

## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Interest Rate Futures</b>					
30-YR BOND	505,751	879,287	-42.5%	518,835	-2.5%
10-YR NOTE	2,540,181	2,608,757	-2.6%	2,770,441	-8.3%
5-YR NOTE	2,350,140	1,834,632	28.1%	2,538,998	-7.4%
2-YR NOTE	1,021,910	1,243,158	-17.8%	1,016,009	0.6%
FED FUND	767,898	748,614	2.6%	842,296	-8.8%
10-YR SWAP	0	0	-	0	-
5-YR SWAP	0	0	-	0	-
EUROYEN	0	0	-	0	-
EURODOLLARS	10,343,001	10,361,647	-0.2%	11,371,182	-9.0%
5-YR SWAP RATE	32,412	33,576	-3.5%	33,641	-3.7%
2-YR SWAP RATE	2,529	6,153	-58.9%	3,656	-30.8%
10-YR SWAP RATE	29,524	51,163	-42.3%	34,707	-14.9%
EMINI ED	0	0	-	0	-
7-YR SWAP	1,992	0	-	1,458	36.6%
30-YR SWAP	0	0	-	0	-
1-MONTH EURODOLLAR	4,507	2,608	72.8%	7,860	-42.7%
ULTRA T-BOND	613,679	524,052	17.1%	662,651	-7.4%
30-YR SWAP RATE	681	1,942	-64.9%	641	6.2%
EURO BONDS	0	0	-	0	-
3YR BUNDLE	0	55	-100.0%	0	-
2YR BUNDLE	0	134	-100.0%	0	-
EURO 5YR BUNDLE	0	10	-100.0%	0	-
<b>Interest Rate Options</b>					
30-YR BOND	331,238	382,609	-13.4%	354,670	-6.6%
10-YR NOTE	1,343,593	3,204,136	-58.1%	1,694,613	-20.7%
5-YR NOTE	768,338	692,697	10.9%	727,407	5.6%
2-YR NOTE	57,580	243,938	-76.4%	75,715	-24.0%
FED FUND	64,259	21,389	200.4%	72,588	-11.5%
FLEX 30-YR BOND	0	0	-	0	-
FLEX 10-YR NOTE	0	0	-	0	-
EURODOLLARS	17,555,430	15,861,537	10.7%	21,405,969	-18.0%
EURO MIDCURVE	8,491,187	8,086,760	5.0%	11,561,425	-26.6%
ULTRA T-BOND	2,430	5,850	-58.5%	1,933	25.7%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Equity Index Futures</b>					
\$25 DJ	0	0	-	0	-
DJIA	0	4,623	-100.0%	0	-
MINI \$5 DOW	81,399	116,054	-29.9%	104,929	-22.4%
E-MINI S&P500	2,501,628	2,779,007	-10.0%	2,895,923	-13.6%
S&P 500	85,263	127,777	-33.3%	101,561	-16.0%
S&P 600 SMALLCAP EMINI	0	0	-	1	-100.0%
E-MINI MIDCAP	83,358	80,443	3.6%	89,303	-6.7%
S&P 400 MIDCAP	0	473	-100.0%	0	-
S&P 500 GROWTH	26	65	-60.0%	33	-21.2%
S&P 500/VALUE	3,989	126	3,065.9%	2,178	83.1%
E-MINI RUSSELL 1000	17	0	-	45	-62.2%
E-MINI NASDAQ 100	312,013	334,666	-6.8%	337,780	-7.6%
NASDAQ	0	5,256	-100.0%	0	-
NIKKEI 225 (\$) STOCK	48,005	62,143	-22.8%	53,022	-9.5%
NIKKEI 225 (YEN) STOCK	73,710	103,350	-28.7%	98,101	-24.9%
DJ US REAL ESTATE	6,814	5,717	19.2%	5,912	15.3%
NASDAQ BIOTECH	0	100	-100.0%	133	-100.0%
E-MICRO NIFTY	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	8,513	1,279	565.6%	8,174	4.1%
S&P HEALTH CARE SECTOR	2,653	3,511	-24.4%	2,909	-8.8%
S&P UTILITIES SECTOR	4,232	1,257	236.7%	4,301	-1.6%
S&P CONSUMER STAPLES SECT	13,023	2,878	352.5%	12,857	1.3%
S&P TECHNOLOGY SECTOR	3,255	3,022	7.7%	3,386	-3.9%
S&P INDUSTRIAL SECTOR	1,558	800	94.8%	4,622	-66.3%
S&P FINANCIAL SECTOR	3,338	2,882	15.8%	2,867	16.4%
S&P ENERGY SECTOR	1,603	1,490	7.6%	1,746	-8.2%
S&P MATERIALS SECTOR	1,067	899	18.7%	1,599	-33.3%
IBOVESPA INDEX	136	34	300.0%	124	9.7%
FT-SE 100	67	0	-	191	-64.9%
E-MINI RUSSELL 1000 VALUE	15	0	-	58	-74.1%
E-MINI RUSSELL 1000 GROWTH	82	0	-	11	645.5%
<b>Equity Index Options</b>					
DJIA	0	12	-100.0%	0	-
MINI \$5 DOW	13,268	18,944	-30.0%	16,224	-18.2%
E-MINI S&P500	2,296,196	2,253,262	1.9%	2,649,199	-13.3%
S&P 500	442,247	347,931	27.1%	504,087	-12.3%
E-MINI MIDCAP	0	8	-100.0%	0	-
E-MINI NASDAQ 100	64,609	64,153	0.7%	48,828	32.3%
NASDAQ	0	15	-100.0%	0	-
EOM S&P 500	8,437	3,851	119.1%	51,088	-83.5%
EOM EMINI S&P	160,518	107,827	48.9%	166,695	-3.7%
EOW2 EMINI S&P 500	287,016	205,148	39.9%	117,692	143.9%
EOW2 S&P 500	33,611	17,891	87.9%	13,757	144.3%
EOW1 EMINI S&P 500	27,019	363,649	-92.6%	322,487	-91.6%
EOW1 S&P 500	0	23,659	-100.0%	34,037	-100.0%
EOW4 EMINI S&P 500	70,606	18,115	289.8%	16,948	316.6%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Metals Futures</b>					
COMEX COPPER	165,936	160,435	3.4%	179,464	-7.5%
URANIUM	4,217	4,818	-12.5%	4,277	-1.4%
COMEX MINY COPPER	93	153	-39.2%	97	-4.1%
COMEX MINY GOLD	1,269	828	53.3%	1,160	9.4%
COMEX GOLD	415,636	371,646	11.8%	395,654	5.1%
COMEX SILVER	168,442	151,215	11.4%	162,326	3.8%
COMEX MINY SILVER	121	86	40.7%	115	5.2%
E-MINI SILVER	0	0	-	0	-
NYMEX PLATINUM	65,383	64,119	2.0%	76,588	-14.6%
NYMEX HOT ROLLED STEEL	25,266	23,736	6.4%	22,896	10.4%
PALLADIUM	24,483	33,168	-26.2%	26,654	-8.1%
E-MICRO GOLD	1,770	1,632	8.5%	1,625	8.9%
SILVER	738	1,004	-26.5%	805	-8.3%
COPPER	5,582	4,541	22.9%	5,893	-5.3%
FERROUS PRODUCTS	0	30	-100.0%	77	-100.0%
Aluminium MW Trans Prem Platts	22,008	2,462	793.9%	21,003	4.8%
GOLD	7	0	-	5	40.0%
ALUMINUM	4,392	99	4,336.4%	3,374	30.2%
LNDN ZINC	10	0	-	24	-58.3%
IRON ORE 62 CHINA PLATTS FU	90	240	-62.5%	240	-62.5%
IRON ORE 62 CHINA TSI FUTURE	21,669	4,555	375.7%	20,572	5.3%
IRON ORE 58 CHINA TSI FUTURE	0	20	-100.0%	0	-

<b>Metals Options</b>					
COMEX COPPER	2,627	1,526	72.1%	3,881	-32.3%
COMEX GOLD	967,601	1,400,302	-30.9%	953,913	1.4%
COMEX SILVER	94,193	183,570	-48.7%	94,670	-0.5%
NYMEX PLATINUM	2,274	8,971	-74.7%	3,482	-34.7%
PALLADIUM	3,449	4,059	-15.0%	4,474	-22.9%
SHORT TERM	0	0	-	0	-
SHORT TERM GOLD	0	0	-	0	-
SILVER	0	149	-100.0%	0	-
COPPER	0	0	-	0	-
GOLD	2	153	-98.7%	913	-99.8%
IRON ORE 62 CHINA TSI PUT OP	24,326	2,555	852.1%	23,050	5.5%
IRON ORE 62 CHINA TSI CALL O	11,456	3,477	229.5%	9,807	16.8%
HOT ROLLED COIL STEEL CALL	0	0	-	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-

<b>Energy Futures</b>					
ETHANOL FWD	34	1,345	-97.5%	214	-84.1%
HUSTN SHIP CHNL PIPE SWP	3,425	0	-	3,587	-4.5%
NATURAL GAS PHY	958,390	939,402	2.0%	1,008,247	-4.9%
SOUTHERN NAT LA NAT GAS	0	0	-	0	-
COLUMBIA GULF MAIN NAT G	2,759	992	178.1%	1,829	50.8%
RBOB GASOLINE BALMO CLNDR	1,367	806	69.6%	1,697	-19.4%
GASOLINE UP-DOWN BALMO SW	250	290	-13.8%	235	6.4%
FUEL OIL (PLATS) CAR CN	69	97	-28.9%	82	-15.9%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Energy Futures</b>					
FUEL OIL (PLATS) CAR CM	77	185	-58.4%	82	-6.1%
FAME 0 BIODIESEL FOB RTDM S	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	12,718	24,884	-48.9%	10,756	18.2%
ETHANOL T2 FOB ROTT INCL DU	2,524	2,427	4.0%	3,049	-17.2%
SINGAPORE MOGAS 92 UNLEAD	210	625	-66.4%	175	20.0%
JET AV FUEL (P) CAR FM ICE GA	89	138	-35.5%	66	34.8%
NY JET FUEL (PLATTS) HEAT OIL	20	3,465	-99.4%	50	-60.0%
PROPANE NON-LDH MB (OPIS) B	0	100	-100.0%	748	-100.0%
PROPANE NON-LDH MT. BEL (OF	25,514	7,111	258.8%	27,166	-6.1%
N ILLINOIS HUB DAILY	92	0	-	123	-25.2%
CINERGY HUB PEAK MONTH	570	1,536	-62.9%	644	-11.5%
NO 2 UP-DOWN SPREAD CALEN	1,025	850	20.6%	1,104	-7.2%
CIN HUB 5MW D AH O PK	288,400	261,672	10.2%	303,240	-4.9%
NY 3.0% FUEL OIL (PLATTS	1,775	320	454.7%	1,525	16.4%
ARGUS LLS VS. WTI (ARG) T	14,017	3,545	295.4%	18,298	-23.4%
TRANSCO ZONE 1 NG BASIS	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	1,402	965	45.3%	1,588	-11.7%
NYISO ZONE A 5MW D AH PK	15,047	37,987	-60.4%	17,017	-11.6%
NEPOOL MAINE 5MW D AH PK	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	378,350	370,195	2.2%	400,988	-5.6%
PJM COMED 5MW D AH O PK	90,597	83,981	7.9%	97,013	-6.6%
NYISO ZONE A 5MW D AH O P	334,920	547,659	-38.8%	362,480	-7.6%
NEPOOL MAINE 5MW D AH O E	0	0	-	0	-
CHICAGO UNL GAS PL VS RBO	75	39	92.3%	78	-3.8%
PREMIUM UNLEAD 10PPM FOB	0	118	-100.0%	0	-
NEW YORK 0.3% FUEL OIL HI	0	0	-	0	-
GASOIL 10P CRG CIF NW VS	0	20	-100.0%	0	-
GASOIL 0.1 RDAM BRGS VS I	97	204	-52.5%	107	-9.3%
PJM WESTHDA PEAK	70,083	81,908	-14.4%	72,089	-2.8%
PJM PEPKO DA PEAK	0	0	-	0	-
PJM DPL DA PEAK	0	0	-	0	-
PJM DAYTON DA PEAK	17,690	18,263	-3.1%	14,445	22.5%
PJM WESTH DA OFF-PEAK	1,304,169	1,413,377	-7.7%	1,343,096	-2.9%
PJM PPL DA OFF-PEAK	64,680	45,504	42.1%	68,289	-5.3%
PJM AECO DA OFF-PEAK	74,922	179,913	-58.4%	80,536	-7.0%
ULSD 10PPM CIF MED BALMO	0	0	-	0	-
GASOIL 0.1CIF MED VS ICE	127	15	746.7%	89	42.7%
GASOIL 0.1 CIF VS ICE GAS	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	0	20	-100.0%	0	-
EUROPE NAPHTHA CALSWAP	1,061	1,828	-42.0%	1,012	4.8%
HENRY HUB SWING FUTURE	0	0	-	0	-
GASOIL 0.1 CIF MED BALMO	0	0	-	0	-
BRENT BALMO SWAP	100	225	-55.6%	0	-
TENNESSEE 500 LEG NG INDE	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	44	512	-91.4%	84	-47.6%
MISO 5MW OFF PEAK	0	0	-	0	-
MISO 5MW PEAK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	4,323	16,486	-73.8%	5,093	-15.1%
NY JET FUEL (ARGUS) VS HEATI	0	0	-	0	-
N ROCKIES PIPE SWAP	759	2,162	-64.9%	790	-3.9%
CARBON EUA EMISSIONS EURO	0	0	-	0	-

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Energy Futures</b>					
GASOIL MINI CALENDAR SWAP	978	1,350	-27.6%	1,228	-20.4%
BRENT OIL LAST DAY	170,458	140,181	21.6%	167,581	1.7%
SAN JUAN PIPE SWAP	0	224	-100.0%	0	-
SINGAPORE GASOIL BALMO	172	100	72.0%	0	-
EUROPEAN NAPHTHA BALMO	53	128	-58.6%	46	15.2%
EURO 3.5% FUEL OIL RDAM B	222	777	-71.4%	308	-27.9%
LLS (ARGUS) CALENDAR SWAP	0	100	-100.0%	0	-
LA CARB DIESEL (OPIS) SWA	780	373	109.1%	499	56.3%
JET UP-DOWN(ARGUS) SWAP	0	0	-	0	-
GASOLINE UP-DOWN (ARGUS)	0	0	-	0	-
GULF COAST ULSD CALENDAR	4,968	7,488	-33.7%	4,705	5.6%
CENTERPOINT EAST INDEX	0	248	-100.0%	0	-
CENTERPOINT BASIS SWAP	17,021	10,161	67.5%	16,390	3.8%
WTI-BRENT CALENDAR SWAP	98,300	137,262	-28.4%	107,383	-8.5%
EURO GASOIL 10PPM VS ICE	856	432	98.1%	761	12.5%
BRENT CALENDAR SWAP	20,620	33,833	-39.1%	21,170	-2.6%
MINY HTG OIL	1	4	-75.0%	1	0.0%
FUELOIL SWAP:CARGOES VS.B	1,179	2,510	-53.0%	1,432	-17.7%
MICHIGAN HUB PEAK MONTH S	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	0	0	-	0	-
DOMINION TRAN INC - APP I	401	0	-	2,561	-84.3%
TENNESSEE ZONE 0 BASIS SW	1,032	0	-	604	70.9%
PJM OFF-PEAK LMP SWAP FUT	4,430	8,324	-46.8%	4,760	-6.9%
AEP-DAYTON HUB OFF-PEAK M	1,854	4,028	-54.0%	2,124	-12.7%
AEP-DAYTON HUB DAILY	252	0	-	303	-16.8%
EASTERN RAIL DELIVERY CSX	2,695	4,610	-41.5%	3,128	-13.8%
HTG OIL	2,128	66	3,124.2%	216	885.2%
EUROPE 3.5% FUEL OIL MED	452	189	139.2%	277	63.2%
WAHA INDEX SWAP FUTURE	1,712	0	-	1,712	0.0%
HEATING OIL PHY	342,234	345,635	-1.0%	350,425	-2.3%
PJM MONTHLY	13,176	20,601	-36.0%	10,250	28.5%
NY HARBOR HEAT OIL SWP	17,627	33,283	-47.0%	18,111	-2.7%
TCO BASIS SWAP	45,385	80,904	-43.9%	49,360	-8.1%
DOMINION TRANSMISSION INC	31,725	18,124	75.0%	30,119	5.3%
NYISO A	5,750	10,509	-45.3%	6,130	-6.2%
MINY NATURAL GAS	2,467	2,857	-13.7%	2,685	-8.1%
TRANSCO ZONE 6 BASIS SWAP	4,639	2,938	57.9%	4,542	2.1%
NYH NO 2 CRACK SPREAD CAL	15,167	21,693	-30.1%	15,123	0.3%
JAPAN C&F NAPHTHA CRACK S	698	508	37.4%	682	2.3%
PERMIAN BASIS SWAP	16,778	5,718	193.4%	10,961	53.1%
NY HARBOR RESIDUAL FUEL 1	7,559	5,703	32.5%	7,433	1.7%
GULF COAST NO.6 FUEL OIL	68,218	49,208	38.6%	72,830	-6.3%
NGPL MID-CONTINENT	38,422	17,035	125.5%	38,863	-1.1%
NYISO J	6,132	7,440	-17.6%	6,410	-4.3%
NYISO G	965	4,398	-78.1%	1,265	-23.7%
ARGUS PROPAN(SAUDI ARAMC	681	583	16.8%	674	1.0%
JAPAN NAPHTHA BALMO SWAP	24	55	-56.4%	0	-
EUROPE JET KERO NWE CALSW	16	27	-40.7%	17	-5.9%
JET CIF NWE VS ICE	446	349	27.8%	338	32.0%
RBOB PHY	355,344	331,633	7.1%	363,996	-2.4%
RBOB GAS	4,653	486	857.4%	594	683.3%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Energy Futures</b>					
GASOIL 0.1 CIF NWE VS ISE	0	14	-100.0%	0	-
NY1% VS GC SPREAD SWAP	6,925	5,157	34.3%	6,235	11.1%
GULF COAST 3% FUEL OIL BA	493	1,560	-68.4%	833	-40.8%
EUROPE 3.5% FUEL OIL RDAM	9,190	11,781	-22.0%	9,503	-3.3%
FUEL OIL NWE CRACK VS ICE	243	795	-69.4%	258	-5.8%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
ARGUS BIODIESEL RME FOB R	0	0	-	0	-
TRANSCO ZONE 6 INDEX	0	80	-100.0%	0	-
SONAT BASIS SWAP FUTURE	6,612	3,474	90.3%	7,356	-10.1%
PANHANDLE BASIS SWAP FUTU	47,095	23,244	102.6%	49,783	-5.4%
NGPL MIDCONTINENT INDEX	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	6,734	4,316	56.0%	8,090	-16.8%
CRUDE OIL PHY	1,674,783	1,468,497	14.0%	1,655,962	1.1%
CINERGY HUB OFF-PEAK MONT	762	1,290	-40.9%	826	-7.7%
TEXAS GAS ZONE SL BASIS S	0	0	-	0	-
ANR LOUISIANA BASIS SWAP	856	0	-	856	0.0%
TRANSCO ZONE4 BASIS SWAP	38,280	12,903	196.7%	42,592	-10.1%
FLORIDA GAS ZONE3 BASIS S	2,946	2,712	8.6%	3,814	-22.8%
SINGAPORE NAPHTHA SWAP	0	75	-100.0%	0	-
SINGAPORE JET KEROSENE SW	2,862	5,421	-47.2%	2,819	1.5%
SINGAPORE 380CST FUEL OIL	7,941	4,661	70.4%	6,783	17.1%
AEP-DAYTON HUB MTHLY	1,922	3,577	-46.3%	2,068	-7.1%
N ILLINOIS HUB MTHLY	596	2,183	-72.7%	712	-16.3%
ISO NEW ENGLAND OFF-PEAK	684	1,558	-56.1%	744	-8.1%
NYISO G OFF-PEAK	386	1,484	-74.0%	482	-19.9%
NYISO A OFF-PEAK	1,796	3,684	-51.2%	1,942	-7.5%
TC2 ROTTERDAM TO USAC 37K	0	10	-100.0%	0	-
TD5 WEST AFRICA TO USAC 1	0	0	-	0	-
EUROPE DATED BRENT SWAP	7,733	3,508	120.4%	11,926	-35.2%
WESTERN RAIL DELIVERY PRB	3,455	6,115	-43.5%	3,715	-7.0%
NATURAL GAS PEN SWP	315,947	559,378	-43.5%	343,780	-8.1%
SINGAPORE GASOIL VS ICE	3,520	7,008	-49.8%	3,995	-11.9%
JET BARGES VS ICE GASOIL	15	0	-	15	0.0%
SOCAL PIPE SWAP	0	1,526	-100.0%	124	-100.0%
SINGAPORE 180CST BALMO	23	62	-62.9%	51	-54.9%
MONT BELVIEU LDH PROPANE 5	101,751	75,803	34.2%	89,813	13.3%
MONT BELVIEU ETHANE 5 DECI	29,828	15,552	91.8%	23,099	29.1%
MONT BELVIEU NORMAL BUTAN	33,605	22,426	49.8%	33,618	0.0%
WAHA BASIS	17,083	15,665	9.1%	15,223	12.2%
PREM UNL GAS 10PPM RDAM F	80	95	-15.8%	35	128.6%
PREM UNL GAS 10PPM RDAM F	0	15	-100.0%	0	-
HENRY HUB SWAP	1,421,914	1,686,366	-15.7%	1,480,978	-4.0%
HENRY HUB BASIS SWAP	57,234	36,330	57.5%	59,782	-4.3%
CHICAGO BASIS SWAP	0	0	-	0	-
CHICAGO ETHANOL SWAP	42,429	36,102	17.5%	40,803	4.0%
PJM WESTH RT OFF-PEAK	3,448,667	3,042,172	13.4%	3,114,021	10.7%
PJM JCPL DA OFF-PEAK	70,230	118,830	-40.9%	74,240	-5.4%
PJM DAYTON DA OFF-PEAK	221,920	321,058	-30.9%	164,520	34.9%
PJM AD HUB 5MW REAL TIME	1,726,369	1,634,467	5.6%	1,767,581	-2.3%
NEPOOL SE MASS 5MW D AH P	22	256	-91.4%	42	-47.6%
ISO NEW ENGLAND PK LMP	749	2,339	-68.0%	856	-12.5%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Energy Futures</b>					
CRUDE OIL	18,305	19,064	-4.0%	16,851	8.6%
EUROPEAN NAPHTHA CRACK SP	10,874	14,390	-24.4%	11,354	-4.2%
GASOIL CRACK SPREAD CALEN	8,713	2,046	325.9%	9,877	-11.8%
ICE BRENT DUBAI SWAP	3,625	1,440	151.7%	1,055	243.6%
BRENT FINANCIAL FUTURES	8,990	14,124	-36.3%	5,887	52.7%
NGPL TEXOK SWING SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	50	109	-54.1%	33	51.5%
EURO 3.5% FUEL OIL SPREAD	1,301	1,601	-18.7%	1,440	-9.7%
MICHIGAN HUB OFF-PEAK MON	0	0	-	0	-
NYMEX ALUMINUM FUTURES	1,903	0	-	2,409	-21.0%
NY HARBOR RESIDUAL FUEL C	0	50	-100.0%	0	-
LOS ANGELES CARB GASOLINE	0	0	-	0	-
GULF COAST JET VS NYM 2 H	32,152	39,493	-18.6%	33,401	-3.7%
SOCAL BASIS SWAP	0	2,632	-100.0%	24	-100.0%
SAN JUAN BASIS SWAP	15,316	1,383	1,007.4%	12,535	22.2%
EUROPE 1% FUEL OIL RDAM C	86	39	120.5%	86	0.0%
GULF COAST GASOLINE CLNDR	1,601	1,316	21.7%	902	77.5%
Transco Zone 3 Basis	10,158	11,090	-8.4%	10,716	-5.2%
Tetco STX Basis	3,171	0	-	3,295	-3.8%
COLUMBIA GULF ONSHORE	29,233	27,403	6.7%	29,419	-0.6%
PJM DAILY	346	0	-	612	-43.5%
CIG BASIS	32,131	9,669	232.3%	17,448	84.2%
NORTHERN NATURAL GAS VENTL	2,567	7,390	-65.3%	2,689	-4.5%
PGE&E CITYGATE	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	14,848	20,394	-27.2%	14,857	-0.1%
MICHIGAN BASIS	6,932	2,176	218.6%	6,998	-0.9%
ANR OKLAHOMA	6,421	12,320	-47.9%	6,925	-7.3%
LA JET FUEL VS NYM NO 2 H	170	50	240.0%	220	-22.7%
RBOB UP-DOWN CALENDAR SW	19,872	12,368	60.7%	20,135	-1.3%
RBOB CALENDAR SWAP	18,017	17,185	4.8%	15,263	18.0%
MINY RBOB GAS	0	0	-	0	0.0%
GAS EURO-BOB OXY NWE BARG	6,025	5,460	10.3%	5,507	9.4%
GAS EURO-BOB OXY NWE BARG	33,476	32,782	2.1%	33,763	-0.9%
PETRO OUTRIGHT EURO	16,896	16,779	0.7%	16,295	3.7%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
OPIS PHYSICAL NATURAL GASO	0	0	-	0	-
OPIS PHYSICAL NORMAL BUTAN	0	0	-	0	-
LA CARBOB GASOLINE(OPIS)S	300	600	-50.0%	225	33.3%
EURO PROPANE CIF ARA SWA	933	774	20.5%	932	0.1%
GASOIL BULLET SWAP	0	0	-	0	-
NEW YORK ETHANOL SWAP	2,290	2,646	-13.5%	2,290	0.0%
LA CARB DIESEL (OPIS)	195	104	87.5%	208	-6.3%
DEMARX INDEX FUTURE	0	682	-100.0%	0	-
WTI CALENDAR	125,723	136,554	-7.9%	132,263	-4.9%
APPALACHIAN COAL (PHY)	115	847	-86.4%	120	-4.2%
ROCKIES KERN OPAL - NW IN	1,220	0	-	1,880	-35.1%
NEW ENGLAND HUB PEAK DAIL	2,053	0	-	2,673	-23.2%
HOUSTON SHIP CHANNEL INDE	0	372	-100.0%	0	-
NORTHERN NATURAL GAS DEMA	2,348	3,877	-39.4%	2,702	-13.1%
TENNESSEE 500 LEG BASIS S	2,196	1,991	10.3%	2,258	-2.7%
EAST/WEST FUEL OIL SPREAD	814	2,030	-59.9%	925	-12.0%

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Energy Futures</b>					
NYISO J OFF-PEAK	964	1,200	-19.7%	1,014	-4.9%
TC5 RAS TANURA TO YOKOHAM	0	5	-100.0%	0	-
WTI-BRENT BULLET SWAP	0	55	-100.0%	0	-
EURO GASOIL 10 CAL SWAP	8	0	-	5	60.0%
HENRY HUB INDEX SWAP FUTU	26,689	23,938	11.5%	28,549	-6.5%
Sumas Basis Swap	10,773	5,281	104.0%	11,275	-4.5%
RBOB CRACK SPREAD	3,377	3,350	0.8%	3,104	8.8%
CIN HUB 5MW D AH PK	18,322	17,733	3.3%	18,391	-0.4%
TEXAS GAS ZONE1 NG BASIS	15,778	8,990	75.5%	16,088	-1.9%
SINGAPORE GASOIL SWAP	3,231	7,074	-54.3%	4,285	-24.6%
GULF COAST JET FUEL CLNDR	1,181	2,157	-45.2%	1,391	-15.1%
ULSD 10PPM CIF MED VS ICE	388	133	191.7%	238	63.0%
PJM BGE DA OFF-PEAK	16,383	35,057	-53.3%	16,784	-2.4%
SINGAPORE 380CST BALMO	25	101	-75.2%	109	-77.1%
LTD NAT GAS	292,483	409,754	-28.6%	313,546	-6.7%
NORTHWEST ROCKIES BASIS S	66,563	12,099	450.2%	56,077	18.7%
ULSD UP-DOWN(ARGUS) SWAP	0	0	-	0	-
SING FUEL	0	0	-	0	-
CIN HUB 5MW REAL TIME O P	767,880	367,928	108.7%	757,648	1.4%
NYISO ZONE C 5MW D AH PK	1,319	1,919	-31.3%	1,359	-2.9%
NEPOOL NE MASS 5MW D AH O	1,568	22,576	-93.1%	3,172	-50.6%
NEPOOL NE MASS 5MW D AH P	88	1,874	-95.3%	168	-47.6%
NEPOOL SE MASS 5MW D AH O	392	4,664	-91.6%	793	-50.6%
NEPOOL CNCTCT 5MW D AH O	5,480	14,024	-60.9%	6,282	-12.8%
NEPOOL CONECTIC 5MW D AH	298	810	-63.2%	338	-11.8%
NEPOOL W CNT MASS 5MW D A	43,728	30,952	41.3%	43,728	0.0%
PJM COMED 5MW D AH PK	7,502	4,609	62.8%	7,822	-4.1%
NYISO ZONE J 5MW D AH O P	57,930	138,712	-58.2%	58,994	-1.8%
NYISO ZONE J 5MW D AH PK	9,019	9,868	-8.6%	9,429	-4.3%
PJM NI HUB 5MW REAL TIME	1,365,809	683,821	99.7%	1,328,523	2.8%
NYISO ZONE C 5MW D AH O P	24,304	35,200	-31.0%	25,106	-3.2%
ONEOK OKLAHOMA NG BASIS	3,587	2,355	52.3%	2,932	22.3%
TEXAS EAST W LOUISIANA NG	0	0	-	0	-
COLUMB GULF MAINLINE NG B	38,467	34,832	10.4%	39,344	-2.2%
PANHANDLE PIPE SWAP	0	0	-	0	-
NGPL STX NAT GAS INDEX SW	0	0	-	0	-
TRANSCO ZONE 4 NAT GAS IN	310	372	-16.7%	0	-
ELEC MISO PEAK	3,567	2,073	72.1%	3,567	0.0%
ELEC NYISO OFF-PEAK	65,756	37,160	77.0%	65,756	0.0%
WTS (ARGUS) VS WTI SWAP	39,111	32,388	20.8%	40,266	-2.9%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
BRENT CFD(PLATTS) VS FRNT	0	0	-	0	-
NY 2.2% FUEL OIL (PLATTS	685	903	-24.1%	640	7.0%
EIA FLAT TAX ONHWAY DIESE	4,710	5,467	-13.8%	4,473	5.3%
JET FUEL UP-DOWN BALMO CL	2,723	1,360	100.2%	6,300	-56.8%
ULSD UP-DOWN BALMO SWP	7,798	2,725	186.2%	6,135	27.1%
EUROPEAN GASOIL (ICE)	4,119	785	424.7%	3,890	5.9%
CRUDE OIL LAST DAY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	212,478	338,800	-37.3%	220,750	-3.7%
PJM PEPKO DA OFF-PEAK	0	0	-	0	-
NY H OIL PLATTS VS NYMEX	33	1,325	-97.5%	38	-13.2%

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Energy Futures</b>					
GASOIL 10PPM VS ICE SWAP	190	197	-3.6%	196	-3.1%
NY HARBOR 1% FUEL OIL BAL	0	100	-100.0%	34	-100.0%
LA JET (OPIS) SWAP	790	75	953.3%	1,090	-27.5%
PJM AECO DA PEAK	4,087	9,830	-58.4%	4,367	-6.4%
PREMIUM UNLD 10PPM CARGOE	0	0	-	0	-
GASOIL 10PPM CARGOES CIF	15	0	-	15	0.0%
TETCO M-3 INDEX	10,208	6,274	62.7%	6,288	62.3%
SINGAPORE JET KERO GASOIL	940	3,150	-70.2%	1,145	-17.9%
SINGAPORE FUEL OIL SPREAD	881	748	17.8%	1,024	-14.0%
NORTHERN ILLINOIS OFF-PEA	1,124	2,658	-57.7%	1,238	-9.2%
NEW YORK HUB ZONE G PEAK	1,932	0	-	1,617	19.5%
SINGAPORE FUEL 180CST CAL	1,764	4,327	-59.2%	1,965	-10.2%
EUROPE 1% FUEL OIL NWE CA	378	617	-38.7%	326	16.0%
Tetco ELA Basis	0	0	-	0	-
POLYETHYLENE FUTURES	0	0	-	0	-
ULSD 10PPM CIF NW BALMO S	0	0	-	0	-
JET FUEL CARGOES CIF NEW	0	0	-	0	-
ICE GASOIL BALMO SWAP	0	0	-	0	-
ULSD 10PPM CIF MED SWAP	0	3	-100.0%	0	-
GASOIL 0.1 CIF MED SWAP	40	0	-	50	-20.0%
TENNESSEE 500 LEG NG SWIN	0	0	-	0	-
MICHCON NG INDEX SWAP	0	0	-	0	-
TCO NG INDEX SWAP	3,176	3,168	0.3%	3,416	-7.0%
ALGONQUIN CITYGATES BASIS	359	199	80.4%	450	-20.2%
PJM WESTH RT PEAK	173,071	146,350	18.3%	173,627	-0.3%
PJM PSEG DA OFF-PEAK	1,960	27,645	-92.9%	1,960	0.0%
PJM PSEG DA PEAK	110	1,507	-92.7%	110	0.0%
PJM PPL DA PEAK	3,601	3,614	-0.4%	3,861	-6.7%
PJM JCPL DA PEAK	3,830	7,135	-46.3%	4,030	-5.0%
PJM EASTERNH DA PEAK	0	0	-	0	-
PJM DPL DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	915	2,802	-67.3%	955	-4.2%
JET FUEL BRG FOB RDM VS I	0	10	-100.0%	0	-
DATED TO FRONTLINE BRENT	9,162	4,076	124.8%	11,917	-23.1%
NEPOOL W CNTR M 5MW D AH	2,643	1,937	36.4%	2,643	0.0%
TENNESSEE 800 LEG NG BASI	2,074	2,568	-19.2%	2,136	-2.9%
UP DOWN GC ULSD VS NMX HO	46,382	52,951	-12.4%	48,683	-4.7%
USGC UNL 87 CRACK SPREAD	1,150	350	228.6%	1,125	2.2%
GULF COAST ULSD CRACK SPR	8,788	16,032	-45.2%	9,117	-3.6%
NYMEX ULSD VS NYMEX HO	1,013	819	23.7%	1,051	-3.6%
RBOB VS HEATING OIL SWAP	3,415	2,125	60.7%	2,700	26.5%
NYISO ZONE G 5MW D AH PK	21,954	22,198	-1.1%	21,829	0.6%
GASOIL 0.1 BRGS FOB VS IC	0	0	-	0	-
ULSD 10PPM CIF VS ICE GAS	0	0	-	0	-
SINGAPORE NAPHTHA BALMO	0	0	-	0	-
ARGUS PROPAN FAR EST INDE	1,174	595	97.3%	1,044	12.5%
3.5% FUEL OIL CID MED SWA	365	215	69.8%	153	138.6%
JET FUEL CRG CIF NEW VS I	0	8	-100.0%	0	-
BRENT CFD SWAP	0	0	-	0	-
GASOIL 0.1 CRG CIF NW VS	0	0	-	0	-
PREMIUM UNLD 10P FOB MED	446	753	-40.8%	343	30.0%

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Energy Futures</b>					
EURO 1% FUEL OIL NEW BALM	0	0	-	15	-100.0%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
SINGAPORE JET KERO BALMO	0	0	-	0	-
WTS (ARGUS) VS WTI TRD MT	3,825	4,791	-20.2%	5,592	-31.6%
MARS (ARGUS) VS WTI TRD M	755	0	-	2,443	-69.1%
MARS (ARGUS) VS WTI SWAP	17,005	13,143	29.4%	18,246	-6.8%
GASOIL 0.1 CARGOES CIF NE	0	20	-100.0%	0	-
NATURAL GAS	97,496	75,037	29.9%	92,959	4.9%
NGPL TEXOK INDEX	0	0	-	480	-100.0%
FUEL OIL CRACK VS ICE	15,713	18,089	-13.1%	17,086	-8.0%
HEATING OIL VS ICE GASOIL	0	1,790	-100.0%	0	-
HOUSTON SHIP CHANNEL BASI	22,757	16,860	35.0%	22,815	-0.3%
LLS (ARGUS) VS WTI SWAP	50,255	42,010	19.6%	54,217	-7.3%
JAPAN C&F NAPHTHA SWAP	1,520	1,477	2.9%	1,626	-6.5%
MINY WTI CRUDE OIL	6,097	8,382	-27.3%	5,480	11.3%
CIN HUB 5MW REAL TIME PK	26,491	19,999	32.5%	26,680	-0.7%
PJM NILL DA PEAK	21,341	11,152	91.4%	21,455	-0.5%
PANHANDLE INDEX SWAP FUTU	620	0	-	496	25.0%
PJM NILL DA OFF-PEAK	430,435	202,061	113.0%	437,404	-1.6%
PETROCHEMICALS	7,962	7,419	7.3%	8,637	-7.8%
IN DELIVERY MONTH EUA	47,410	68,281	-30.6%	84,537	-43.9%
MONT BELVIEU NORMAL BUTAN	293	2,012	-85.4%	202	45.0%
MONT BELVIEU NATURAL GASO	110	557	-80.3%	90	22.2%
CONWAY NORMAL BUTANE (OPI	642	576	11.5%	795	-19.2%
CONWAY PROPANE 5 DECIMALS	13,619	11,316	20.4%	12,953	5.1%
MONT BELVIEU NATURAL GASO	9,395	14,307	-34.3%	9,032	4.0%
CONWAY NATURAL GASOLINE (	503	313	60.7%	335	50.1%
MONT BELVIEU LDH PROPANE C	466	975	-52.2%	675	-31.0%
MONT BELVIEU ETHANE OPIS B	90	350	-74.3%	0	-
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
ERCOT HOUSTON Z MCPE 5MW	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	2,245	10,054	-77.7%	2,672	-16.0%
ERCOT NORTH ZMCPE 5MW OF	28,224	103,280	-72.7%	29,400	-4.0%
ERCOT NORTH ZMCPE 5MW OF	1,800	0	-	2,520	-28.6%
DIESEL 10PPM BARGES FOB B	0	0	-	0	-
EURO 3.5% FUEL OIL M CRK	0	0	-	0	-
PJM DUQUESNE 5MW D AH PK	0	22	-100.0%	0	-
PJM DUQUS 5MW D AH O PK	0	392	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	5,948	11,760	-49.4%	5,610	6.0%
GRP THREE UNL GS (PLT) VS	5,145	3,625	41.9%	4,699	9.5%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
CHICAGO ULSD PL VS HO SPR	1,698	1,900	-10.6%	1,828	-7.1%
PETRO CRK&SPRD EURO	14,141	20,570	-31.3%	13,372	5.8%
CRUDE OIL OUTRIGHTS	18,637	13,365	39.4%	18,894	-1.4%
PJM WES HUB PEAK LMP 50 M	22	256	-91.4%	42	-47.6%
FREIGHT MARKETS	362	0	-	408	-11.3%
MCCLOSKEY ARA ARGS COAL	126,735	85,527	48.2%	152,500	-16.9%
MNC FUT	5,137	6,177	-16.8%	5,567	-7.7%
MCCLOSKEY RCH BAY COAL	34,407	30,493	12.8%	43,159	-20.3%
CRUDE OIL SPRDS	5,255	480	994.8%	5,288	-0.6%
ELEC FINSETTLED	2,831	1,526	85.5%	2,851	-0.7%

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Energy Futures</b>					
ELECTRICITY OFF PEAK	52,760	37,342	41.3%	53,963	-2.2%
PETRO OUTRIGHT NA	13,253	9,150	44.8%	11,655	13.7%
TRANSCO ZONE 6 PIPE SWAP	0	0	-	0	-
ALGON CITY GATES NAT GAS	0	0	-	0	-
NEPOOL NEW HAMP 5MW D AH	828	9,840	-91.6%	1,670	-50.4%
PJM APS ZONE DA OFF-PEAK	15,288	29,280	-47.8%	16,491	-7.3%
NAT GAS BASIS SWAP	2,529	2,271	11.4%	3,118	-18.9%
RBOB SPREAD (PLATTS) SWAP	97	69	40.6%	103	-5.8%
NGPL TEX/OK	65,959	41,925	57.3%	68,075	-3.1%
NEPOOL RHD ISLD 5MW D AH	12,153	12,827	-5.3%	13,713	-11.4%
ANR LA NAT GAS INDEX SWAP	0	0	-	0	-
HEATING OIL BALMO CLNDR S	60	0	-	100	-40.0%
PJM APS ZONE DA PEAK	831	1,599	-48.0%	891	-6.7%
SINGAPORE GASOIL CALENDAR	100	672	-85.1%	100	0.0%
GC ULSD VS GC JET SPREAD	0	25	-100.0%	0	-
ELEC ERCOT OFF PEAK	0	126,128	-100.0%	8,624	-100.0%
ELEC ERCOT DLY PEAK	523	6,534	-92.0%	1,007	-48.1%
PETROLEUM PRODUCTS ASIA	2,027	2,907	-30.3%	1,995	1.6%
PETRO CRCKS & SPRDS NA	80,742	60,774	32.9%	73,743	9.5%
SINGAPORE GASOIL	5,428	5,901	-8.0%	5,315	2.1%
ONTARIO POWER SWAPS	174,277	255,467	-31.8%	192,019	-9.2%
PLASTICS	2,099	1,739	20.7%	2,363	-11.2%
DAILY EUA	0	0	-	0	-
MJC FUT	200	297	-32.7%	220	-9.1%
TENN 800 LEG NAT GAS INDE	2,562	0	-	2,373	8.0%
NEPOOL RHODE IL 5MW D AH	179,426	225,949	-20.6%	193,461	-7.3%
PETROLEUM PRODUCTS	0	401	-100.0%	10	-100.0%
PJM ATSI ELEC	24,675	0	-	24,675	0.0%
COAL SWAP	1,124	1,329	-15.4%	899	25.0%
MGN1 SWAP FUT	495	188	163.3%	486	1.9%
PETRO CRCKS & SPRDS ASIA	1,143	272	320.2%	894	27.9%
INDIANA MISO	79,791	169,767	-53.0%	87,852	-9.2%
MICHIGAN MISO	151,505	142,817	6.1%	156,965	-3.5%
NYISO CAPACITY	5,776	1,911	202.3%	5,582	3.5%
TRANSCO ZONE 1 NAT GAS IN	0	0	-	0	-
GROUP THREE ULSD (PLATTS)	0	356	-100.0%	0	-
EURO-DENOMINATED PETRO P	10	22	-54.5%	250	-96.0%
EMC FUTURE	0	0	-	0	-
AUSTRALIAN COKE COAL	499	1,022	-51.2%	567	-12.0%
DAILY PJM	242,216	600	40,269.3%	282,343	-14.2%
EMMISSIONS	0	0	-	250	-100.0%
UCM FUT	50	85	-41.2%	130	-61.5%
INDONESIAN COAL	180	935	-80.7%	255	-29.4%
NEW YORK HUB ZONE J PEAK	1,073	0	-	759	41.4%
NATURAL GAS INDEX	0	0	-	0	-
MGF FUT	30	0	-	55	-45.5%
CHICAGO ULSD (PLATTS) SWA	41	79	-48.1%	47	-12.8%
MINI RBOB V. EBOBARG NWE BF	50	407	-87.7%	280	-82.1%
MINI RBOB V. EBOB(ARGUS) NW	1,457	787	85.1%	1,062	37.2%
NATURAL GAS FIXED PRICE SW	8,802	0	-	9,848	-10.6%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Energy Futures</b>					
MINI GAS EUROBOB OXY NWE A	239	438	-45.4%	128	86.7%
SUMAS NAT GAS PLATTS FIXED	1,737	0	-	1,830	-5.1%
CANADIAN LIGHT SWEET OIL	6,422	330	1,846.1%	6,021	6.7%
ELEC ERCOT DLY OFF PK	2,640	0	-	3,696	-28.6%
NY HARBOR LOW SULPUR GAS	800	4,350	-81.6%	1,075	-25.6%
DIESEL10PPM BARG VS ICE LS	0	6	-100.0%	0	-
3.5% FUEL OIL CIF BALMO S	0	0	-	10	-100.0%
ELECTRICITY ERCOT PEAK	0	0	-	0	-
DY EURO 3.5% FUEL OI RDA	0	0	-	0	-
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
MJB FUT	0	0	-	0	-
CENTER POINT NAT GAS FIXED	0	0	-	8	-100.0%
VENTURA NAT GAS PLATTS FIX	0	0	-	11	-100.0%
COLUMBIA GULF NAT GAS FIXE	0	0	-	0	-
EU LOW SULPHUR GASOIL CRA	0	6,449	-100.0%	0	-
<b>Energy Options</b>					
ETHANOL FWD	0	0	-	0	-
EUROPEAN JET KEROSENE NW	0	0	-	0	-
HUSTN SHIP CHNL PIPE SWP	600	0	-	1,084	-44.6%
NATURAL GAS PHY	2,833,520	3,892,471	-27.2%	2,953,418	-4.1%
CINERGY HUB PEAK MONTH	0	0	-	0	-
NATURAL GAS 3 M CSO FIN	1,650	250	560.0%	1,650	0.0%
NATURAL GAS 1 M CSO FIN	21,530	133,864	-83.9%	22,600	-4.7%
WTI CRUDE OIL 1 M CSO FI	305,194	285,300	7.0%	336,924	-9.4%
SINGAPORE JET FUEL CALEND	1,500	1,380	8.7%	1,500	0.0%
ROTTERDAM 3.5%FUEL OIL CL	240	2,808	-91.5%	470	-48.9%
NYMEX EUROPEAN GASOIL APO	1,212	134	804.5%	1,283	-5.5%
N ROCKIES PIPE SWAP	7,260	11,124	-34.7%	9,337	-22.2%
BRENT OIL LAST DAY	43,922	98,109	-55.2%	43,416	1.2%
SAN JUAN PIPE SWAP	3,480	3,186	9.2%	4,732	-26.5%
BRENT CALENDAR SWAP	121,177	246,473	-50.8%	135,778	-10.8%
HEATING OIL PHY	50,659	86,267	-41.3%	37,853	33.8%
PJM MONTHLY	8	282	-97.2%	10	-20.0%
NY HARBOR HEAT OIL SWP	65,998	102,209	-35.4%	73,185	-9.8%
NATURAL GAS 1MO	0	0	-	0	-
RBOB PHY	15,667	34,202	-54.2%	12,065	29.9%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
NYMEX EUROPEAN GASOIL OPT	40	0	-	80	-50.0%
PGE CITYGATE PIPE SWAP	0	7,200	-100.0%	600	-100.0%
CRUDE OIL PHY	2,548,671	2,924,845	-12.9%	2,448,882	4.1%
WTI 12 MONTH CALENDAR OPT	0	0	-	0	-
WTI 6 MONTH CALENDAR OPTI	0	0	-	0	-
CRUDE OIL 1MO	210,600	260,185	-19.1%	201,125	4.7%
N ILLINOIS HUB MTHLY	0	0	-	0	-
SOCAL PIPE SWAP	0	18,072	-100.0%	800	-100.0%
HENRY HUB FINANCIAL LAST	6,475	23,021	-71.9%	6,146	5.4%
ISO NEW ENGLAND PK LMP	0	0	-	0	-
HO 1 MONTH CLNDR OPTIONS	500	3,380	-85.2%	550	-9.1%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Energy Options</b>					
CRUDE OIL APO	369,623	484,396	-23.7%	404,068	-8.5%
RBOB CALENDAR SWAP	2,703	7,729	-65.0%	5,106	-47.1%
PETRO OUTRIGHT EURO	155	886	-82.5%	160	-3.1%
IN DELIVERY MONTH EUA OPTIC	0	0	-	0	-
WTI-BRENT BULLET SWAP	25,810	22,835	13.0%	20,750	24.4%
PANHANDLE PIPE SWAP	0	0	-	0	-
NATURAL GAS OPTION ON CALE	6,588	8,777	-24.9%	14,027	-53.0%
ELEC MISO PEAK	1,720	0	-	2,520	-31.7%
NATURAL GAS SUMMER STRIP	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	0	20	-100.0%	0	-
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
PETROCHEMICALS	5,762	24,133	-76.1%	7,906	-27.1%
PJM CALENDAR STRIP	0	420	-100.0%	1,400	-100.0%
APPALACHIAN COAL	0	25	-100.0%	0	-
CRUDE OIL OUTRIGHTS	25,615	7,760	230.1%	21,060	21.6%
NATURAL GAS WINTER STRIP	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	5,780	10,365	-44.2%	6,940	-16.7%
MCCLOSKEY RCH BAY COAL	980	2,460	-60.2%	1,285	-23.7%
ELEC FINSETTLED	48	510	-90.6%	52	-7.7%
ELECTRICITY OFF PEAK	0	2,112	-100.0%	0	-
PETRO OUTRIGHT NA	0	0	-	0	-
NATURAL GAS 5 M CSO FIN	0	250	-100.0%	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
NATURAL GAS 2 M CSO FIN	0	0	-	3,000	-100.0%
BRENT 1 MONTH CAL	0	0	-	0	-
CRUDE OIL CALNDR STRIP	0	110	-100.0%	110	-100.0%
SINGAPORE GASOIL CALENDAR	300	25	1,100.0%	300	0.0%
ETHANOL SWAP	15,591	31,198	-50.0%	19,119	-18.5%
NATURAL GAS 6 M CSO FIN	3,000	4,550	-34.1%	3,000	0.0%
GASOIL CRACK SPREAD AVG PRI	0	774	-100.0%	0	-
SHORT TERM NATURAL GAS	350	0	0.0%	200	75.0%
SHORT TERM	0	0	-	0	-
COAL SWAP	2,795	2,735	2.2%	3,895	-28.2%
COAL API2 INDEX	34,180	2,780	1,129.5%	79,913	-57.2%
EURO-DENOMINATED PETRO P	5	40	-87.5%	10	-50.0%
COAL API4 INDEX	200	765	-73.9%	1,990	-89.9%
RBOB CRACK SPREAD AVG PRI	0	0	-	0	-
SHORT TERM CRUDE OIL	0	750	-100.0%	0	-
RBOB 6 MONTH CALENDAR SPR	0	0	-	0	-
NATURAL GAS 12 M CSO FIN	0	0	-	1,700	-100.0%
DAILY CRUDE OIL	0	0	-	0	-
LLS CRUDE OIL	4,080	0	-	4,080	0.0%
PJM WES HUB PEAK CAL MTH	200	0	-	200	0.0%
1 MO GASOIL CAL SWAP SPR	100	0	-	100	0.0%
GASOLINE	125	208	-39.9%	125	0.0%
WTI CRUDE OIL 12 M CSO F	0	0	-	0	-
PJM ELECTRIC	0	6	-100.0%	6	-100.0%

### FX Futures

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	95,041	119,285	-20.3%	155,436	-38.9%
BRITISH POUND	212,808	143,197	48.6%	187,340	13.6%
BRAZIL REAL	29,396	45,836	-35.9%	44,227	-33.5%
CANADIAN DOLLAR	168,171	96,257	74.7%	146,373	14.9%
E-MINI EURO FX	6,151	4,692	31.1%	6,554	-6.1%
EURO FX	401,716	388,528	3.4%	460,645	-12.8%
E-MINI JAPANESE YEN	1,117	3,671	-69.6%	1,445	-22.7%
JAPANESE YEN	204,454	224,087	-8.8%	253,332	-19.3%
MEXICAN PESO	141,022	129,234	9.1%	185,207	-23.9%
NEW ZEALND DOLLAR	24,499	17,711	38.3%	36,703	-33.3%
NKR/USD CROSS RATE	758	728	4.1%	881	-14.0%
RUSSIAN RUBLE	29,439	51,748	-43.1%	41,604	-29.2%
S.AFRICAN RAND	5,104	4,705	8.5%	8,432	-39.5%
SWISS FRANC	50,284	59,056	-14.9%	77,835	-35.4%
AD/CD CROSS RATES	3	3	0.0%	5	-40.0%
AD/JY CROSS RATES	869	464	87.3%	1,395	-37.7%
AD/NE CROSS RATES	8	8	0.0%	16	-50.0%
BP/JY CROSS RATES	715	381	87.7%	205	248.8%
BP/SF CROSS RATES	59	108	-45.4%	17	247.1%
CD/JY CROSS RATES	0	7	-100.0%	24	-100.0%
EC/AD CROSS RATES	1,074	613	75.2%	1,222	-12.1%
EC/CD CROSS RATES	879	1,228	-28.4%	1,151	-23.6%
EC/NOK CROSS RATES	4	233	-98.3%	4	0.0%
EC/SEK CROSS RATES	336	361	-6.9%	324	3.7%
EFX/BP CROSS RATES	25,366	12,359	105.2%	22,761	11.4%
EFX/JY CROSS RATES	11,735	9,301	26.2%	15,273	-23.2%
EFX/SF CROSS RATES	12,400	15,281	-18.9%	11,359	9.2%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	843	466	80.9%	909	-7.3%
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)	458	137	234.3%	364	25.8%
POLISH ZLOTY (EC)	1,732	49	3,434.7%	0	-
SHEKEL	0	2	-100.0%	0	-
RMB USD	527	756	-30.3%	775	-32.0%
RMB EURO	0	0	-	0	-
KOREAN WON	19	39	-51.3%	143	-86.7%
TURKISH LIRA	7	47	-85.1%	7	0.0%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	4,995	3,764	32.7%	8,040	-37.9%
E-MICRO GBP/USD	2,486	1,468	69.3%	1,275	95.0%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	10	11	-9.1%	10	0.0%
E-MICRO AUD/USD	1,744	2,174	-19.8%	2,734	-36.2%
MICRO CHF/USD	157	636	-75.3%	350	-55.1%
INDIAN RUPEE	564	18	3,033.3%	378	49.2%
E-MICRO INR/USD	0	53	-100.0%	4	-100.0%
CHINESE RENMINBI (CNH)	1,796	266	575.2%	1,292	39.0%

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>FX Futures</b>					
E-MICRO USD/CNH	6	9	-33.3%	16	-62.5%
E-MICRO CAD/USD	745	858	-13.2%	760	-2.0%
E-MICRO JPY/USD	879	4,686	-81.2%	1,125	-21.9%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
USDZAR	0	0	-	21	-100.0%
<b>FX Options</b>					
AUSTRALIAN DOLLAR	47,662	70,030	-31.9%	86,010	-44.6%
BRITISH POUND	81,805	103,054	-20.6%	91,344	-10.4%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	57,755	53,474	8.0%	58,316	-1.0%
EURO FX	274,627	348,120	-21.1%	372,362	-26.2%
JAPANESE YEN	92,851	191,718	-51.6%	134,177	-30.8%
MEXICAN PESO	2,028	2,694	-24.7%	1,496	35.6%
NEW ZEALND DOLLAR	0	5	-100.0%	0	-
RUSSIAN RUBLE	343	751	-54.3%	0	-
SWISS FRANC	16,772	24,342	-31.1%	24,757	-32.3%
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	70	683	-89.8%	499	-86.0%
EURO FX (EU)	4,051	7,232	-44.0%	4,805	-15.7%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	60	14	328.6%	64	-6.3%
BRITISH POUND (EU)	1,034	336	207.7%	998	3.6%
AUSTRALIAN DLR (EU)	51	82	-37.8%	138	-63.0%

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
CORN	1,334,192	1,236,694	7.9%	1,295,784	3.0%
SOYBEAN	647,229	599,377	8.0%	691,099	-6.3%
SOYBEAN MEAL	401,996	341,247	17.8%	416,686	-3.5%
SOYBEAN OIL	383,672	355,341	8.0%	441,243	-13.0%
OATS	9,249	8,169	13.2%	8,822	4.8%
ROUGH RICE	13,801	8,930	54.5%	12,669	8.9%
WHEAT	0	0	-	0	-
MINI CORN	5,702	7,003	-18.6%	4,649	22.7%
MINI SOYBEAN	6,025	11,668	-48.4%	9,104	-33.8%
MINI WHEAT	1,202	1,975	-39.1%	919	30.8%
LIVE CATTLE	265,164	266,498	-0.5%	278,349	-4.7%
FEEDER CATTLE	35,159	39,551	-11.1%	34,287	2.5%
LEAN HOGS	165,666	214,654	-22.8%	200,949	-17.6%
LUMBER	3,925	3,503	12.0%	4,118	-4.7%
MILK	30,131	47,306	-36.3%	30,575	-1.5%
MLK MID	0	16	-100.0%	0	-
NFD MILK	6,495	5,372	20.9%	7,124	-8.8%
BUTTER CS	4,062	6,563	-38.1%	5,262	-22.8%
CLASS IV MILK	2,402	3,761	-36.1%	2,437	-1.4%
DRY WHEY	4,695	7,390	-36.5%	4,228	11.0%
GSCI EXCESS RETURN FUT	31,602	27,435	15.2%	30,792	2.6%
GOLDMAN SACHS	12,307	10,793	14.0%	13,428	-8.3%
HOUSING INDEX	40	57	-29.8%	35	14.3%
ETHANOL	3,956	5,730	-31.0%	4,709	-16.0%
HDD WEATHER	2,725	1,557	75.0%	4,675	-41.7%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	827	400	106.8%	827	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	50	500	-90.0%	50	0.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	50	4,750	-98.9%	50	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
COFFEE	3	13	-76.9%	8	-62.5%
DOW-UBS COMMOD INDEX	19,417	10,088	92.5%	20,156	-3.7%
SUGAR 11	40	19	110.5%	19	110.5%
COCOA TAS	29	20	45.0%	72	-59.7%
COTTON	5	18	-72.2%	4	25.0%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
USD CRUDE PALM OIL	0	0	-	0	-
CASH-SETTLED CHEESE	28,585	36,407	-21.5%	27,407	4.3%
OTC SP GSCI ER SWAP	0	0	-	0	-
FERTILIZER PRODUCS	3,810	3,260	16.9%	4,085	-6.7%
WHEAT HRW	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%
KC WHEAT	193,324	131,708	46.8%	191,303	1.1%
CHI WHEAT	367,911	371,349	-0.9%	364,273	1.0%
DJ_UBS ROLL SELECT INDEX FU	250	588	-57.5%	500	-50.0%
MALAYSIAN PALM SWAP	9,448	7,740	22.1%	9,128	3.5%
Intercommodity Spread	0	0	-	0	-

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
CORN	847,643	1,067,884	-20.6%	807,547	5.0%
SOYBEAN	616,528	712,978	-13.5%	655,523	-5.9%
SOYBEAN MEAL	155,816	194,283	-19.8%	139,992	11.3%
SOYBEAN OIL	130,731	90,495	44.5%	119,376	9.5%
SOYBEAN CRUSH	1,192	807	47.7%	966	23.4%
OATS	3,399	3,951	-14.0%	2,845	19.5%
ROUGH RICE	2,050	802	155.6%	2,459	-16.6%
WHEAT	175	375	-53.3%	75	133.3%
LIVE CATTLE	288,778	269,866	7.0%	332,568	-13.2%
FEEDER CATTLE	37,575	45,821	-18.0%	23,751	58.2%
LEAN HOGS	180,486	180,569	0.0%	228,618	-21.1%
LUMBER	555	614	-9.6%	986	-43.7%
MILK	53,139	78,836	-32.6%	59,530	-10.7%
MLK MID	342	890	-61.6%	431	-20.6%
NFD MILK	8,722	5,433	60.5%	13,676	-36.2%
BUTTER CS	2,476	4,673	-47.0%	3,778	-34.5%
CLASS IV MILK	3,154	4,234	-25.5%	3,858	-18.2%
DRY WHEY	496	2,596	-80.9%	1,109	-55.3%
HOUSING INDEX	0	0	-	0	-
HDD WEATHER	0	400	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,100	23,385	-39.7%	14,100	0.0%
CDD SEASONAL STRIP	0	2,000	-100.0%	0	-
HDD WEATHER EUROPEAN	1,000	1,000	0.0%	2,000	-50.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	3,500	31,300	-88.8%	3,500	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	3,290	2,663	23.5%	3,275	0.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	8,176	2,955	176.7%	5,056	61.7%
SOYBN NEARBY+2 CAL SPRD	0	220	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	8,922	3,926	127.3%	5,334	67.3%
CORN NEARBY+2 CAL SPRD	8,549	8,122	5.3%	7,980	7.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	2,750	0	-	0	-
LV CATL CSO	0	100	-100.0%	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
WHEAT-CORN IC50	3,655	5,510	-33.7%	25	14,520.0%
CASH-SETTLED CHEESE	33,709	21,288	58.3%	32,302	4.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	50	-100.0%	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
DEC-DEC CORN CAL SPRD	0	204	-100.0%	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-

**\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
SOYBEAN CORN RATIO	0	0	-	0	-
LN HOGS CSO	0	0	-	0	-
WHEAT HRW	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
KC WHEAT	28,421	47,005	-39.5%	24,299	17.0%
MAR-JULY WHEAT CAL SPRD	3,634	80	4,442.5%	5,273	-31.1%
CHI WHEAT	253,562	314,044	-19.3%	206,792	22.6%
MAR-JULY CORN CAL SPRD	2,359	500	371.8%	200	1,079.5%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	3,725	-100.0%	0	-
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	2	0	-	1	100.0%
<b>Ags Futures</b>					
PALM OIL	200	240	-16.7%	200	0.0%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	18,214,205	18,295,788	-0.4%	19,802,375	-8.0%
Equity Index Futures	3,235,764	3,637,852	-11.1%	3,731,766	-13.3%
Metals Futures	927,112	824,787	12.4%	922,849	0.5%
Energy Futures	20,337,534	19,533,081	4.1%	20,400,916	-0.3%
FX Futures	1,440,376	1,344,521	7.1%	1,677,973	-14.2%
Commodities and Alternative Invest	4,008,218	3,790,522	5.7%	4,132,897	-3.0%
Foreign Exchange Futures	2	0	-	1	100.0%
Ags Futures	200	240	-16.7%	200	0.0%
<b>TOTAL FUTURES</b>	<b>48,163,411</b>	<b>47,426,791</b>	<b>1.6%</b>	<b>50,668,977</b>	<b>-4.9%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	28,614,055	28,498,916	0.4%	35,894,320	-20.3%
Equity Index Options	3,403,527	3,424,465	-0.6%	3,941,042	-13.6%
Metals Options	1,105,928	1,604,762	-31.1%	1,094,190	1.1%
Energy Options	6,745,613	8,751,381	-22.9%	6,896,510	-2.2%
FX Options	579,109	802,535	-27.8%	774,966	-25.3%
Commodities and Alternative Invest	2,708,884	3,133,584	-13.6%	2,707,224	0.1%
<b>TOTAL OPTIONS</b>	<b>43,157,116</b>	<b>46,215,643</b>	<b>-6.6%</b>	<b>51,308,252</b>	<b>-15.9%</b>

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
<b>TOTAL COMBINED</b>					
Interest Rate	46,828,260	46,794,704	0.1%	55,696,695	-15.9%
Equity Index	6,639,291	7,062,317	-6.0%	7,672,808	-13.5%
Metals	2,033,040	2,429,549	-16.3%	2,017,039	0.8%
Energy	27,083,147	28,284,462	-4.2%	27,297,426	-0.8%
FX	2,019,485	2,147,056	-5.9%	2,452,939	-17.7%
Commodities and Alternative Invest	6,717,102	6,924,106	-3.0%	6,840,121	-1.8%
Foreign Exchange	2	0	-	1	100.0%
Ags	200	240	-16.7%	200	0.0%
<b>GRAND TOTAL</b>	<b>91,320,527</b>	<b>93,642,434</b>	<b>-2.5%</b>	<b>101,977,229</b>	<b>-10.5%</b>

\*\*\* Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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.