



CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
Interest Rate Futures					
EUROYEN	0	0	-	0	-
EURODOLLARS	10,343,001	10,361,647	-0.2%	11,371,182	-9.0%
EMINI ED	0	0	-	0	-
1-MONTH EURODOLLAR	4,507	2,608	72.8%	7,860	-42.7%
EURO 5YR BUNDLE	0	10	-100.0%	0	-
3YR BUNDLE	0	55	-100.0%	0	-
2YR BUNDLE	0	134	-100.0%	0	-
EURO BONDS	0	0	-	0	-
Interest Rate Options					
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%
Equity Index Futures					
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%
NASDAQ BIOTECH	0	100	-100.0%	133	-100.0%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	67	0	-	191	-64.9%
E-MINI RUSSELL 1000 GROWTH	82	0	-	11	645.5%
E-MINI RUSSELL 1000 VALUE	15	0	-	58	-74.1%
IBOVESPA INDEX	136	34	300.0%	124	9.7%
S&P CONSUMER STAPLES SECT	13,023	2,878	352.5%	12,857	1.3%
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 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%



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Equity Index Options					
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%
EOW1 S&P 500	0	23,659	-100.0%	34,037	-100.0%
EOW1 EMINI S&P 500	27,019	363,649	-92.6%	322,487	-91.6%
EOW2 S&P 500	33,611	17,891	87.9%	13,757	144.3%
EOW2 EMINI S&P 500	287,016	205,148	39.9%	117,692	143.9%
EOW4 EMINI S&P 500	70,606	18,115	289.8%	16,948	316.6%
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	-

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FX Futures					
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%
CHINESE RENMINBI (CNH)	1,796	266	575.2%	1,292	39.0%
USDZAR	0	0	-	21	-100.0%
INDIAN RUPEE	564	18	3,033.3%	378	49.2%
E-MICRO INR/USD	0	53	-100.0%	4	-100.0%
E-MICRO USD/CNH	6	9	-33.3%	16	-62.5%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
E-MICRO JPY/USD	879	4,686	-81.2%	1,125	-21.9%
E-MICRO CAD/USD	745	858	-13.2%	760	-2.0%
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					
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%
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	-
USD CRUDE PALM OIL	0	0	-	0	-
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	28,585	36,407	-21.5%	27,407	4.3%
MALAYSIAN PALM SWAP	9,448	7,740	22.1%	9,128	3.5%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%



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Commodities and Alternative Investments					
Options					
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	-
LV CATL CSO	0	100	-100.0%	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	33,709	21,288	58.3%	32,302	4.4%
LN HOGS CSO	0	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	10,347,508	10,364,454	-0.2%	11,379,042	-9.1%
Equity Index Futures	3,147,551	3,511,458	-10.4%	3,620,925	-13.1%
FX Futures	1,440,376	1,344,521	7.1%	1,677,973	-14.2%
Commodities and Alternative Invest	616,405	697,325	-11.6%	666,793	-7.6%
Foreign Exchange Futures	2	0	-	1	100.0%
Ags Futures	200	240	-16.7%	200	0.0%
TOTAL FUTURES	15,552,042	15,917,998	-2.3%	17,344,934	-10.3%
TOTAL OPTIONS GROUP					
Interest Rate Options	26,046,617	23,948,297	8.8%	32,967,394	-21.0%
Equity Index Options	3,390,259	3,405,509	-0.4%	3,924,818	-13.6%
FX Options	579,109	802,535	-27.8%	774,966	-25.3%
Commodities and Alternative Invest	628,032	673,005	-6.7%	720,207	-12.8%
TOTAL OPTIONS	30,644,017	28,829,346	6.3%	38,387,385	-20.2%

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TOTAL COMBINED					
Interest Rate	36,394,125	34,312,751	6.1%	44,346,436	-17.9%
Equity Index	6,537,810	6,916,967	-5.5%	7,545,743	-13.4%
FX	2,019,485	2,147,056	-5.9%	2,452,939	-17.7%
Commodities and Alternative Invest	1,244,437	1,370,330	-9.2%	1,387,000	-10.3%
Foreign Exchange	2	0	-	1	100.0%
Ags	200	240	-16.7%	200	0.0%
GRAND TOTAL	46,196,059	44,747,344	3.2%	55,732,319	-17.1%