

## CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
<b>Interest Rate Futures</b>					
EUROYEN	0	0	-	0	-
EURODOLLARS	11,148,612	10,343,001	7.8%	12,844,399	-13.2%
1-MONTH EURODOLLAR	5,004	4,507	11.0%	1,872	167.3%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
<b>Interest Rate Options</b>					
EURODOLLARS	19,592,586	17,555,430	11.6%	25,423,040	-22.9%
EURO MIDCURVE	14,230,600	8,491,187	67.6%	15,392,098	-7.5%
<b>Equity Index Futures</b>					
E-MINI S&P500	2,796,278	2,501,628	11.8%	3,056,171	-8.5%
S&P 500	65,891	84,526	-22.0%	94,206	-30.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	95,961	83,358	15.1%	88,153	8.9%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	19	26	-26.9%	18	5.6%
S&P 500/VALUE	47,178	3,989	1,082.7%	50,802	-7.1%
E-MINI RUSSELL 1000	19	17	11.8%	19	0.0%
E-MINI NASDAQ 100	225,834	312,013	-27.6%	251,112	-10.1%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	27,821	48,005	-42.0%	37,293	-25.4%
NIKKEI 225 (YEN) STOCK	55,781	73,710	-24.3%	76,427	-27.0%
DJ US REAL ESTATE	2,230	0	-	3,466	-35.7%
NASDAQ BIOTECH	620	0	-	620	0.0%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	278	67	314.9%	329	-15.5%
E-MINI RUSSELL 1000 GROWTH	14	82	-82.9%	64	-78.1%
E-MINI RUSSELL 1000 VALUE	1,079	15	7,093.3%	782	38.0%
IBOVESPA INDEX	215	136	58.1%	188	14.4%
S&P CONSUMER STAPLES SECT	7,149	13,023	-45.1%	8,186	-12.7%
S&P CONSUMER DSCRTNRY SE	4,740	8,513	-44.3%	7,911	-40.1%
S&P HEALTH CARE SECTOR	4,397	2,653	65.7%	5,428	-19.0%
S&P UTILITIES SECTOR	6,421	4,232	51.7%	7,475	-14.1%
S&P TECHNOLOGY SECTOR	3,771	3,255	15.9%	3,962	-4.8%
S&P INDUSTRIAL SECTOR	7,696	1,558	394.0%	16,808	-54.2%
S&P FINANCIAL SECTOR	12,853	3,338	285.1%	13,162	-2.3%
S&P ENERGY SECTOR	4,279	1,603	166.9%	3,985	7.4%
S&P MATERIALS SECTOR	2,046	1,067	91.8%	3,687	-44.5%
NIFTY 50	1,112	737	50.9%	634	75.4%

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<b>Equity Index Options</b>					
E-MINI S&P500	1,153,567	2,296,196	-49.8%	2,420,354	-52.3%
S&P 500	33,214	442,247	-92.5%	279,330	-88.1%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	38,739	64,609	-40.0%	66,170	-41.5%
NASDAQ	0	0	-	0	-
EOM S&P 500	110,218	8,437	1,206.4%	136,788	-19.4%
EOM EMINI S&P	459,786	160,518	186.4%	585,826	-21.5%
EOW1 S&P 500	34,025	0	-	29,935	13.7%
EOW1 EMINI S&P 500	367,566	27,019	1,260.4%	317,646	15.7%
EOW2 S&P 500	6,251	33,611	-81.4%	30,512	-79.5%
EOW2 EMINI S&P 500	100,838	287,016	-64.9%	247,513	-59.3%
EOW4 EMINI S&P 500	36,888	70,606	-47.8%	39,841	-7.4%
EOW3 EMINI S&P 500	1,335,351	0	-	613,409	117.7%
EOW3 S&P 500	285,704	0	-	140,010	104.1%
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	97,827	95,041	2.9%	92,669	5.6%
BRITISH POUND	216,030	212,808	1.5%	245,320	-11.9%
BRAZIL REAL	41,722	29,396	41.9%	32,334	29.0%
CANADIAN DOLLAR	97,268	168,171	-42.2%	113,041	-14.0%
E-MINI EURO FX	7,020	6,151	14.1%	7,812	-10.1%
EURO FX	408,992	401,716	1.8%	451,446	-9.4%
E-MINI JAPANESE YEN	1,072	1,117	-4.0%	1,812	-40.8%
JAPANESE YEN	213,072	204,454	4.2%	215,010	-0.9%
MEXICAN PESO	147,500	141,022	4.6%	157,007	-6.1%
NEW ZEALND DOLLAR	43,491	24,499	77.5%	50,077	-13.2%
NKR/USD CROSS RATE	1,525	758	101.2%	1,150	32.6%
RUSSIAN RUBLE	27,619	29,439	-6.2%	33,208	-16.8%
S.AFRICAN RAND	8,131	5,104	59.3%	4,896	66.1%
SWISS FRANC	53,983	50,284	7.4%	65,713	-17.9%
AD/CD CROSS RATES	0	3	-100.0%	2	-100.0%
AD/JY CROSS RATES	1,837	869	111.4%	775	137.0%
AD/NE CROSS RATES	0	8	-100.0%	8	-100.0%
BP/JY CROSS RATES	262	715	-63.4%	510	-48.6%
BP/SF CROSS RATES	0	59	-100.0%	11	-100.0%
CD/JY CROSS RATES	0	0	-	0	0.0%
EC/AD CROSS RATES	990	1,074	-7.8%	851	16.3%
EC/CD CROSS RATES	1,382	879	57.2%	953	45.0%
EC/NOK CROSS RATES	1	4	-75.0%	1	0.0%
EC/SEK CROSS RATES	303	336	-9.8%	242	25.2%
EFX/BP CROSS RATES	24,543	25,366	-3.2%	27,195	-9.8%
EFX/JY CROSS RATES	14,739	11,735	25.6%	13,003	13.4%
EFX/SF CROSS RATES	11,666	12,400	-5.9%	21,964	-46.9%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,792	843	112.6%	1,924	-6.9%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	0	-	0	-
HUNGARIAN FORINT (EC)	0	0	-	0	-
POLISH ZLOTY (US)	1,978	458	331.9%	2,561	-22.8%

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<b>FX Futures</b>					
POLISH ZLOTY (EC)	16	1,732	-99.1%	5	220.0%
SHEKEL	0	0	-	0	-
RMB USD	197	527	-62.6%	229	-14.0%
KOREAN WON	18	19	-5.3%	17	5.9%
TURKISH LIRA	400	7	5,614.3%	3	13,233.3%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	3,463	4,995	-30.7%	9,746	-64.5%
E-MICRO GBP/USD	1,785	2,486	-28.2%	4,169	-57.2%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	1,417	1,744	-18.8%	2,423	-41.5%
MICRO CHF/USD	203	157	29.3%	379	-46.4%
FCXRX	0	0	-	21	-100.0%
CHINESE RENMINBI (CNH)	2,704	1,796	50.6%	2,980	-9.3%
USDZAR	10	0	-	20	-50.0%
INDIAN RUPEE	398	564	-29.4%	724	-45.0%
E-MICRO INR/USD	227	0	0.0%	384	-40.9%
E-MICRO USD/CNH	0	6	-100.0%	0	-
E-MICRO JPY/USD	905	879	3.0%	2,841	-68.1%
E-MICRO CAD/USD	803	745	7.8%	1,651	-51.4%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
<b>FX Options</b>					
AUSTRALIAN DOLLAR	29,452	47,662	-38.2%	67,053	-56.1%
BRITISH POUND	38,029	81,805	-53.5%	92,863	-59.0%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	22,481	57,755	-61.1%	45,416	-50.5%
EURO FX	123,382	274,627	-55.1%	237,476	-48.0%
JAPANESE YEN	66,198	92,851	-28.7%	151,820	-56.4%
MEXICAN PESO	3,322	2,028	63.8%	7,922	-58.1%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	343	-100.0%	0	-
SWISS FRANC	3,206	16,772	-80.9%	7,876	-59.3%
JAPANESE YEN (EU)	239	70	241.4%	92	159.8%
EURO FX (EU)	205	4,051	-94.9%	649	-68.4%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	15	60	-75.0%	24	-37.5%
BRITISH POUND (EU)	257	1,034	-75.1%	482	-46.7%
AUSTRALIAN DLR (EU)	0	51	-100.0%	22	-100.0%
CAD/USD PQO 2pm Fix	39,156	0	-	22,043	77.6%
JPY/USD PQO 2pm Fix	103,210	0	-	51,678	99.7%
CHF/USD PQO 2pm Fix	4,825	0	-	3,010	60.3%
AUD/USD PQO 2pm Fix	41,813	0	-	26,509	57.7%
EUR/USD PQO 2pm Fix	125,390	0	-	84,934	47.6%
GBP/USD PQO 2pm Fix	55,073	0	-	28,765	91.5%

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<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
LIVE CATTLE	308,053	265,164	16.2%	291,040	5.8%
FEEDER CATTLE	45,210	35,159	28.6%	45,140	0.2%
LEAN HOGS	197,430	165,666	19.2%	217,421	-9.2%
LUMBER	4,080	3,925	3.9%	3,807	7.2%
MILK	34,904	30,131	15.8%	34,532	1.1%
MLK MID	0	0	0.0%	5	-100.0%
NFD MILK	6,407	6,495	-1.4%	6,603	-3.0%
BUTTER CS	5,406	4,062	33.1%	6,587	-17.9%
CLASS IV MILK	5,035	2,402	109.6%	5,010	0.5%
DRY WHEY	5,153	4,695	9.8%	5,114	0.8%
GSCI EXCESS RETURN FUT	44,449	31,602	40.7%	42,634	4.3%
GOLDMAN SACHS	14,604	12,307	18.7%	14,932	-2.2%
HOUSING INDEX	41	40	2.5%	38	7.9%
HDD WEATHER	3,501	2,725	28.5%	2,051	70.7%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	300	827	-63.7%	300	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	50	-100.0%	50	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	150	50	200.0%	150	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
USD CRUDE PALM OIL	1,860	0	-	2,120	-12.3%
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	24,249	28,585	-15.2%	24,685	-1.8%
MALAYSIAN PALM SWAP	25,078	9,448	165.4%	21,628	16.0%
PALM OIL	0	200	-100.0%	0	-
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	17,033	0.0%

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<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
LIVE CATTLE	196,134	288,778	-32.1%	236,177	-17.0%
FEEDER CATTLE	34,302	37,575	-8.7%	28,069	22.2%
LEAN HOGS	146,909	180,486	-18.6%	214,099	-31.4%
LUMBER	445	555	-19.8%	988	-55.0%
MILK	92,370	53,139	73.8%	69,581	32.8%
MLK MID	573	342	67.5%	467	22.7%
NFD MILK	5,201	8,722	-40.4%	4,760	9.3%
BUTTER CS	5,587	2,476	125.6%	4,018	39.0%
CLASS IV MILK	7,407	3,154	134.8%	6,511	13.8%
DRY WHEY	709	496	42.9%	524	35.3%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	2,000	0	-	1,000	100.0%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	16,700	14,100	18.4%	16,500	1.2%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	1,000	-100.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	3,500	-28.6%	2,500	0.0%
LV CATL CSO	586	0	-	16	3,562.5%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	32,421	33,709	-3.8%	26,742	21.2%
 <b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	2	-100.0%	0	-
 <b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	11,153,616	10,347,508	7.8%	12,846,271	-13.2%
Equity Index Futures	3,373,682	3,147,551	7.2%	3,730,888	-9.6%
FX Futures	1,437,291	1,440,376	-0.2%	1,567,087	-8.3%
Commodities and Alternative Invest	742,943	616,605	20.5%	740,880	0.3%
Foreign Exchange Futures	0	2	-100.0%	0	-
<b>TOTAL FUTURES</b>	<b>16,707,532</b>	<b>15,552,042</b>	<b>7.4%</b>	<b>18,885,126</b>	<b>-11.5%</b>
 <b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	33,823,186	26,046,617	29.9%	40,815,138	-17.1%
Equity Index Options	3,962,147	3,390,259	16.9%	4,907,334	-19.3%
FX Options	656,253	579,109	13.3%	828,634	-20.8%
Commodities and Alternative Invest	543,862	628,032	-13.4%	611,970	-11.1%
<b>TOTAL OPTIONS</b>	<b>38,985,448</b>	<b>30,644,017</b>	<b>27.2%</b>	<b>47,163,076</b>	<b>-17.3%</b>



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<b>TOTAL COMBINED</b>					
Interest Rate	44,976,802	36,394,125	23.6%	53,661,409	-16.2%
Equity Index	7,335,829	6,537,810	12.2%	8,638,222	-15.1%
FX	2,093,544	2,019,485	3.7%	2,395,721	-12.6%
Commodities and Alternative Invest	1,286,805	1,244,637	3.4%	1,352,850	-4.9%
Foreign Exchange	0	2	-100.0%	0	-
<b>GRAND TOTAL</b>	<b>55,692,980</b>	<b>46,196,059</b>	<b>20.6%</b>	<b>66,048,202</b>	<b>-15.7%</b>