

## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2015	Open Interest JAN 2014	% CHG	Open Interest DEC 2015	% CHG
<b>Interest Rate Futures</b>					
EUROYEN	0	1	-100.0%	0	-
EURODOLLARS	11,125,754	9,939,547	11.9%	10,361,647	7.4%
EMINI ED	0	0	-	0	-
1-MONTH EURODOLLAR	4,883	449	987.5%	2,608	87.2%
EURO 5YR BUNDLE	28	0	-	10	180.0%
3YR BUNDLE	75	0	-	55	36.4%
2YR BUNDLE	179	0	-	134	33.6%
EURO BONDS	0	0	-	0	-
<b>Interest Rate Options</b>					
EURODOLLARS	16,549,507	7,898,270	109.5%	15,861,537	4.3%
EURO MIDCURVE	8,863,509	13,287,871	-33.3%	8,086,760	9.6%
<b>Equity Index Futures</b>					
E-MINI S&P500	2,765,603	2,946,338	-6.1%	2,779,007	-0.5%
S&P 500	140,220	168,461	-16.8%	127,777	9.7%
S&P 600 SMALLCAP EMINI	0	17	-100.0%	0	-
E-MINI MIDCAP	87,675	102,125	-14.1%	80,443	9.0%
S&P 400 MIDCAP	842	782	7.7%	473	78.0%
S&P 500 GROWTH	65	102	-36.3%	65	0.0%
S&P 500/VALUE	127	133	-4.5%	126	0.8%
E-MINI NASDAQ 100	299,898	418,401	-28.3%	334,666	-10.4%
NASDAQ	16,653	15,409	8.1%	5,256	216.8%
NIKKEI 225 (\$) STOCK	52,752	68,937	-23.5%	62,143	-15.1%
NIKKEI 225 (YEN) STOCK	101,528	108,881	-6.8%	103,350	-1.8%
NASDAQ BIOTECH	100	0	-	100	0.0%
E-MICRO NIFTY	0	0	-	0	-
IBOVESPA INDEX	46	188	-75.5%	34	35.3%
S&P CONSUMER STAPLES SECT	2,910	2,492	16.8%	2,878	1.1%
S&P CONSUMER DSCRTNRY SE	1,971	1,458	35.2%	1,279	54.1%
S&P HEALTH CARE SECTOR	3,551	1,387	156.0%	3,511	1.1%
S&P UTILITIES SECTOR	1,275	2,654	-52.0%	1,257	1.4%
S&P TECHNOLOGY SECTOR	3,904	2,304	69.4%	3,022	29.2%
S&P INDUSTRIAL SECTOR	913	730	25.1%	800	14.1%
S&P FINANCIAL SECTOR	2,682	1,862	44.0%	2,882	-6.9%
S&P ENERGY SECTOR	1,723	428	302.6%	1,490	15.6%
S&P MATERIALS SECTOR	1,028	593	73.4%	899	14.3%

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<b>Equity Index Options</b>					
E-MINI S&P500	2,489,694	2,538,139	-1.9%	2,253,262	10.5%
S&P 500	406,789	297,783	36.6%	347,931	16.9%
E-MINI MIDCAP	0	315	-100.0%	8	-100.0%
E-MINI NASDAQ 100	69,519	75,929	-8.4%	64,153	8.4%
NASDAQ	27	42	-35.7%	15	80.0%
EOM S&P 500	12,044	2,440	393.6%	3,851	212.7%
EOM EMINI S&P	118,068	86,035	37.2%	107,827	9.5%
EOW1 S&P 500	23,564	39,793	-40.8%	23,659	-0.4%
EOW1 EMINI S&P 500	421,007	314,305	33.9%	363,649	15.8%
EOW2 S&P 500	9,589	12,593	-23.9%	17,891	-46.4%
EOW2 EMINI S&P 500	84,961	69,870	21.6%	205,148	-58.6%
EOW4 EMINI S&P 500	0	0	-	18,115	-100.0%
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	133,600	135,274	-1.2%	119,285	12.0%
BRITISH POUND	188,483	215,306	-12.5%	143,197	31.6%
BRAZIL REAL	35,599	17,445	104.1%	45,836	-22.3%
CANADIAN DOLLAR	111,114	157,302	-29.4%	96,257	15.4%
E-MINI EURO FX	5,734	5,047	13.6%	4,692	22.2%
EURO FX	457,781	272,902	67.7%	388,528	17.8%
E-MINI JAPANESE YEN	3,193	1,309	143.9%	3,671	-13.0%
JAPANESE YEN	205,804	203,731	1.0%	224,087	-8.2%
MEXICAN PESO	167,390	127,954	30.8%	129,234	29.5%
NEW ZEALND DOLLAR	27,757	20,491	35.5%	17,711	56.7%
NKR/USD CROSS RATE	824	470	75.3%	728	13.2%
RUSSIAN RUBLE	48,498	38,764	25.1%	51,748	-6.3%
S.AFRICAN RAND	5,149	5,792	-11.1%	4,705	9.4%
SWISS FRANC	39,310	40,169	-2.1%	59,056	-33.4%
AD/CD CROSS RATES	9	21	-57.1%	3	200.0%
AD/JY CROSS RATES	552	996	-44.6%	464	19.0%
AD/NE CROSS RATES	17	23	-26.1%	8	112.5%
BP/JY CROSS RATES	407	1,701	-76.1%	381	6.8%
BP/SF CROSS RATES	43	152	-71.7%	108	-60.2%
CD/JY CROSS RATES	4	41	-90.2%	7	-42.9%
EC/AD CROSS RATES	689	465	48.2%	613	12.4%
EC/CD CROSS RATES	1,686	605	178.7%	1,228	37.3%
EC/NOK CROSS RATES	233	77	202.6%	233	0.0%
EC/SEK CROSS RATES	388	257	51.0%	361	7.5%
EFX/BP CROSS RATES	14,489	15,842	-8.5%	12,359	17.2%
EFX/JY CROSS RATES	9,506	10,580	-10.2%	9,301	2.2%
EFX/SF CROSS RATES	12,286	10,144	21.1%	15,281	-19.6%
SF/JY CROSS RATES	0	0	#DIV/0	0	-
SKR/USD CROSS RATES	471	245	92.2%	466	1.1%
CZECK KORUNA (US)	0	0	-	0	-
CZECK KORUNA (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	0	17	-100.0%	0	-
HUNGARIAN FORINT (EC)	0	48	-100.0%	0	-
POLISH ZLOTY (US)	1,164	1,362	-14.5%	137	749.6%
POLISH ZLOTY (EC)	49	2,260	-97.8%	49	0.0%
SHEKEL	2	805	-99.8%	2	0.0%

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<b>FX Futures</b>					
RMB USD	1,050	2,598	-59.6%	1,031	1.8%
RMB EURO	0	0	-	0	-
KOREAN WON	28	143	-80.4%	39	-28.2%
TURKISH LIRA	49	1,444	-96.6%	47	4.3%
TURKISH LIRA (EU)	2	929	-99.8%	0	-
E-MICRO EUR/USD	7,271	5,439	33.7%	3,764	93.2%
E-MICRO GBP/USD	1,063	1,380	-23.0%	1,468	-27.6%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	10	8	25.0%	11	-9.1%
E-MICRO AUD/USD	2,199	1,521	44.6%	2,174	1.1%
MICRO CHF/USD	473	444	6.5%	636	-25.6%
MICRO JYP/USD	4,807	1,592	201.9%	4,686	2.6%
MICRO CAD/USD	1,022	1,181	-13.5%	858	19.1%
USDZAR	0	104	-100.0%	0	-
INDIAN RUPEE	302	350	-13.7%	71	325.4%
EURO QUARTERLY VARIANCE F	0	556	-100.0%	0	-
<b>FX Options</b>					
AUSTRALIAN DOLLAR	77,315	115,623	-33.1%	70,030	10.4%
BRITISH POUND	115,884	132,518	-12.6%	103,054	12.4%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	74,636	78,576	-5.0%	53,474	39.6%
EURO FX	452,190	337,623	33.9%	348,120	29.9%
JAPANESE YEN	163,673	158,651	3.2%	191,718	-14.6%
MEXICAN PESO	1,430	10	14,200.0%	2,694	-46.9%
NEW ZEALND DOLLAR	0	5	-100.0%	5	-100.0%
RUSSIAN RUBLE	0	0	-	751	-100.0%
SWISS FRANC	31,922	15,707	103.2%	24,342	31.1%
EFX/JY CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	0	-	0	-
JAPANESE YEN (EU)	325	1,534	-78.8%	683	-52.4%
EURO FX (EU)	6,050	4,061	49.0%	7,232	-16.3%
SWISS FRANC (EU)	0	462	-100.0%	0	-
CANADIAN DOLLAR (EU)	13	237	-94.5%	14	-7.1%
BRITISH POUND (EU)	909	1,727	-47.4%	336	170.5%
AUSTRALIAN DLR (EU)	93	693	-86.6%	82	13.4%

## CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2015	Open Interest JAN 2014	% CHG	Open Interest DEC 2015	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
LIVE CATTLE	249,866	378,322	-34.0%	266,498	-6.2%
FEEDER CATTLE	39,805	51,284	-22.4%	39,551	0.6%
LEAN HOGS	199,414	270,010	-26.1%	214,654	-7.1%
LUMBER	5,584	4,409	26.7%	3,503	59.4%
MILK	48,092	29,719	61.8%	47,306	1.7%
MLK MID	0	0	-	16	-100.0%
NFD MILK	5,412	4,597	17.7%	5,372	0.7%
BUTTER CS	6,294	5,905	6.6%	6,563	-4.1%
CLASS IV MILK	2,811	11,121	-74.7%	3,761	-25.3%
DRY WHEY	7,785	2,495	212.0%	7,390	5.3%
GSCI EXCESS RETURN FUT	28,227	23,447	20.4%	27,435	2.9%
GOLDMAN SACHS	12,697	7,776	63.3%	10,793	17.6%
HOUSING INDEX	63	88	-28.4%	57	10.5%
HDD WEATHER	1,222	4,309	-71.6%	1,557	-21.5%
CDD WEATHER	0	1,500	-100.0%	0	-
HDD SEASONAL STRIP	450	800	-43.8%	400	12.5%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	500	1,000	-50.0%	500	0.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	4,750	1,000	375.0%	4,750	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
USD CRUDE PALM OIL	0	0	-	0	-
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	39,608	9,466	318.4%	36,407	8.8%
MALAYSIAN PALM SWAP	8,120	6,760	20.1%	7,740	4.9%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%

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	Open Interest JAN 2015	Open Interest JAN 2014	% CHG	Open Interest DEC 2015	% CHG
<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
LIVE CATTLE	303,898	264,868	14.7%	269,866	12.6%
FEEDER CATTLE	31,589	24,629	28.3%	45,821	-31.1%
LEAN HOGS	215,021	186,452	15.3%	180,569	19.1%
LUMBER	1,142	1,257	-9.1%	614	86.0%
MILK	88,673	71,220	24.5%	78,836	12.5%
MLK MID	907	812	11.7%	890	1.9%
NFD MILK	6,787	3,345	102.9%	5,433	24.9%
BUTTER CS	5,833	4,934	18.2%	4,673	24.8%
CLASS IV MILK	4,647	14,527	-68.0%	4,234	9.8%
DRY WHEY	2,986	1,690	76.7%	2,596	15.0%
HOUSING INDEX	0	0	-	0	-
HDD WEATHER	1,750	717	144.1%	400	337.5%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	22,720	24,010	-5.4%	23,385	-2.8%
CDD SEASONAL STRIP	2,500	0	-	2,000	25.0%
HDD WEATHER EUROPEAN	1,500	0	-	1,000	50.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	32,300	8,500	280.0%	31,300	3.2%
CAT EURO SEASONAL STRIP	0	0	-	0	-
SBIN M HURR EVENT2	0	0	-	0	-
LV CATL CSO	120	65	84.6%	100	20.0%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	200	-100.0%	0	-
CASH-SETTLED CHEESE	25,493	10,543	141.8%	21,288	19.8%
LN HOGS CSO	0	0	-	0	-
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	0	-	0	-
<b>Ags Futures</b>					
PALM OIL	240	0	-	240	0.0%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	11,130,919	9,939,997	12.0%	10,364,454	7.4%
Equity Index Futures	3,485,466	3,843,682	-9.3%	3,511,458	-0.7%
FX Futures	1,490,507	1,305,286	14.2%	1,344,521	10.9%
Commodities and Alternative Invest	673,772	827,080	-18.5%	697,325	-3.4%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	240	0	-	240	0.0%
<b>TOTAL FUTURES</b>	<b>16,780,904</b>	<b>15,916,045</b>	<b>5.4%</b>	<b>15,917,998</b>	<b>5.4%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	25,413,016	21,186,141	20.0%	23,948,297	6.1%
Equity Index Options	3,635,262	3,437,244	5.8%	3,405,509	6.7%
FX Options	924,440	847,427	9.1%	802,535	15.2%
Commodities and Alternative Invest	747,866	617,769	21.1%	673,005	11.1%
<b>TOTAL OPTIONS</b>	<b>30,720,584</b>	<b>26,088,581</b>	<b>17.8%</b>	<b>28,829,346</b>	<b>6.6%</b>



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<b>TOTAL COMBINED</b>					
Interest Rate	36,543,935	31,126,138	17.4%	34,312,751	6.5%
Equity Index	7,120,728	7,280,926	-2.2%	6,916,967	2.9%
FX	2,414,947	2,152,713	12.2%	2,147,056	12.5%
Commodities and Alternative Invest	1,421,638	1,444,849	-1.6%	1,370,330	3.7%
Foreign Exchange	0	0	-	0	-
Ags	240	0	-	240	0.0%
<b>GRAND TOTAL</b>	<b>47,501,488</b>	<b>42,004,626</b>	<b>13.1%</b>	<b>44,747,344</b>	<b>6.2%</b>