



CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
Interest Rate Futures					
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	-
Interest Rate Options					
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%

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Equity Index Futures					
\$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%
Equity Index Options					
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%

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Metals Futures					
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	-
Metals Options					
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	-
Energy Futures					
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%

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Energy Futures					
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	-

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Energy Futures					
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%

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Energy Futures					
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%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
Energy Futures					
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%
NORTHEN 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%
DEMARC 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	-
NORTHEN 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%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
Energy Futures					
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%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
Energy Futures					
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%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
Energy Futures					
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 ARG S 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%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
Energy Futures					
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%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
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	-
Energy Options					
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%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
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

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
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%

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FX Futures					
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%
FX Options					
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%

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Commodities and Alternative Investments					
Futures					
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	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
Commodities and Alternative Investments					
Options					
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	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
Commodities and Alternative Investments					
Options					
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	-
Foreign Exchange Futures					
CHILEAN PESO	2	0	-	1	100.0%
Ags Futures					
PALM OIL	200	240	-16.7%	200	0.0%
TOTAL FUTURES GROUP					
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%
TOTAL FUTURES	48,163,411	47,426,791	1.6%	50,668,977	-4.9%
TOTAL OPTIONS GROUP					
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%
TOTAL OPTIONS	43,157,116	46,215,643	-6.6%	51,308,252	-15.9%

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CME Group Exchange Open Interest Report - Monthly

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TOTAL COMBINED					
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%
GRAND TOTAL	91,320,527	93,642,434	-2.5%	101,977,229	-10.5%

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