274	-31.1%	13,172	-4.4%
PJM JCPL DA PEAK	3,824	8,259	-53.7%	4,084	-6.4%
PJM EASTERNH DA OFF-PEAK	0	9,675	-100.0%	0	-
PJM EASTERNH DA PEAK	1,275	2,230	-42.8%	1,275	0.0%
PJM DPL DA OFF-PEAK	58,736	80,189	-26.8%	65,944	-10.9%
PJM BGE DA PEAK	6,505	11,657	-44.2%	6,865	-5.2%
JET FUEL BRG FOB RDM VS I	0	0	-	0	-
DATED TO FRONTLINE BRENT	10,019	15,525	-35.5%	7,914	26.6%
NEPOOL W CNTR M 5MW D AH	7,135	4,590	55.4%	7,715	-7.5%
TENNESSEE 800 LEG NG BASI	3,976	6,418	-38.0%	5,278	-24.7%
UP DOWN GC ULSD VS NMX HO	47,194	53,359	-11.6%	45,789	3.1%
USGC UNL 87 CRACK SPREAD	2,845	600	374.2%	2,655	7.2%
GULF COAST ULSD CRACK SPR	19,461	11,209	73.6%	21,047	-7.5%
NYMEX ULSD VS NYMEX HO	0	141	-100.0%	59	-100.0%
RBOB VS HEATING OIL SWAP	0	3,435	-100.0%	0	-
NYISO ZONE G 5MW D AH PK	22,007	16,314	34.9%	23,243	-5.3%
GASOIL 0.1 BRGS FOB VS IC	0	33	-100.0%	0	-
ULSD 10PPM CIF VS ICE GAS	0	41	-100.0%	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	430	538	-20.1%	506	-15.0%
3.5% FUEL OIL CID MED SWA	15	0	-	0	-
JET FUEL CRG CIF NEW VS I	0	17	-100.0%	0	-
BRENT CFD SWAP	225	0	-	234	-3.8%
GASOIL 0.1 CRG CIF NW VS	0	5	-100.0%	0	-
PREMIUM UNLD 10P FOB MED	977	823	18.7%	694	40.8%
EURO 1% FUEL OIL NEW BALM	25	74	-66.2%	0	-
DUBAI CRUDE OIL BALMO	0	1,150	-100.0%	0	-
SINGAPORE JET KERO BALMO	333	100	233.0%	0	-
WTS (ARGUS) VS WTI TRD MT	4,338	6,271	-30.8%	4,751	-8.7%
MARS (ARGUS) VS WTI TRD M	2,011	1,270	58.3%	2,197	-8.5%
MARS (ARGUS) VS WTI SWAP	480	2,262	-78.8%	372	29.0%
NY HARBOR 0.3% FUEL OIL S	0	0	-	0	-
GASOIL 0.1 CARGOES CIF NE	14	8	75.0%	0	-
NATURAL GAS	20,139	1,355	1,386.3%	18,640	8.0%

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Energy Futures					
DAWN BASIS SWAP FUTURE	0	0	-	0	-
VENTURA INDEX FUTURE	0	0	-	0	-
NGPL TEXOK INDEX	0	0	-	248	-100.0%
FUEL OIL CRACK VS ICE	55,329	26,548	108.4%	64,829	-14.7%
HEATING OIL VS ICE GASOIL	9,315	9,104	2.3%	9,810	-5.0%
HOUSTON SHIP CHANNEL BASI	18,853	52,789	-64.3%	21,571	-12.6%
LLS (ARGUS) VS WTI SWAP	18,079	10,383	74.1%	13,836	30.7%
JAPAN C&F NAPHTHA SWAP	2,548	1,894	34.5%	2,788	-8.6%
MINY WTI CRUDE OIL	3,632	3,024	20.1%	3,825	-5.0%
CIN HUB 5MW REAL TIME PK	13,888	24,590	-43.5%	15,888	-12.6%
PJM NILL DA PEAK	52,336	70,379	-25.6%	55,775	-6.2%
PANHANDLE INDEX SWAP FUTU	248	0	-	496	-50.0%
PJM NILL DA OFF-PEAK	844,813	1,097,933	-23.1%	856,918	-1.4%
PETROCHEMICALS	9,635	4,728	103.8%	7,843	22.8%
IN DELIVERY MONTH CER	0	0	-	0	-
DIESEL 10PPM NWE LE HAVRE C	0	0	-	0	-
MONT BELVIEU NORMAL BUTAN	177	299	-40.8%	200	-11.5%
MONT BELVIEU NATURAL GASO	45	140	-67.9%	18	150.0%
CONWAY NORMAL BUTANE (OPI	60	684	-91.2%	261	-77.0%
CONWAY PROPANE 5 DECIMALS	4,069	3,826	6.4%	4,448	-8.5%
MONT BELVIEU NATURAL GASO	9,196	9,208	-0.1%	9,783	-6.0%
CONWAY NATURAL GASOLINE (I	455	797	-42.9%	481	-5.4%
MONT BELVIEU LDH PROPANE C	960	140	585.7%	68	1,311.8%
MONT BELVIEU ETHANE OPIS B/	10	25	-60.0%	240	-95.8%
SINGAPORE JET KERO VS. GAS	725	50	1,350.0%	50	1,350.0%
ERCOT HOUSTON Z MCPE 5MW	0	936	-100.0%	180	-100.0%
ERCOT NORTH ZMCPE 5MW PE/	10,600	1,701	523.2%	11,915	-11.0%
ERCOT NORTH ZMCPE 5MW OFI	132,800	0	-	133,160	-0.3%
CINERGY HUB PEAK DAILY FU	0	0	-	0	-
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
RBOB (PLATTS) CAL SWAP	0	0	-	0	-
PJM DUQUESNE 5MW D AH PK	510	1,300	-60.8%	530	-3.8%
PJM DUQUS 5MW D AH O PK	9,360	23,739	-60.6%	9,784	-4.3%
CO2 VINTAGE	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	8,154	3,275	149.0%	5,361	52.1%
GRP THREE UNL GS (PLT) VS	1,170	1,915	-38.9%	1,697	-31.1%
HEATING OIL CRCK SPRD BAL	5	0	-	0	-
CHICAGO ULSD PL VS HO SPR	813	816	-0.4%	229	255.0%
GC JET (ARGUS) CAL SWAP	0	0	-	0	-
LL JET (OPIS) SWAP	0	25	-100.0%	0	-
PETRO CRK&SPRD EURO	12,239	1,472	731.5%	9,490	29.0%
CRUDE OIL OUTRIGHTS	20,449	9,656	111.8%	18,687	9.4%
PJM WES HUB PEAK LMP 50 M	256	256	0.0%	256	0.0%
GC ULSD ARGUS CAL SWAP	0	0	-	0	-
FREIGHT MARKETS	0	210	-100.0%	0	-
MCCLOSKEY ARA ARGS COAL	31,117	2,373	1,211.3%	31,430	-1.0%
MNC FUT	1,464	617	137.3%	1,048	39.7%
MCCLOSKEY RCH BAY COAL	12,580	1,125	1,018.2%	12,845	-2.1%
CRUDE OIL SPRDS	945	6,600	-85.7%	1,579	-40.2%
ELEC FINSETTLED	5,725	14,873	-61.5%	6,425	-10.9%
ELECTRICITY OFF PEAK	208,567	533,053	-60.9%	236,975	-12.0%
PETRO OUTRIGHT NA	4,598	296	1,453.4%	4,341	5.9%

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Energy Futures					
ALGON CITY GATES NAT GAS	0	1,240	-100.0%	0	-
NEPOOL NEW HAMP 5MW D AH	24,675	49,470	-50.1%	26,895	-8.3%
GULF CST GASOL CRCK SPRD	0	0	-	0	-
PJM APS ZONE DA OFF-PEAK	1,911	53,655	-96.4%	6,575	-70.9%
RBOB SPREAD (PLATTS) SWAP	300	0	-	0	-
NGPL TEX/OK	23,452	25,473	-7.9%	24,324	-3.6%
NEPOOL RHD ISLD 5MW D AH	255	5,355	-95.2%	795	-67.9%
ANR LA NAT GAS INDEX SWAP	0	0	-	248	-100.0%
HEATING OIL BALMO CLNDR S	0	20	-100.0%	0	-
PJM APS ZONE DA PEAK	321	3,422	-90.6%	581	-44.8%
GC ULSD VS GC JET SPREAD	300	0	-	0	-
ELEC ERCOT OFF PEAK	355,872	0	-	356,936	-0.3%
ELEC ERCOT DLY PEAK	16,854	0	-	17,054	-1.2%
PETROLEUM PRODUCTS ASIA	685	158	333.5%	425	61.2%
PETRO CRCKS & SPRDS NA	71,694	69,292	3.5%	64,519	11.1%
SINGAPORE GASOIL	2,527	3,119	-19.0%	2,748	-8.0%
ONTARIO POWER SWAPS	98,480	0	-	59,100	66.6%
PLASTICS	1,336	979	36.5%	918	45.5%
NYMEX OMAN CRUDE PRODUCT	0	0	-	0	-
ALBERTA ELECTRICITY	0	0	-	0	-
MJC FUT	408	0	-	408	0.0%
TENN 800 LEG NAT GAS INDE	3,240	4,504	-28.1%	4,356	-25.6%
NEPOOL RHODE IL 5MW D AH	4,680	98,784	-95.3%	16,128	-71.0%
PREMIUM UNLEAD 10PPM C NW	0	0	-	0	-
ALGONQUIN CITY-GATES NAT	0	0	-	0	-
	0	0	0.0%	0	0.0%
HEATING OIL LAST DAY	0	24	-100.0%	0	-
INDIANA MISO	167,247	516,342	-67.6%	197,909	-15.5%
DLY GAS EURO-BOB OXY	0	0	-	0	-
EURO-DENOMINATED PETRO PF	204	0	-	144	41.7%
DAILY PJM	0	0	-	0	-
MGF FUT	0	0	-	0	-
BRENT OIL	0	0	-	0	-
NCN FUT	0	0	-	0	-
COAL SWAP	385	10	3,750.0%	335	14.9%
CHICAGO ULSD (PLATTS) SWA	60	0	-	60	0.0%
PETROLEUM PRODUCTS	365	0	-	330	10.6%
NYISO CAPACITY	612	388	57.7%	646	-5.3%
MICHIGAN MISO	0	0	-	200	-100.0%
PETRO CRCKS & SPRDS ASIA	1,450	984	47.4%	1,581	-8.3%
PJM ATSI ELEC	9,900	0	-	9,900	0.0%
MGN1 SWAP FUT	192	0	-	197	-2.5%
GROUP THREE ULSD (PLATTS)	6,630	0	-	6,636	-0.1%
INDONESIAN COAL	275	90	205.6%	325	-15.4%
TRANSCO ZONE 1 NAT GAS IN	428	0	-	428	0.0%
Energy Options					
ETHANOL FWD	0	330	-100.0%	0	0.0%
IN DELIVERY MONTH CER OPTIC	0	0	-	0	-
EUROPEAN JET KEROSENE NWI	63	51	23.5%	76	-17.1%

CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Energy Options					
HUSTN SHIP CHNL PIPE SWP	0	800	-100.0%	0	-
NATURAL GAS PHY	5,506,197	7,342,304	-25.0%	5,250,127	4.9%
CINERGY HUB PEAK MONTH	3,800	5,080	-25.2%	4,280	-11.2%
NATURAL GAS 3 M CSO FIN	29,425	147,387	-80.0%	29,325	0.3%
NATURAL GAS 1 M CSO FIN	199,700	146,287	36.5%	154,586	29.2%
WTI CRUDE OIL 1 M CSO FI	74,050	9,000	722.8%	22,300	232.1%
SINGAPORE JET FUEL CALEND	14,415	3,635	296.6%	10,158	41.9%
ROTTERDAM 3.5%FUEL OIL CL	7,795	7,566	3.0%	8,363	-6.8%
NYMEX EUROPEAN GASOIL APC	705	3,076	-77.1%	669	5.4%
N ROCKIES PIPE SWAP	24,683	22,075	11.8%	27,721	-11.0%
BRENT OIL LAST DAY	89,819	123,322	-27.2%	74,625	20.4%
SAN JUAN PIPE SWAP	5,108	5,876	-13.1%	7,001	-27.0%
BRENT CALENDAR SWAP	260,456	301,797	-13.7%	272,299	-4.3%
HEATING OIL PHY	65,436	88,393	-26.0%	54,251	20.6%
PJM MONTHLY	18,044	144,244	-87.5%	19,748	-8.6%
NY HARBOR HEAT OIL SWP	81,102	134,300	-39.6%	83,437	-2.8%
NG HH 3 MONTH CAL	0	0	-	0	-
NATURAL GAS 1MO	0	6,100	-100.0%	0	-
RBOB PHY	35,604	34,435	3.4%	23,256	53.1%
RBOB 1MO CAL SPD OPTIONS	1,000	1,050	-4.8%	900	11.1%
NYMEX EUROPEAN GASOIL OPT	0	0	-	0	-
PGE CITYGATE PIPE SWAP	12,000	12,000	0.0%	12,000	0.0%
CRUDE OIL PHY	3,052,970	3,502,220	-12.8%	2,736,790	11.6%
WTI 12 MONTH CALENDAR OPT	500	600	-16.7%	0	-
WTI 6 MONTH CALENDAR OPTI	500	0	-	0	-
CRUDE OIL 1MO	360,576	607,350	-40.6%	242,311	48.8%
AEP-DAYTON HUB MTHLY	0	960	-100.0%	0	-
N ILLINOIS HUB MTHLY	40	0	-	40	0.0%
SOCAL PIPE SWAP	77,712	111,325	-30.2%	81,364	-4.5%
PANHANDLE BASIS	0	2,340	-100.0%	0	-
HENRY HUB FINANCIAL LAST	2,179	11,346	-80.8%	2,044	6.6%
ISO NEW ENGLAND PK LMP	12,400	35,230	-64.8%	13,750	-9.8%
HO 1 MONTH CLNDR OPTIONS	500	1,990	-74.9%	300	66.7%
HEATING OIL CRACK OPTIONS	0	70	-100.0%	0	-
CRUDE OIL APO	940,228	1,407,411	-33.2%	967,180	-2.8%
RBOB CALENDAR SWAP	12,156	4,706	158.3%	8,416	44.4%
NW PIPELINE ROCKIES BASIS	0	0	-	0	-
PETRO OUTRIGHT EURO	259	15	1,626.7%	230	12.6%
IN DELIVERY MONTH EUA OPTIC	1,000	0	-	0	-
RBOB CRACK	0	0	-	0	-
WTI-BRENT BULLET SWAP	37,650	7,660	391.5%	20,360	84.9%
PANHANDLE PIPE SWAP	23,776	42,000	-43.4%	26,040	-8.7%
NATURAL GAS OPTION ON CALE	23,431	16,515	41.9%	23,311	0.5%
ELEC MISO PEAK	400	0	-	400	0.0%
CENTRAL APPALACHIAN COAL	0	195	-100.0%	0	-
NATURAL GAS SUMMER STRIP	2,800	3,000	-6.7%	2,800	0.0%
SINGAPORE FUEL OIL 180 CS	432	695	-37.8%	712	-39.3%
NYISO ZONE G 5MW PEAK OPTI	0	6,020	-100.0%	0	-
PETROCHEMICALS	19,032	13,218	44.0%	17,660	7.8%
SOCAL BASIS OPTION	0	0	-	0	-
NATURAL GAS OPT	0	480	-100.0%	0	-
PJM CALENDAR STRIP	14,380	18,190	-20.9%	13,500	6.5%

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Energy Options					
APPALACHIAN COAL	415	1,140	-63.6%	340	22.1%
CRUDE OIL OUTRIGHTS	7,400	4,200	76.2%	7,130	3.8%
NATURAL GAS WINTER STRIP	0	800	-100.0%	0	-
MCCLOSKEY ARA ARGS COAL	850	0	-	1,350	-37.0%
MCCLOSKEY RCH BAY COAL	240	0	-	425	-43.5%
CRUDE OIL SPRDS	0	0	-	0	-
ELEC FINSETTLED	5,632	12,000	-53.1%	5,965	-5.6%
PETRO OUTRIGHT NA	0	48	-100.0%	6	-100.0%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	0	0	-	0	-
NAT GAS BASIS SWAP	0	0	-	0	-
HEATING OIL CRK SPD AVG PRIK	492	400	23.0%	576	-14.6%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-
BRENT 1 MONTH CAL	1,000	0	-	1,250	-20.0%
CRUDE OIL CALNDR STRIP	0	25	-100.0%	0	0.0%
SINGAPORE GASOIL CALENDAR	200	300	-33.3%	1,085	-81.6%
ETHANOL SWAP	4,135	803	414.9%	2,190	88.8%
NATURAL GAS 6 M CSO FIN	40,375	108,550	-62.8%	36,475	10.7%
HO 6 MONTH CAL	0	0	-	0	-
GASOIL CRACK SPREAD AVG PF	525	0	-	612	-14.2%
RBOB 3 MONTH CALENDAR SPR	0	0	-	0	-
SHORT TERM NATURAL GAS	700	50	1,300.0%	0	-
SHORT TERM	0	0	-	0	-
COAL API2 INDEX	0	0	-	0	-
EURO-DENOMINATED PETRO PF	70	0	-	0	0.0%
DAILY PJM	0	0	-	0	-
DAILY CRUDE OIL	0	0	-	0	-
SHORT TERM CRUDE OIL	0	0	0.0%	0	-
RBOB CRACK SPREAD AVG PRIK	372	0	-	558	-33.3%
WTI CRUDE OIL 6 M CSO FI	0	0	-	0	-
COAL SWAP	1,340	0	-	485	176.3%
COAL API4 INDEX	115	0	-	115	0.0%
NATURAL GAS 12 M CSO FIN	0	1,000	-100.0%	0	-

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%

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
FX Futures					
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%
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%
COLOMBIAN PESO FUTURES	0	0	-	0	-
MICRO CHF/USD	476	889	-46.5%	358	33.0%
MICRO JYP/USD	784	249	214.9%	566	38.5%
MICRO CAD/USD	437	301	45.2%	366	19.4%
FX\$INDEX	0	0	-	0	-
EUR/USD REALIZED VOL	0	0	-	0	-
RMB JY	0	0	-	0	-
INDIAN RUPEE	11	0	-	0	-

CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
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%
Commodities and Alternative Investments					
Futures					
CORN	1,268,697	1,236,409	2.6%	1,128,702	12.4%
SOYBEAN	594,164	500,600	18.7%	546,611	8.7%
SOYBEAN MEAL	283,321	202,258	40.1%	212,334	33.4%
SOYBEAN OIL	325,936	326,213	-0.1%	305,710	6.6%
OATS	11,222	13,650	-17.8%	9,724	15.4%
ROUGH RICE	14,801	14,943	-1.0%	14,260	3.8%
WHEAT	461,585	469,740	-1.7%	456,627	1.1%
MINI CORN	7,988	10,757	-25.7%	6,388	25.0%
MINI SOYBEAN	8,150	12,983	-37.2%	4,943	64.9%
MINI WHEAT	3,529	2,145	64.5%	3,146	12.2%
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%
ETHANOL	9,154	10,608	-13.7%	8,587	6.6%
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%

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Commodities and Alternative Investments					
Futures					
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	-
CARBON EUA EMISSIONS EURO	0	0	-	0	-
COFFEE	10	4	150.0%	3	233.3%
SUGAR 11	59	23	156.5%	10	490.0%
COCOA TAS	13	10	30.0%	6	116.7%
COTTON	6	15	-60.0%	4	50.0%
CARBON CER EURO	0	0	-	0	-
IN DELIVERY MONTH EUA	93,818	0	-	84,582	10.9%
HARD WOOD PULP	0	0	-	0	-
GRAIN BASIS SWAPS	6,387	6,636	-3.8%	8,014	-20.3%
DOW-UBS COMMOD INDEX SWA	114	0	-	114	0.0%
USD CRUDE PALM OIL	20	0	-	70	-71.4%
CASH-SETTLED CHEESE	4,200	7,567	-44.5%	4,980	-15.7%
SEAS SNOWFALL	0	0	-	0	-
OTC SP GSCI ER 3MTH SWAP	0	5,640	-100.0%	0	-
OTC SP GSCI ER SWAP	2,027	0	-	2,456	-17.5%
DAILY EUA	0	0	-	0	-
EMMISSIONS	755	0	-	755	0.0%
FERTILIZER PRODUCTS	1,400	425	229.4%	1,320	6.1%
POLYPROPYLENE FUTURES	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	9,940	0	-	2,344	324.1%
Commodities and Alternative Investments					
Options					
CORN	1,451,789	1,399,856	3.7%	1,244,259	16.7%
SOYBEAN	939,552	652,344	44.0%	741,104	26.8%
SOYBEAN MEAL	149,761	77,698	92.7%	130,781	14.5%
SOYBEAN OIL	142,628	163,473	-12.8%	126,323	12.9%
SOYBEAN CRUSH	836	427	95.8%	680	22.9%
OATS	3,737	3,219	16.1%	3,114	20.0%
ROUGH RICE	2,499	1,781	40.3%	1,725	44.9%
WHEAT	374,212	232,290	61.1%	292,191	28.1%
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	-

CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Commodities and Alternative Investments					
Options					
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%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	2,076	13,441	-84.6%	950	118.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	16,056	17,965	-10.6%	4,658	244.7%
SOYBN NEARBY+2 CAL SPRD	150	265	-43.4%	135	11.1%
WHEAT NEARBY+2 CAL SPRD	2,729	9,372	-70.9%	3,931	-30.6%
CORN NEARBY+2 CAL SPRD	6,758	3,671	84.1%	5,222	29.4%
JULY-JULY WHEAT CAL SPRD	1	220	-99.5%	1	0.0%
JULY-DEC WHEAT CAL SPRD	149	45	231.1%	149	0.0%
LV CATL CSO	310	65	376.9%	235	31.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SBIN HURR	0	1,000	-100.0%	4,000	-100.0%
SNOWFALL	0	40	-100.0%	0	-
WHEAT-CORN IC50	0	100	-100.0%	0	-
CASH-SETTLED CHEESE	4,782	1,127	324.3%	4,834	-1.1%
SEAS SNOWFALL	0	320	-100.0%	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	230	0	-	10	2,200.0%
SOY OIL NEARBY+2 CAL SPRD	0	2,100	-100.0%	0	-
NOV-JULY SOYBEAN CAL SPRD	0	65	-100.0%	0	-
DEC-DEC CORN CAL SPRD	0	50	-100.0%	0	-
DEC-JULY CORN CAL SPRD	102	0	-	2	5,000.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYBEAN CORN RATIO	145	11	1,218.2%	145	0.0%
LN HOGS CSO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	14,504,223	13,844,243	4.8%	13,451,734	7.8%
Equity Index Futures	3,980,865	3,728,036	6.8%	3,591,940	10.8%
Metals Futures	877,078	763,124	14.9%	823,740	6.5%
Energy Futures	17,985,825	22,610,689	-20.5%	17,981,609	0.0%
FX Futures	1,411,044	1,361,165	3.7%	1,339,957	5.3%
Commodities and Alternative Invest	3,790,065	3,555,330	6.6%	3,490,575	8.6%
TOTAL FUTURES	42,549,100	45,862,587	-7.2%	40,679,555	4.6%
TOTAL OPTIONS GROUP					
Interest Rate Options	16,178,807	20,045,898	-19.3%	12,048,159	34.3%
Equity Index Options	2,656,275	1,713,213	55.0%	2,176,167	22.1%
Metals Options	1,329,929	1,235,243	7.7%	1,207,015	10.2%
Energy Options	11,076,184	14,461,960	-23.4%	10,270,892	7.8%
FX Options	655,505	463,470	41.4%	493,938	32.7%
Commodities and Alternative Invest	3,630,197	3,270,772	11.0%	3,065,011	18.4%
TOTAL OPTIONS	35,526,897	41,190,556	-13.7%	29,261,182	21.4%



CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
TOTAL COMBINED					
Interest Rate	30,683,030	33,890,141	-9.5%	25,499,893	20.3%
Equity Index	6,637,140	5,441,249	22.0%	5,768,107	15.1%
Metals	2,207,007	1,998,367	10.4%	2,030,755	8.7%
Energy	29,062,009	37,072,649	-21.6%	28,252,501	2.9%
FX	2,066,549	1,824,635	13.3%	1,833,895	12.7%
Commodities and Alternative Invest	7,420,262	6,826,102	8.7%	6,555,586	13.2%
GRAND TOTAL	78,075,997	87,053,143	-10.3%	69,940,737	11.6%