



## CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2014	Open Interest DEC 2013	% CHG	Open Interest NOV 2014	% CHG
<b>Interest Rate Futures</b>					
EUROYEN	0	1	-100.0%	0	-
EURODOLLARS	10,359,266	10,154,484	2.0%	11,489,776	-9.8%
EMINI ED	0	0	-	0	-
1-MONTH EURODOLLAR	2,608	449	480.8%	2,086	25.0%
EURO 5YR BUNDLE	10	0	-	19	-47.4%
3YR BUNDLE	55	0	-	184	-70.1%
2YR BUNDLE	134	0	-	49	173.5%
EURO BONDS	0	0	-	0	-
SOVEREIGN YIELD FUTURE	0	0	-	0	-
<b>Interest Rate Options</b>					
EURODOLLARS	15,861,537	7,145,550	122.0%	15,637,914	1.4%
EURO MIDCURVE	8,087,210	10,185,420	-20.6%	12,660,155	-36.1%
TOMMI MIDCURVE	0	0	-	0	-
<b>Equity Index Futures</b>					
E-MINI S&P500	2,777,448	2,780,195	-0.1%	3,086,668	-10.0%
S&P 500	128,257	142,221	-9.8%	152,283	-15.8%
S&P 600 SMALLCAP EMINI	0	15	-100.0%	0	-
E-MINI MIDCAP	80,438	100,412	-19.9%	99,516	-19.2%
S&P 400 MIDCAP	473	678	-30.2%	2,840	-83.3%
S&P 500 GROWTH	65	102	-36.3%	54	20.4%
S&P 500/VALUE	126	135	-6.7%	117	7.7%
E-MINI NASDAQ 100	334,769	419,677	-20.2%	371,112	-9.8%
NASDAQ	5,256	5,910	-11.1%	13,500	-61.1%
NIKKEI 225 (\$) STOCK	62,199	75,708	-17.8%	72,163	-13.8%
NIKKEI 225 (YEN) STOCK	103,493	106,311	-2.7%	125,523	-17.6%
NASDAQ BIOTECH	100	0	-	100	0.0%
E-MICRO NIFTY	0	0	-	0	-
E-MINI NIFTY	0	0	-	0	-
IBOVESPA INDEX	34	79	-57.0%	61	-44.3%
S&P CONSUMER STAPLES SECT	2,878	1,895	51.9%	5,786	-50.3%
S&P CONSUMER DSCRTNRY SE	1,279	1,432	-10.7%	1,271	0.6%
S&P HEALTH CARE SECTOR	3,511	1,222	187.3%	3,955	-11.2%
S&P UTILITIES SECTOR	1,257	2,335	-46.2%	3,390	-62.9%
S&P TECHNOLOGY SECTOR	3,022	1,749	72.8%	2,742	10.2%
S&P INDUSTRIAL SECTOR	800	727	10.0%	3,794	-78.9%
S&P FINANCIAL SECTOR	2,882	1,666	73.0%	2,948	-2.2%
S&P ENERGY SECTOR	1,490	457	226.0%	1,794	-16.9%
S&P MATERIALS SECTOR	899	262	243.1%	903	-0.4%
BESPOKE CUSTOM INDEXES	0	0	-	0	-



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<b>Equity Index Options</b>					
E-MINI S&P500	2,253,264	2,156,355	4.5%	2,672,017	-15.7%
S&P 500	348,171	240,026	45.1%	462,853	-24.8%
E-MINI MIDCAP	8	202	-96.0%	94	-91.5%
E-MINI NASDAQ 100	64,153	49,757	28.9%	118,806	-46.0%
NASDAQ	15	3	400.0%	43	-65.1%
EOM S&P 500	3,851	5,138	-25.0%	6,954	-44.6%
EOM EMINI S&P	107,827	53,207	102.7%	155,452	-30.6%
EOW1 S&P 500	23,659	19,345	22.3%	57,079	-58.6%
EOW1 EMINI S&P 500	363,652	202,124	79.9%	524,330	-30.6%
EOW2 S&P 500	17,891	8,039	122.6%	8,470	111.2%
EOW2 EMINI S&P 500	205,148	74,136	176.7%	98,229	108.8%
EOW4 EMINI S&P 500	18,115	11,031	64.2%	30,466	-40.5%
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	119,390	120,095	-0.6%	134,174	-11.0%
BRITISH POUND	143,232	206,966	-30.8%	177,733	-19.4%
BRAZIL REAL	45,836	12,035	280.9%	72,415	-36.7%
CANADIAN DOLLAR	96,270	149,035	-35.4%	107,332	-10.3%
E-MINI EURO FX	4,707	4,954	-5.0%	7,037	-33.1%
EURO FX	388,640	242,172	60.5%	467,376	-16.8%
E-MINI JAPANESE YEN	3,674	1,447	153.9%	2,877	27.7%
JAPANESE YEN	224,166	232,258	-3.5%	263,025	-14.8%
MEXICAN PESO	129,272	116,803	10.7%	190,771	-32.2%
NEW ZEALND DOLLAR	17,711	18,748	-5.5%	19,889	-11.0%
NKR/USD CROSS RATE	728	426	70.9%	548	32.8%
RUSSIAN RUBLE	51,748	40,208	28.7%	60,029	-13.8%
S.AFRICAN RAND	4,705	5,170	-9.0%	4,426	6.3%
SWISS FRANC	59,056	51,136	15.5%	61,629	-4.2%
AD/CD CROSS RATES	3	29	-89.7%	40	-92.5%
AD/JY CROSS RATES	464	472	-1.7%	3,887	-88.1%
AD/NE CROSS RATES	8	18	-55.6%	69	-88.4%
BP/JY CROSS RATES	381	1,814	-79.0%	1,261	-69.8%
BP/SF CROSS RATES	108	115	-6.1%	210	-48.6%
CD/JY CROSS RATES	7	26	-73.1%	18	-61.1%
EC/AD CROSS RATES	613	477	28.5%	978	-37.3%
EC/CD CROSS RATES	1,228	527	133.0%	1,156	6.2%
EC/NOK CROSS RATES	233	75	210.7%	8	2,812.5%
EC/SEK CROSS RATES	361	240	50.4%	589	-38.7%
EFX/BP CROSS RATES	12,360	13,792	-10.4%	16,242	-23.9%
EFX/JY CROSS RATES	9,301	11,454	-18.8%	8,414	10.5%
EFX/SF CROSS RATES	15,281	10,248	49.1%	16,089	-5.0%
SF/JY CROSS RATES	0	1	-100.0%	0	-
SKR/USD CROSS RATES	466	262	77.9%	568	-18.0%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	32	-100.0%	0	-
HUNGARIAN FORINT (EC)	0	8	-100.0%	0	-
POLISH ZLOTY (US)	137	1,954	-93.0%	1,101	-87.6%
POLISH ZLOTY (EC)	49	3,312	-98.5%	149	-67.1%
SHEKEL	2	570	-99.6%	4	-50.0%

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<b>FX Futures</b>					
RMB USD	1,031	2,178	-52.7%	1,183	-12.8%
RMB EURO	0	0	-	0	-
KOREAN WON	39	208	-81.3%	44	-11.4%
TURKISH LIRA	47	1,847	-97.5%	60	-21.7%
TURKISH LIRA (EU)	0	1,077	-100.0%	5	-100.0%
E-MICRO EUR/USD	4,228	4,477	-5.6%	5,794	-27.0%
E-MICRO GBP/USD	1,468	968	51.7%	1,392	5.5%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	11	5	120.0%	19	-42.1%
E-MICRO AUD/USD	2,190	800	173.8%	2,434	-10.0%
MICRO CHF/USD	636	480	32.5%	969	-34.4%
MICRO JYP/USD	4,686	651	619.8%	1,440	225.4%
MICRO CAD/USD	874	457	91.2%	2,088	-58.1%
USDZAR	0	35	-100.0%	46	-100.0%
INDIAN RUPEE	72	370	-80.5%	124	-41.9%
EURO QUARTERLY VARIANCE F	0	556	-100.0%	0	-
RMB JY	0	0	-	0	-
<b>FX Options</b>					
AUSTRALIAN DOLLAR	70,030	97,745	-28.4%	93,416	-25.0%
BRITISH POUND	103,056	99,579	3.5%	132,185	-22.0%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	53,474	64,500	-17.1%	74,114	-27.8%
EURO FX	348,171	281,148	23.8%	391,622	-11.1%
JAPANESE YEN	191,722	153,572	24.8%	214,489	-10.6%
MEXICAN PESO	2,694	0	-	1,997	34.9%
NEW ZEALND DOLLAR	5	0	-	6	-16.7%
RUSSIAN RUBLE	751	0	-	2,122	-64.6%
SWISS FRANC	24,355	12,208	99.5%	25,940	-6.1%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	683	1,474	-53.7%	912	-25.1%
EURO FX (EU)	7,232	3,324	117.6%	13,586	-46.8%
SWISS FRANC (EU)	0	295	-100.0%	7	-100.0%
CANADIAN DOLLAR (EU)	14	364	-96.2%	574	-97.6%
BRITISH POUND (EU)	336	1,384	-75.7%	769	-56.3%
AUSTRALIAN DLR (EU)	82	424	-80.7%	79	3.8%



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<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
LIVE CATTLE	266,544	327,418	-18.6%	321,940	-17.2%
FEEDER CATTLE	39,551	46,280	-14.5%	43,079	-8.2%
LEAN HOGS	214,661	263,651	-18.6%	237,446	-9.6%
LUMBER	3,522	4,391	-19.8%	5,181	-32.0%
WOOD PULP	0	0	-	0	-
MILK	47,369	27,315	73.4%	41,839	13.2%
MLK MID	16	0	-	0	-
NFD MILK	5,357	3,804	40.8%	5,149	4.0%
BUTTER CS	6,563	5,677	15.6%	6,061	8.3%
CLASS IV MILK	3,761	8,899	-57.7%	4,058	-7.3%
DRY WHEY	7,390	2,428	204.4%	6,186	19.5%
GSCI EXCESS RETURN FUT	27,435	25,019	9.7%	23,452	17.0%
GOLDMAN SACHS	10,793	9,705	11.2%	10,161	6.2%
HOUSING INDEX	57	84	-32.1%	54	5.6%
HDD WEATHER	1,557	7,695	-79.8%	1,285	21.2%
CDD WEATHER	0	1,500	-100.0%	0	-
HDD SEASONAL STRIP	400	600	-33.3%	100	300.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	500	500	0.0%	500	0.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	4,750	1,000	375.0%	4,500	5.6%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
USD CRUDE PALM OIL	0	0	-	0	-
OTC SP GSCI ER SWAP	0	2,058	-100.0%	0	-
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	36,407	9,004	304.3%	28,290	28.7%
MALAYSIAN PALM SWAP	7,740	6,500	19.1%	8,660	-10.6%
S&P GSCI ENHANCED ER SWAP	13,072	14,222	-8.1%	13,072	0.0%



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<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
LIVE CATTLE	269,972	201,691	33.9%	365,826	-26.2%
FEEDER CATTLE	45,821	25,785	77.7%	33,571	36.5%
LEAN HOGS	180,569	152,837	18.1%	240,635	-25.0%
LUMBER	614	940	-34.7%	926	-33.7%
MILK	78,836	64,087	23.0%	94,935	-17.0%
MLK MID	890	809	10.0%	907	-1.9%
NFD MILK	5,433	3,109	74.8%	6,676	-18.6%
BUTTER CS	4,673	5,790	-19.3%	5,369	-13.0%
CLASS IV MILK	4,234	14,431	-70.7%	6,452	-34.4%
DRY WHEY	2,596	1,702	52.5%	2,834	-8.4%
HOUSING INDEX	0	0	-	0	-
HDD WEATHER	400	2,315	-82.7%	850	-52.9%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	23,385	35,435	-34.0%	21,565	8.4%
CDD SEASONAL STRIP	2,000	0	-	0	-
HDD WEATHER EUROPEAN	1,000	500	100.0%	1,000	0.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	31,300	10,500	198.1%	27,000	15.9%
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	100	0	-	30	233.3%
SBIN HURR	0	750	-100.0%	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	21,288	10,416	104.4%	19,822	7.4%
SEAS SNOWFALL	0	0	-	0	-
LN HOGS CSO	0	0	-	0	-
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	0	-	10	-100.0%
<b>Ags Futures</b>					
PALM OIL	240	0	-	120	100.0%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	10,362,073	10,154,934	2.0%	11,492,114	-9.8%
Equity Index Futures	3,510,676	3,643,188	-3.6%	3,950,520	-11.1%
FX Futures	1,345,419	1,260,988	6.7%	1,635,642	-17.7%
Commodities and Alternative Invest	697,445	767,750	-9.2%	761,013	-8.4%
Foreign Exchange Futures	0	0	-	10	-100.0%
Ags Futures	240	0	-	120	100.0%
<b>TOTAL FUTURES</b>	<b>15,915,853</b>	<b>15,826,860</b>	<b>0.6%</b>	<b>17,839,419</b>	<b>-10.8%</b>



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<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	23,948,747	17,330,970	38.2%	28,298,069	-15.4%
Equity Index Options	3,405,754	2,819,363	20.8%	4,134,793	-17.6%
FX Options	802,605	716,017	12.1%	951,818	-15.7%
Commodities and Alternative Invest	673,111	531,097	26.7%	828,398	-18.7%
<b>TOTAL OPTIONS</b>	<b>28,830,217</b>	<b>21,397,447</b>	<b>34.7%</b>	<b>34,213,078</b>	<b>-15.7%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	34,310,820	27,485,904	24.8%	39,790,183	-13.8%
Equity Index	6,916,430	6,462,551	7.0%	8,085,313	-14.5%
FX	2,148,024	1,977,005	8.7%	2,587,460	-17.0%
Commodities and Alternative Invest	1,370,556	1,298,847	5.5%	1,589,411	-13.8%
Foreign Exchange	0	0	-	10	-100.0%
Ags	240	0	-	120	100.0%
<b>GRAND TOTAL</b>	<b>44,746,070</b>	<b>37,224,307</b>	<b>20.2%</b>	<b>52,052,497</b>	<b>-14.0%</b>