



CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
Interest Rate Futures					
EUROYEN	0	0	-	0	-
EURODOLLARS	11,113,741	11,125,754	-0.1%	10,343,001	7.5%
1-MONTH EURODOLLAR	2,780	4,883	-43.1%	4,507	-38.3%
EURO 5YR BUNDLE	0	28	-100.0%	0	-
3YR BUNDLE	0	75	-100.0%	0	-
2YR BUNDLE	0	179	-100.0%	0	-
Interest Rate Options					
EURODOLLARS	24,844,552	16,549,507	50.1%	17,555,430	41.5%
EURO MIDCURVE	11,635,067	8,863,509	31.3%	8,491,187	37.0%
Equity Index Futures					
E-MINI S&P500	2,967,333	2,765,603	7.3%	2,501,628	18.6%
S&P 500	109,786	140,220	-21.7%	85,263	28.8%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	102,651	87,675	17.1%	83,358	23.1%
S&P 400 MIDCAP	0	842	-100.0%	0	-
S&P 500 GROWTH	24	65	-63.1%	26	-7.7%
S&P 500/VALUE	20,467	127	16,015.7%	3,989	413.1%
E-MINI RUSSELL 1000	35	0	-	17	105.9%
E-MINI NASDAQ 100	276,084	299,898	-7.9%	312,013	-11.5%
NASDAQ	0	16,653	-100.0%	0	-
NIKKEI 225 (\$) STOCK	43,619	52,752	-17.3%	48,005	-9.1%
NIKKEI 225 (YEN) STOCK	90,536	101,528	-10.8%	73,710	22.8%
NASDAQ BIOTECH	0	100	-100.0%	0	-
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	337	0	-	67	403.0%
E-MINI RUSSELL 1000 GROWTH	69	0	-	82	-15.9%
E-MINI RUSSELL 1000 VALUE	60	0	-	15	300.0%
IBOVESPA INDEX	177	46	284.8%	136	30.1%
S&P CONSUMER STAPLES SECT	12,921	2,910	344.0%	13,023	-0.8%
S&P CONSUMER DSCRTNRY SE	9,064	1,971	359.9%	8,513	6.5%
S&P HEALTH CARE SECTOR	2,570	3,551	-27.6%	2,653	-3.1%
S&P UTILITIES SECTOR	5,293	1,275	315.1%	4,232	25.1%
S&P TECHNOLOGY SECTOR	2,834	3,904	-27.4%	3,255	-12.9%
S&P INDUSTRIAL SECTOR	1,755	913	92.2%	1,558	12.6%
S&P FINANCIAL SECTOR	3,905	2,682	45.6%	3,338	17.0%
S&P ENERGY SECTOR	1,908	1,723	10.7%	1,603	19.0%
S&P MATERIALS SECTOR	1,323	1,028	28.7%	1,067	24.0%
ENERGY SECTOR	0	0	-	0	-



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Equity Index Options					
E-MINI S&P500	2,916,708	2,489,694	17.2%	2,296,196	27.0%
S&P 500	550,778	406,789	35.4%	442,247	24.5%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	111,892	69,519	61.0%	64,609	73.2%
NASDAQ	0	27	-100.0%	0	-
EOM S&P 500	11,108	12,044	-7.8%	8,437	31.7%
EOM EMINI S&P	157,283	118,068	33.2%	160,518	-2.0%
EOW1 S&P 500	18,700	23,564	-20.6%	0	-
EOW1 EMINI S&P 500	353,913	421,007	-15.9%	27,019	1,209.9%
EOW2 S&P 500	6,265	9,589	-34.7%	33,611	-81.4%
EOW2 EMINI S&P 500	85,724	84,961	0.9%	287,016	-70.1%
EOW4 EMINI S&P 500	31,064	0	-	70,606	-56.0%
FX Futures					
AUSTRALIAN DOLLAR	125,168	133,600	-6.3%	95,041	31.7%
BRITISH POUND	274,536	188,483	45.7%	212,808	29.0%
BRAZIL REAL	24,066	35,599	-32.4%	29,396	-18.1%
CANADIAN DOLLAR	160,448	111,114	44.4%	168,171	-4.6%
E-MINI EURO FX	6,346	5,734	10.7%	6,151	3.2%
EURO FX	404,195	457,781	-11.7%	401,716	0.6%
E-MINI JAPANESE YEN	1,279	3,193	-59.9%	1,117	14.5%
JAPANESE YEN	256,787	205,804	24.8%	204,454	25.6%
MEXICAN PESO	166,737	167,390	-0.4%	141,022	18.2%
NEW ZEALND DOLLAR	32,028	27,757	15.4%	24,499	30.7%
NKR/USD CROSS RATE	709	824	-14.0%	758	-6.5%
RUSSIAN RUBLE	31,499	48,498	-35.1%	29,439	7.0%
S.AFRICAN RAND	5,105	5,149	-0.9%	5,104	0.0%
SWISS FRANC	58,552	39,310	48.9%	50,284	16.4%
AD/CD CROSS RATES	3	9	-66.7%	3	0.0%
AD/JY CROSS RATES	1,216	552	120.3%	869	39.9%
AD/NE CROSS RATES	14	17	-17.6%	8	75.0%
BP/JY CROSS RATES	759	407	86.5%	715	6.2%
BP/SF CROSS RATES	61	43	41.9%	59	3.4%
CD/JY CROSS RATES	2	4	-50.0%	0	-
EC/AD CROSS RATES	880	689	27.7%	1,074	-18.1%
EC/CD CROSS RATES	826	1,686	-51.0%	879	-6.0%
EC/NOK CROSS RATES	1	233	-99.6%	4	-75.0%
EC/SEK CROSS RATES	297	388	-23.5%	336	-11.6%
EFX/BP CROSS RATES	32,042	14,489	121.1%	25,366	26.3%
EFX/JY CROSS RATES	12,338	9,506	29.8%	11,735	5.1%
EFX/SF CROSS RATES	15,838	12,286	28.9%	12,400	27.7%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	842	471	78.8%	843	-0.1%
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)	397	1,164	-65.9%	458	-13.3%
POLISH ZLOTY (EC)	1,446	49	2,851.0%	1,732	-16.5%
SHEKEL	0	2	-100.0%	0	-

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FX Futures					
RMB USD	854	791	8.0%	527	62.0%
KOREAN WON	20	28	-28.6%	19	5.3%
TURKISH LIRA	7	49	-85.7%	7	0.0%
TURKISH LIRA (EU)	0	2	-100.0%	0	-
E-MICRO EUR/USD	4,718	7,271	-35.1%	4,995	-5.5%
E-MICRO GBP/USD	4,576	1,063	330.5%	2,486	84.1%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	10	10	0.0%	10	0.0%
E-MICRO AUD/USD	2,124	2,199	-3.4%	1,744	21.8%
MICRO CHF/USD	209	473	-55.8%	157	33.1%
CHINESE RENMINBI (CNH)	2,860	251	1,039.4%	1,796	59.2%
USDZAR	0	0	-	0	-
INDIAN RUPEE	341	246	38.6%	564	-39.5%
E-MICRO INR/USD	15	56	-73.2%	0	0.0%
E-MICRO USD/CNH	26	8	225.0%	6	333.3%
E-MICRO JPY/USD	1,715	4,807	-64.3%	879	95.1%
E-MICRO CAD/USD	895	1,022	-12.4%	745	20.1%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	71,901	77,315	-7.0%	47,662	50.9%
BRITISH POUND	106,859	115,884	-7.8%	81,805	30.6%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	77,369	74,636	3.7%	57,755	34.0%
EURO FX	272,764	452,190	-39.7%	274,627	-0.7%
JAPANESE YEN	131,215	163,673	-19.8%	92,851	41.3%
MEXICAN PESO	2,120	1,430	48.3%	2,028	4.5%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	343	0	-	343	0.0%
SWISS FRANC	19,104	31,922	-40.2%	16,772	13.9%
JAPANESE YEN (EU)	225	325	-30.8%	70	221.4%
EURO FX (EU)	5,362	6,050	-11.4%	4,051	32.4%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	298	13	2,192.3%	60	396.7%
BRITISH POUND (EU)	2,097	909	130.7%	1,034	102.8%
AUSTRALIAN DLR (EU)	398	93	328.0%	51	680.4%



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Commodities and Alternative Investments					
Futures					
LIVE CATTLE	276,879	249,866	10.8%	265,164	4.4%
FEEDER CATTLE	37,913	39,805	-4.8%	35,159	7.8%
LEAN HOGS	179,804	199,414	-9.8%	165,666	8.5%
LUMBER	5,718	5,584	2.4%	3,925	45.7%
MILK	33,115	48,092	-31.1%	30,131	9.9%
MLK MID	0	0	-	0	0.0%
NFD MILK	7,924	5,412	46.4%	6,495	22.0%
BUTTER CS	5,235	6,294	-16.8%	4,062	28.9%
CLASS IV MILK	2,677	2,811	-4.8%	2,402	11.4%
DRY WHEY	5,354	7,785	-31.2%	4,695	14.0%
GSCI EXCESS RETURN FUT	33,955	28,227	20.3%	31,602	7.4%
GOLDMAN SACHS	11,815	12,697	-6.9%	12,307	-4.0%
HOUSING INDEX	44	63	-30.2%	40	10.0%
HDD WEATHER	1,726	1,222	41.2%	2,725	-36.7%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	827	450	83.8%	827	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	500	-100.0%	50	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	50	4,750	-98.9%	50	0.0%
WKLY AVG TEMP	0	0	-	0	-
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	32,658	39,608	-17.5%	28,585	14.2%
MALAYSIAN PALM SWAP	9,812	8,120	20.8%	9,448	3.9%
S&P GSCI ENHANCED ER SWAP	13,072	13,072	0.0%	13,072	0.0%
Commodities and Alternative Investments					
Options					
LIVE CATTLE	322,394	303,898	6.1%	288,778	11.6%
FEEDER CATTLE	30,950	31,589	-2.0%	37,575	-17.6%
LEAN HOGS	218,196	215,021	1.5%	180,486	20.9%
LUMBER	895	1,142	-21.6%	555	61.3%
MILK	61,920	88,673	-30.2%	53,139	16.5%
MLK MID	390	907	-57.0%	342	14.0%
NFD MILK	13,317	6,787	96.2%	8,722	52.7%
BUTTER CS	4,306	5,833	-26.2%	2,476	73.9%
CLASS IV MILK	3,301	4,647	-29.0%	3,154	4.7%
DRY WHEY	496	2,986	-83.4%	496	0.0%
HOUSING INDEX	0	0	-	0	-
HDD WEATHER	0	1,750	-100.0%	0	-
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	14,100	22,720	-37.9%	14,100	0.0%
CDD SEASONAL STRIP	0	2,500	-100.0%	0	-
HDD WEATHER EUROPEAN	0	1,500	-100.0%	1,000	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	3,500	32,300	-89.2%	3,500	0.0%
LV CATL CSO	0	120	-100.0%	0	-
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	36,318	25,493	42.5%	33,709	7.7%

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Foreign Exchange Futures					
CHILEAN PESO	0	0	-	2	-100.0%
Ags Futures					
PALM OIL	200	240	-16.7%	200	0.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	11,116,521	11,130,919	-0.1%	10,347,508	7.4%
Equity Index Futures	3,652,751	3,485,466	4.8%	3,147,551	16.1%
FX Futures	1,632,787	1,490,507	9.5%	1,440,376	13.4%
Commodities and Alternative Invest	658,578	673,772	-2.3%	616,405	6.8%
Foreign Exchange Futures	0	0	-	2	-100.0%
Ags Futures	200	240	-16.7%	200	0.0%
TOTAL FUTURES	17,060,837	16,780,904	1.7%	15,552,042	9.7%
TOTAL OPTIONS GROUP					
Interest Rate Options	36,479,619	25,413,016	43.5%	26,046,617	40.1%
Equity Index Options	4,243,435	3,635,262	16.7%	3,390,259	25.2%
FX Options	690,055	924,440	-25.4%	579,109	19.2%
Commodities and Alternative Invest	710,083	747,866	-5.1%	628,032	13.1%
TOTAL OPTIONS	42,123,192	30,720,584	37.1%	30,644,017	37.5%
TOTAL COMBINED					
Interest Rate	47,596,140	36,543,935	30.2%	36,394,125	30.8%
Equity Index	7,896,186	7,120,728	10.9%	6,537,810	20.8%
FX	2,322,842	2,414,947	-3.8%	2,019,485	15.0%
Commodities and Alternative Invest	1,368,661	1,421,638	-3.7%	1,244,437	10.0%
Foreign Exchange	0	0	-	2	-100.0%
Ags	200	240	-16.7%	200	0.0%
GRAND TOTAL	59,184,029	47,501,488	24.6%	46,196,059	28.1%