

## 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	-

## CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2014	Open Interest DEC 2013	% CHG	Open Interest NOV 2014	% CHG
<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%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

## CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2014	Open Interest DEC 2013	% CHG	Open Interest NOV 2014	% CHG
<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%

## CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2014	Open Interest DEC 2013	% CHG	Open Interest NOV 2014	% CHG
<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%

## CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2014	Open Interest DEC 2013	% CHG	Open Interest NOV 2014	% CHG
<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>



## CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2014	Open Interest DEC 2013	% CHG	Open Interest NOV 2014	% CHG
<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>