



## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
<b>Interest Rate Futures</b>					
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%
<b>Interest Rate Options</b>					
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	-



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<b>Equity Index Futures</b>					
\$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%



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<b>Equity Index Options</b>					
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%
<b>Metals Futures</b>					
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%
<b>Metals Options</b>					
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	-



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<b>Energy Futures</b>					
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 DUT)	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 BIFGS 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	-

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<b>Energy Futures</b>					
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%

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<b>Energy Futures</b>					
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 RDAM	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%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>					
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 SPF	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%
NORTHEN NATURAL GAS VENTL	8,154	23,442	-65.2%	9,233	-11.7%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>					
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%
NORTHEN 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%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>					
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 PEP CO 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	-

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## CME Group Exchange Open Interest Report - Monthly

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<b>Energy Futures</b>					
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%

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<b>Energy Futures</b>					
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. GASO	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%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
<b>Energy Futures</b>					
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%
<b>Energy Options</b>					
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%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
<b>Energy Options</b>					
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 OPTIK	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%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
<b>Energy Options</b>					
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	-
<b>FX Futures</b>					
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%

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## CME Group Exchange Open Interest Report - Monthly

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<b>FX Futures</b>					
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
<b>FX Options</b>					
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%
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
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%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
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%
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
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	-

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## CME Group Exchange Open Interest Report - Monthly

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<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
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	-
<b>TOTAL FUTURES GROUP</b>					
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%
<b>TOTAL FUTURES</b>	<b>42,549,100</b>	<b>45,862,587</b>	<b>-7.2%</b>	<b>40,679,555</b>	<b>4.6%</b>
<b>TOTAL OPTIONS GROUP</b>					
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%
<b>TOTAL OPTIONS</b>	<b>35,526,897</b>	<b>41,190,556</b>	<b>-13.7%</b>	<b>29,261,182</b>	<b>21.4%</b>

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<b>TOTAL COMBINED</b>					
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%
<b>GRAND TOTAL</b>	<b>78,075,997</b>	<b>87,053,143</b>	<b>-10.3%</b>	<b>69,940,737</b>	<b>11.6%</b>