



CME Exchange Open Interest Report - Monthly

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



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

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FX Futures					
RMB USD	2,598	306	749.0%	2,178	19.3%
RMB EURO	0	0	-	0	-
KOREAN WON	143	182	-21.4%	208	-31.3%
TURKISH LIRA	1,444	3,964	-63.6%	1,847	-21.8%
TURKISH LIRA (EU)	929	327	184.1%	1,077	-13.7%
E-MICRO EUR/USD	5,439	5,382	1.1%	4,477	21.5%
E-MICRO GBP/USD	1,380	1,972	-30.0%	968	42.6%
E-MICRO USD/CAD	0	7	-100.0%	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	8	1	700.0%	5	60.0%
E-MICRO AUD/USD	1,521	1,101	38.1%	800	90.1%
MICRO CHF/USD	444	476	-6.7%	480	-7.5%
MICRO JYP/USD	1,592	784	103.1%	651	144.5%
MICRO CAD/USD	1,181	437	170.3%	457	158.4%
USDZAR	104	0	-	35	197.1%
INDIAN RUPEE	350	11	3,081.8%	370	-5.4%
EURO QUARTERLY VARIANCE FI	556	0	-	556	0.0%
RMB JY	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	115,623	75,776	52.6%	97,745	18.3%
BRITISH POUND	132,518	64,240	106.3%	99,579	33.1%
CANADIAN DOLLAR	78,576	61,235	28.3%	64,500	21.8%
EURO FX	337,623	241,156	40.0%	281,148	20.1%
JAPANESE YEN	158,651	191,583	-17.2%	153,572	3.3%
MEXICAN PESO	10	36	-72.2%	0	-
NEW ZEALND DOLLAR	5	9	-44.4%	0	-
RUSSIAN RUBLE	0	1,186	-100.0%	0	-
SWISS FRANC	15,707	7,247	116.7%	12,208	28.7%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	3,044	-100.0%	0	-
JAPANESE YEN (EU)	1,534	1,848	-17.0%	1,474	4.1%
EURO FX (EU)	4,061	4,177	-2.8%	3,324	22.2%
SWISS FRANC (EU)	462	821	-43.7%	295	56.6%
CANADIAN DOLLAR (EU)	237	1,424	-83.4%	364	-34.9%
BRITISH POUND (EU)	1,727	1,583	9.1%	1,384	24.8%
AUSTRALIAN DLR (EU)	693	140	395.0%	424	63.4%



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



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Commodities and Alternative Investments					
Options					
LIVE CATTLE	264,868	259,506	2.1%	201,691	31.3%
FEEDER CATTLE	24,629	22,806	8.0%	25,785	-4.5%
LEAN HOGS	186,452	132,517	40.7%	152,837	22.0%
LUMBER	1,257	1,246	0.9%	940	33.7%
MILK	71,220	58,864	21.0%	64,087	11.1%
MLK MID	812	766	6.0%	809	0.4%
NFD MILK	3,345	378	784.9%	3,109	7.6%
BUTTER CS	4,934	2,074	137.9%	5,790	-14.8%
CLASS IV MILK	14,527	1,165	1,147.0%	14,431	0.7%
DRY WHEY	1,690	407	315.2%	1,702	-0.7%
HDD WEATHER	717	116	518.1%	2,315	-69.0%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	24,010	31,350	-23.4%	35,435	-32.2%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	500	-100.0%	500	-100.0%
HDD EURO SEASONAL STRIP	8,500	20,000	-57.5%	10,500	-19.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
SBIN M HURR	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
LV CATL CSO	65	310	-79.0%	0	-
SBIN HURR	0	0	-	750	-100.0%
SNOWFALL	200	0	-	0	-
CASH-SETTLED CHEESE	10,543	4,782	120.5%	10,416	1.2%
SEAS SNOWFALL	0	0	-	0	-
LN HOGS CSO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	9,939,997	8,632,854	15.1%	10,154,934	-2.1%
Equity Index Futures	3,843,682	3,842,435	0.0%	3,643,188	5.5%
FX Futures	1,305,286	1,411,044	-7.5%	1,260,988	3.5%
Commodities and Alternative Invest	827,080	698,956	18.3%	767,750	7.7%
TOTAL FUTURES	15,916,045	14,585,289	9.1%	15,826,860	0.6%
TOTAL OPTIONS GROUP					
Interest Rate Options	21,186,141	12,262,229	72.8%	17,330,970	22.2%
Equity Index Options	3,437,244	2,643,818	30.0%	2,819,363	21.9%
FX Options	847,427	655,505	29.3%	716,017	18.4%
Commodities and Alternative Invest	617,769	536,787	15.1%	531,097	16.3%
TOTAL OPTIONS	26,088,581	16,098,339	62.1%	21,397,447	21.9%



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