



CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
Interest Rate Futures					
EUROYEN	0	0	-	0	-
EURODOLLARS	11,148,612	10,343,001	7.8%	12,844,399	-13.2%
1-MONTH EURODOLLAR	5,004	4,507	11.0%	1,872	167.3%
EURO 5YR BUNDLE	0	0	-	0	-
3YR BUNDLE	0	0	-	0	-
2YR BUNDLE	0	0	-	0	-
Interest Rate Options					
EURODOLLARS	19,592,586	17,555,430	11.6%	25,423,040	-22.9%
EURO MIDCURVE	14,230,600	8,491,187	67.6%	15,392,098	-7.5%
Equity Index Futures					
E-MINI S&P500	2,796,278	2,501,628	11.8%	3,056,171	-8.5%
S&P 500	65,891	84,526	-22.0%	94,206	-30.1%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
E-MINI MIDCAP	95,961	83,358	15.1%	88,153	8.9%
S&P 400 MIDCAP	0	0	-	0	-
S&P 500 GROWTH	19	26	-26.9%	18	5.6%
S&P 500/VALUE	47,178	3,989	1,082.7%	50,802	-7.1%
E-MINI RUSSELL 1000	19	17	11.8%	19	0.0%
E-MINI NASDAQ 100	225,834	312,013	-27.6%	251,112	-10.1%
NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	27,821	48,005	-42.0%	37,293	-25.4%
NIKKEI 225 (YEN) STOCK	55,781	73,710	-24.3%	76,427	-27.0%
DJ US REAL ESTATE	2,230	0	-	3,466	-35.7%
NASDAQ BIOTECH	620	0	-	620	0.0%
E-MICRO NIFTY	0	0	-	0	-
FT-SE 100	278	67	314.9%	329	-15.5%
E-MINI RUSSELL 1000 GROWTH	14	82	-82.9%	64	-78.1%
E-MINI RUSSELL 1000 VALUE	1,079	15	7,093.3%	782	38.0%
IBOVESPA INDEX	215	136	58.1%	188	14.4%
S&P CONSUMER STAPLES SECT	7,149	13,023	-45.1%	8,186	-12.7%
S&P CONSUMER DSCRTNRY SE	4,740	8,513	-44.3%	7,911	-40.1%
S&P HEALTH CARE SECTOR	4,397	2,653	65.7%	5,428	-19.0%
S&P UTILITIES SECTOR	6,421	4,232	51.7%	7,475	-14.1%
S&P TECHNOLOGY SECTOR	3,771	3,255	15.9%	3,962	-4.8%
S&P INDUSTRIAL SECTOR	7,696	1,558	394.0%	16,808	-54.2%
S&P FINANCIAL SECTOR	12,853	3,338	285.1%	13,162	-2.3%
S&P ENERGY SECTOR	4,279	1,603	166.9%	3,985	7.4%
S&P MATERIALS SECTOR	2,046	1,067	91.8%	3,687	-44.5%
NIFTY 50	1,112	737	50.9%	634	75.4%



CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
Equity Index Options					
E-MINI S&P500	1,153,567	2,296,196	-49.8%	2,420,354	-52.3%
S&P 500	33,214	442,247	-92.5%	279,330	-88.1%
E-MINI MIDCAP	0	0	-	0	-
E-MINI NASDAQ 100	38,739	64,609	-40.0%	66,170	-41.5%
NASDAQ	0	0	-	0	-
EOM S&P 500	110,218	8,437	1,206.4%	136,788	-19.4%
EOM EMINI S&P	459,786	160,518	186.4%	585,826	-21.5%
EOW1 S&P 500	34,025	0	-	29,935	13.7%
EOW1 EMINI S&P 500	367,566	27,019	1,260.4%	317,646	15.7%
EOW2 S&P 500	6,251	33,611	-81.4%	30,512	-79.5%
EOW2 EMINI S&P 500	100,838	287,016	-64.9%	247,513	-59.3%
EOW4 EMINI S&P 500	36,888	70,606	-47.8%	39,841	-7.4%
EOW3 EMINI S&P 500	1,335,351	0	-	613,409	117.7%
EOW3 S&P 500	285,704	0	-	140,010	104.1%
FX Futures					
AUSTRALIAN DOLLAR	97,827	95,041	2.9%	92,669	5.6%
BRITISH POUND	216,030	212,808	1.5%	245,320	-11.9%
BRAZIL REAL	41,722	29,396	41.9%	32,334	29.0%
CANADIAN DOLLAR	97,268	168,171	-42.2%	113,041	-14.0%
E-MINI EURO FX	7,020	6,151	14.1%	7,812	-10.1%
EURO FX	408,992	401,716	1.8%	451,446	-9.4%
E-MINI JAPANESE YEN	1,072	1,117	-4.0%	1,812	-40.8%
JAPANESE YEN	213,072	204,454	4.2%	215,010	-0.9%
MEXICAN PESO	147,500	141,022	4.6%	157,007	-6.1%
NEW ZEALND DOLLAR	43,491	24,499	77.5%	50,077	-13.2%
NKR/USD CROSS RATE	1,525	758	101.2%	1,150	32.6%
RUSSIAN RUBLE	27,619	29,439	-6.2%	33,208	-16.8%
S.AFRICAN RAND	8,131	5,104	59.3%	4,896	66.1%
SWISS FRANC	53,983	50,284	7.4%	65,713	-17.9%
AD/CD CROSS RATES	0	3	-100.0%	2	-100.0%
AD/JY CROSS RATES	1,837	869	111.4%	775	137.0%
AD/NE CROSS RATES	0	8	-100.0%	8	-100.0%
BP/JY CROSS RATES	262	715	-63.4%	510	-48.6%
BP/SF CROSS RATES	0	59	-100.0%	11	-100.0%
CD/JY CROSS RATES	0	0	-	0	0.0%
EC/AD CROSS RATES	990	1,074	-7.8%	851	16.3%
EC/CD CROSS RATES	1,382	879	57.2%	953	45.0%
EC/NOK CROSS RATES	1	4	-75.0%	1	0.0%
EC/SEK CROSS RATES	303	336	-9.8%	242	25.2%
EFX/BP CROSS RATES	24,543	25,366	-3.2%	27,195	-9.8%
EFX/JY CROSS RATES	14,739	11,735	25.6%	13,003	13.4%
EFX/SF CROSS RATES	11,666	12,400	-5.9%	21,964	-46.9%
SF/JY CROSS RATES	0	0	-	0	-
SKR/USD CROSS RATES	1,792	843	112.6%	1,924	-6.9%
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)	1,978	458	331.9%	2,561	-22.8%

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 DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
FX Futures					
POLISH ZLOTY (EC)	16	1,732	-99.1%	5	220.0%
SHEKEL	0	0	-	0	-
RMB USD	197	527	-62.6%	229	-14.0%
KOREAN WON	18	19	-5.3%	17	5.9%
TURKISH LIRA	400	7	5,614.3%	3	13,233.3%
TURKISH LIRA (EU)	0	0	-	0	-
E-MICRO EUR/USD	3,463	4,995	-30.7%	9,746	-64.5%
E-MICRO GBP/USD	1,785	2,486	-28.2%	4,169	-57.2%
E-MICRO USD/CAD	0	0	-	0	-
E-MICRO USD/CHF	0	0	-	0	-
E-MICRO USD/JPY	0	10	-100.0%	0	-
E-MICRO AUD/USD	1,417	1,744	-18.8%	2,423	-41.5%
MICRO CHF/USD	203	157	29.3%	379	-46.4%
FCXRX	0	0	-	21	-100.0%
CHINESE RENMINBI (CNH)	2,704	1,796	50.6%	2,980	-9.3%
USDZAR	10	0	-	20	-50.0%
INDIAN RUPEE	398	564	-29.4%	724	-45.0%
E-MICRO INR/USD	227	0	0.0%	384	-40.9%
E-MICRO USD/CNH	0	6	-100.0%	0	-
E-MICRO JPY/USD	905	879	3.0%	2,841	-68.1%
E-MICRO CAD/USD	803	745	7.8%	1,651	-51.4%
EURO QUARTERLY VARIANCE F	0	0	-	0	-
FX Options					
AUSTRALIAN DOLLAR	29,452	47,662	-38.2%	67,053	-56.1%
BRITISH POUND	38,029	81,805	-53.5%	92,863	-59.0%
BRAZIL REAL	0	0	-	0	-
CANADIAN DOLLAR	22,481	57,755	-61.1%	45,416	-50.5%
EURO FX	123,382	274,627	-55.1%	237,476	-48.0%
JAPANESE YEN	66,198	92,851	-28.7%	151,820	-56.4%
MEXICAN PESO	3,322	2,028	63.8%	7,922	-58.1%
NEW ZEALND DOLLAR	0	0	-	0	-
RUSSIAN RUBLE	0	343	-100.0%	0	-
SWISS FRANC	3,206	16,772	-80.9%	7,876	-59.3%
JAPANESE YEN (EU)	239	70	241.4%	92	159.8%
EURO FX (EU)	205	4,051	-94.9%	649	-68.4%
SWISS FRANC (EU)	0	0	-	0	-
CANADIAN DOLLAR (EU)	15	60	-75.0%	24	-37.5%
BRITISH POUND (EU)	257	1,034	-75.1%	482	-46.7%
AUSTRALIAN DLR (EU)	0	51	-100.0%	22	-100.0%
CAD/USD PQO 2pm Fix	39,156	0	-	22,043	77.6%
JPY/USD PQO 2pm Fix	103,210	0	-	51,678	99.7%
CHF/USD PQO 2pm Fix	4,825	0	-	3,010	60.3%
AUD/USD PQO 2pm Fix	41,813	0	-	26,509	57.7%
EUR/USD PQO 2pm Fix	125,390	0	-	84,934	47.6%
GBP/USD PQO 2pm Fix	55,073	0	-	28,765	91.5%



CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
Commodities and Alternative Investments					
Futures					
LIVE CATTLE	308,053	265,164	16.2%	291,040	5.8%
FEEDER CATTLE	45,210	35,159	28.6%	45,140	0.2%
LEAN HOGS	197,430	165,666	19.2%	217,421	-9.2%
LUMBER	4,080	3,925	3.9%	3,807	7.2%
MILK	34,904	30,131	15.8%	34,532	1.1%
MLK MID	0	0	0.0%	5	-100.0%
NFD MILK	6,407	6,495	-1.4%	6,603	-3.0%
BUTTER CS	5,406	4,062	33.1%	6,587	-17.9%
CLASS IV MILK	5,035	2,402	109.6%	5,010	0.5%
DRY WHEY	5,153	4,695	9.8%	5,114	0.8%
GSCI EXCESS RETURN FUT	44,449	31,602	40.7%	42,634	4.3%
GOLDMAN SACHS	14,604	12,307	18.7%	14,932	-2.2%
HOUSING INDEX	41	40	2.5%	38	7.9%
HDD WEATHER	3,501	2,725	28.5%	2,051	70.7%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	300	827	-63.7%	300	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	50	-100.0%	50	-100.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	150	50	200.0%	150	0.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-
WKLY AVG TEMP	0	0	-	0	-
USD CRUDE PALM OIL	1,860	0	-	2,120	-12.3%
OTC SP GSCI ER SWAP	0	0	-	0	-
CASH-SETTLED CHEESE	24,249	28,585	-15.2%	24,685	-1.8%
MALAYSIAN PALM SWAP	25,078	9,448	165.4%	21,628	16.0%
PALM OIL	0	200	-100.0%	0	-
S&P GSCI ENHANCED ER SWAP	17,033	13,072	30.3%	17,033	0.0%



CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
Commodities and Alternative Investments					
Options					
LIVE CATTLE	196,134	288,778	-32.1%	236,177	-17.0%
FEEDER CATTLE	34,302	37,575	-8.7%	28,069	22.2%
LEAN HOGS	146,909	180,486	-18.6%	214,099	-31.4%
LUMBER	445	555	-19.8%	988	-55.0%
MILK	92,370	53,139	73.8%	69,581	32.8%
MLK MID	573	342	67.5%	467	22.7%
NFD MILK	5,201	8,722	-40.4%	4,760	9.3%
BUTTER CS	5,587	2,476	125.6%	4,018	39.0%
CLASS IV MILK	7,407	3,154	134.8%	6,511	13.8%
DRY WHEY	709	496	42.9%	524	35.3%
HOUSING INDEX	18	0	-	18	0.0%
HDD WEATHER	2,000	0	-	1,000	100.0%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	16,700	14,100	18.4%	16,500	1.2%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	0	1,000	-100.0%	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	2,500	3,500	-28.6%	2,500	0.0%
LV CATL CSO	586	0	-	16	3,562.5%
SBIN HURR	0	0	-	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	32,421	33,709	-3.8%	26,742	21.2%
Foreign Exchange Futures					
CHILEAN PESO	0	2	-100.0%	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	11,153,616	10,347,508	7.8%	12,846,271	-13.2%
Equity Index Futures	3,373,682	3,147,551	7.2%	3,730,888	-9.6%
FX Futures	1,437,291	1,440,376	-0.2%	1,567,087	-8.3%
Commodities and Alternative Invest	742,943	616,605	20.5%	740,880	0.3%
Foreign Exchange Futures	0	2	-100.0%	0	-
TOTAL FUTURES	16,707,532	15,552,042	7.4%	18,885,126	-11.5%
TOTAL OPTIONS GROUP					
Interest Rate Options	33,823,186	26,046,617	29.9%	40,815,138	-17.1%
Equity Index Options	3,962,147	3,390,259	16.9%	4,907,334	-19.3%
FX Options	656,253	579,109	13.3%	828,634	-20.8%
Commodities and Alternative Invest	543,862	628,032	-13.4%	611,970	-11.1%
TOTAL OPTIONS	38,985,448	30,644,017	27.2%	47,163,076	-17.3%



CME Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
TOTAL COMBINED					
Interest Rate	44,976,802	36,394,125	23.6%	53,661,409	-16.2%
Equity Index	7,335,829	6,537,810	12.2%	8,638,222	-15.1%
FX	2,093,544	2,019,485	3.7%	2,395,721	-12.6%
Commodities and Alternative Invest	1,286,805	1,244,637	3.4%	1,352,850	-4.9%
Foreign Exchange	0	2	-100.0%	0	-
GRAND TOTAL	55,692,980	46,196,059	20.6%	66,048,202	-15.7%