

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	-

CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
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	-

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 Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
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%

CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
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%



CME Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
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%