

CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
Interest Rate Futures					
10-YR NOTE	3,886,686	3,560,795	9.2%	3,893,704	-0.2%
10-YR SWAP RATE	142,571	211,582	-32.6%	186,141	-23.4%
15-YR SWAP RATE	1,500	10,850	-86.2%	1,500	0.0%
1-MONTH EURODOLLAR	0	0	-	670	-100.0%
20-YR SWAP RATE	0	90	-100.0%	0	-
2-YR NOTE	2,267,652	2,230,710	1.7%	1,960,430	15.7%
2-YR SWAP RATE	141,162	36,408	287.7%	129,443	9.1%
30-YR BOND	1,195,838	1,185,136	0.9%	1,199,037	-0.3%
30-YR SWAP RATE	2,909	3,847	-24.4%	7,213	-59.7%
3-YR NOTE	22,892	10,746	113.0%	24,675	-7.2%
3-YR SWAP RATE	68,312	19,983	241.9%	68,124	0.3%
4-YR SWAP RATE	16,479	6,643	148.1%	11,436	44.1%
5-YR NOTE	4,021,457	3,551,043	13.2%	3,762,255	6.9%
5-YR SWAP RATE	88,533	80,879	9.5%	112,549	-21.3%
7-YR SWAP RATE	22,120	20,392	8.5%	21,355	3.6%
EURODOLLARS	11,147,964	10,697,917	4.2%	11,253,242	-0.9%
FED FUND	1,850,734	1,200,705	54.1%	1,375,475	34.6%
SOFR	3,037,570	723,251	320.0%	1,848,115	64.4%
SONIA	10,172	22,710	-55.2%	10,168	0.0%
TIIE	114	0	-	75	52.0%
Ultra 10-Year Note	1,373,520	1,141,418	20.3%	1,368,765	0.3%
ULTRA T-BOND	1,285,331	1,092,645	17.6%	1,244,576	3.3%
Interest Rate Options					
10-YR NOTE	3,072,115	3,109,135	-1.2%	2,103,306	46.1%
2-YR NOTE	29,391	10,224	187.5%	39,781	-26.1%
30-YR BOND	484,847	585,579	-17.2%	427,757	13.3%
5-YR NOTE	1,248,696	661,831	88.7%	936,425	33.3%
EURODOLLARS	22,706,552	18,647,287	21.8%	18,616,814	22.0%
EURO MIDCURVE	11,376,596	11,070,124	2.8%	10,900,377	4.4%
FED FUND	21	50	-58.0%	0	-
SOFR	153,732	8,100	1,797.9%	2,622	5,763.2%
SOFR MIDCURVE	50,547	0	-	1	5,054,600.0%
Ultra 10-Year Note	438	0	-	0	-
ULTRA T-BOND	1,202	75	1,502.7%	535	124.7%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
Equity Index Futures					
BITCOIN FUTURES	11,619	10,731	8.3%	12,050	-3.6%
DJ US REAL ESTATE	42,295	25,982	62.8%	46,534	-9.1%
E-mini (\$5) Dow	87,921	96,713	-9.1%	98,932	-11.1%
E-MINI COM SERVICES SELECT	1,530	2,391	-36.0%	2,005	-23.7%
E-mini FTSE China 50	4	0	-	20	-80.0%
E-MINI MIDCAP	46,063	52,056	-11.5%	37,703	22.2%
E-MINI NASDAQ 100	244,288	224,122	9.0%	208,988	16.9%
E-MINI RUSSELL 1000	16,388	8,940	83.3%	16,107	1.7%
E-MINI RUSSELL 1000 GROWTH	4,129	3,680	12.2%	3,830	7.8%
E-MINI RUSSELL 1000 VALUE	27,210	15,607	74.3%	22,596	20.4%
E-MINI RUSSELL 2000	490,750	563,608	-12.9%	466,935	5.1%
E-MINI S&P500	2,330,363	2,670,768	-12.7%	2,301,346	1.3%
E-MINI S&P500 ESG	11,973	6,811	75.8%	12,410	-3.5%
E-MINI S&P REAL ESTATE SELE	9,012	4,527	99.1%	7,627	18.2%
ETHER FUTURES	4,218	0	-	4,206	0.3%
FT-SE 100	375	0	-	365	2.7%
FTSE Emerging	0	0	-	0	-
IBOVESPA INDEX	18	99	-81.8%	16	12.5%
MICRO BITCOIN FUTURES	33,561	0	-	41,753	-19.6%
MICRO E-MINI NASDAQ 100	140,565	65,081	116.0%	57,375	145.0%
MICRO E-MINI RUSSELL 2000	31,560	26,302	20.0%	18,808	67.8%
MICRO E-MINI S&P500	165,455	91,943	80.0%	95,952	72.4%
MICRO ETHER FUTURES	92,070	0	-	22,314	312.6%
MICRO MINI \$5 DOW	29,171	20,150	44.8%	14,962	95.0%
NASDAQ-100 VOLATILITY	70	0	-	0	-
NASDAQ BIOTECH	60	218	-72.5%	31	93.5%
Nearby BTIC+	50	0	-	350	-85.7%
NIKKEI 225 (\$) STOCK	15,401	16,601	-7.2%	15,419	-0.1%
NIKKEI 225 (YEN) STOCK	52,754	50,693	4.1%	41,674	26.6%
S&P 500	255,242	164,880	54.8%	226,423	12.7%
S&P 500 ANNUAL DIVIDEND IND	203,418	168,330	20.8%	187,571	8.4%
S&P 500/GI	0	0	-	0	-
S&P 500 QUARLY DIVIDEND IND	13,482	3,816	253.3%	11,587	16.4%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P CONSUMER DSCRTNRY SE	4,845	5,499	-11.9%	3,988	21.5%
S&P CONSUMER STAPLES SECT	19,846	12,332	60.9%	11,930	66.4%
S&P ENERGY SECTOR	34,222	17,914	91.0%	26,871	27.4%
S&P FINANCIAL SECTOR	27,794	41,563	-33.1%	25,984	7.0%
S&P HEALTH CARE SECTOR	20,692	11,669	77.3%	19,813	4.4%
S&P INDUSTRIAL SECTOR	19,024	19,419	-2.0%	7,668	148.1%
S&P MATERIALS SECTOR	15,353	8,980	71.0%	9,169	67.4%
S&P TECHNOLOGY SECTOR	12,137	8,940	35.8%	12,665	-4.2%
S&P UTILITIES SECTOR	15,228	13,353	14.0%	13,849	10.0%
S&P VALUE INDEX FUTURES	0	380	-100.0%	0	-
WATER INDEX FUTURES	66	16	312.5%	8	725.0%
YEN DENOMINATED TOPIX	170	68	150.0%	61	178.7%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
Equity Index Options					
BITCOIN OPTIONS	1,430	2,344	-39.0%	1,967	-27.3%
E-mini (\$5) Dow	1,253	1,120	11.9%	893	40.3%
E-MINI NASDAQ 100	170,709	120,264	41.9%	108,637	57.1%
E-MINI RUSSELL 2000	29,343	19,576	49.9%	15,149	93.7%
E-MINI S&P500	2,111,568	1,611,230	31.1%	1,553,218	35.9%
EOM E-MINI RUSSELL 2000 END	7,543	3,027	149.2%	3,567	111.5%
EOM EMINI S&P	408,589	294,003	39.0%	361,292	13.1%
EOM S&P 500	21,400	6,280	240.8%	19,000	12.6%
EOW1 E-MINI RUSSELL 2000 WE	5,666	4,685	20.9%	3,299	71.7%
EOW1 EMINI S&P 500	393,851	214,494	83.6%	377,636	4.3%
EOW1 S&P 500	0	9,724	-100.0%	0	-
EOW2 E-MINI RUSSELL 2000 WE	2,187	1,015	115.5%	1,218	79.6%
EOW2 EMINI S&P 500	189,251	113,563	66.6%	155,717	21.5%
EOW2 S&P 500	0	3,400	-100.0%	0	-
EOW3 E-MINI RUSSELL 2000 WE	16,800	9,578	75.4%	23,835	-29.5%
EOW3 EMINI S&P 500	1,066,243	574,844	85.5%	1,117,253	-4.6%
EOW3 S&P 500	0	15,800	-100.0%	0	-
EOW4 E-MINI RUSSELL 2000 WE	2	0	-	202	-99.0%
EOW4 EMINI S&P 500	53,288	0	-	42,339	25.9%
MICRO E-MINI NASDAQ	2,971	562	428.6%	1,351	119.9%
MICRO E-MINI NASDAQ 100	4,776	0	-	1,310	264.6%
MICRO E-MINI NASDAQ END OF	754	171	340.9%	733	2.9%
MICRO E-MINI NASDAQ WEEKLY	4,137	888	365.9%	4,166	-0.7%
MICRO E-MINI S&P 500	27,983	7,007	299.4%	17,668	58.4%
MICRO E-MINI S&P 500 END OF	12,300	1,799	583.7%	6,882	78.7%
MICRO E-MINI S&P 500 WEEKLY	23,264	10,804	115.3%	25,041	-7.1%
S&P 500	0	35,575	-100.0%	0	-

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
Metals Futures					
ALUMINUM	56,387	54,311	3.8%	56,986	-1.1%
COBALT METAL FUTURES	1,594	155	928.4%	1,454	9.6%
COMEX COPPER	198,851	258,220	-23.0%	181,604	9.5%
COMEX E-Mini GOLD	1,588	2,066	-23.1%	1,558	1.9%
COMEX E-Mini SILVER	493	873	-43.5%	655	-24.7%
COMEX GOLD	522,502	520,668	0.4%	512,591	1.9%
COMEX MINY COPPER	414	218	89.9%	362	14.4%
COMEX SILVER	150,633	179,138	-15.9%	140,153	7.5%
COPPER	16,187	18,501	-12.5%	16,214	-0.2%
FERROUS PRODUCTS	6,498	5,829	11.5%	3,968	63.8%
GOLD	942	325	189.8%	1,057	-10.9%
HOT ROLLED COIL STEEL FUTU	1,651	1,356	21.8%	2,035	-18.9%
IRON ORE 62 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE CHINA	2,718	2,325	16.9%	2,396	13.4%
METALS	103	172	-40.1%	103	0.0%
MICRO GOLD	22,722	27,879	-18.5%	19,798	14.8%
NYMEX HOT ROLLED STEEL	38,213	23,093	65.5%	37,983	0.6%
NYMEX PLATINUM	52,932	63,661	-16.9%	58,559	-9.6%
PALLADIUM	7,875	9,782	-19.5%	9,224	-14.6%
SILVER	6,392	6,264	2.0%	6,102	4.8%
URANIUM	800	300	166.7%	800	0.0%
Metals Options					
ALUMINUM	1,050	0	-	1,250	-16.0%
COMEX COPPER	37,902	24,417	55.2%	27,033	40.2%
COMEX GOLD	651,857	920,568	-29.2%	688,162	-5.3%
COMEX SILVER	96,208	114,867	-16.2%	85,185	12.9%
COPPER	57	0	-	0	0.0%
GOLD	19,751	16,079	22.8%	13,202	49.6%
HOT ROLLED COIL STEEL CALL	0	0	-	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
IRON ORE 62 CHINA TSI CALL O	0	0	-	0	-
IRON ORE 62 CHINA TSI PUT OP	0	0	-	0	-
IRON ORE CHINA	150	1,320	-88.6%	508	-70.5%
NYMEX HOT ROLLED STEEL	2,830	1,450	95.2%	2,415	17.2%
NYMEX PLATINUM	16,703	2,038	719.6%	7,721	116.3%
PALLADIUM	331	945	-65.0%	325	1.8%
SILVER	3,073	1,904	61.4%	1,954	57.3%
Energy Futures					
3.5% FUEL OIL CID MED SWA	0	0	-	0	-
AEP-DAYTON HUB DAILY	10	10	0.0%	15	-33.3%
ARGUS LLS VS. WTI (ARG) T	9,625	10,300	-6.6%	10,528	-8.6%
ARGUS PROPAN FAR EST INDE	5,189	5,281	-1.7%	5,080	2.1%
ARGUS PROPAN(SAUDI ARAMC	1,943	2,102	-7.6%	1,598	21.6%
AUSTRIALIAN COKE COAL	0	0	-	0	-
BRENT BALMO SWAP	697	0	-	0	-

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
Energy Futures					
BRENT CALENDAR SWAP	27,331	8,807	210.3%	31,145	-12.2%
BRENT FINANCIAL FUTURES	0	114	-100.0%	0	-
BRENT OIL LAST DAY	223,052	182,350	22.3%	219,175	1.8%
CAR VINTAGE	13,839	0	-	9,432	46.7%
CHICAGO ETHANOL SWAP	32,765	40,568	-19.2%	34,272	-4.4%
CHICAGO ULSD PL VS HO SPR	685	1,269	-46.0%	389	76.1%
CHICAGO UNL GAS PL VS RBO	75	1,375	-94.5%	75	0.0%
CIG BASIS	0	0	-	0	-
CIN HUB 5MW D AH PK	0	0	-	0	-
CIN HUB 5MW REAL TIME O P	0	0	-	0	-
CIN HUB 5MW REAL TIME PK	0	0	-	0	-
COLUMB GULF MAINLINE NG B	0	0	-	0	-
CONWAY NATURAL GASOLINE (2,090	767	172.5%	2,194	-4.7%
CONWAY NORMAL BUTANE (OPI	1,214	1,227	-1.1%	1,484	-18.2%
CONWAY PROPANE 5 DECIMALS	21,701	19,562	10.9%	22,680	-4.3%
CRUDE OIL	8	1,150	-99.3%	8	0.0%
CRUDE OIL LAST DAY	0	0	-	0	-
CRUDE OIL OUTRIGHTS	137,778	155,086	-11.2%	122,133	12.8%
CRUDE OIL PHY	2,108,169	2,349,408	-10.3%	1,875,186	12.4%
CRUDE OIL SPRDS	110,254	109,660	0.5%	99,508	10.8%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	4,800	21,144	-77.3%	6,328	-24.1%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	1,500	0	-	300	400.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DOMINION TRANSMISSION INC	0	126	-100.0%	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	1,000	0	-	0	-
DUTCH TTF NATURAL GAS CAL	9,393	23,396	-59.9%	9,768	-3.8%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-
EIA FLAT TAX ONHWAY DIESE	1,591	4,480	-64.5%	2,054	-22.5%
ELEC FINSETTLED	0	0	-	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-
ETHANOL	10	99	-89.9%	0	-
ETHANOL SWAP	790	895	-11.7%	685	15.3%
ETHANOL T2 FOB ROTT INCL DU	7,306	8,833	-17.3%	7,757	-5.8%
EURO 3.5% FUEL OIL RDAM B	0	0	-	0	-
EURO 3.5% FUEL OIL SPREAD	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	1,268	0	-	1,503	-15.6%
EUROPE 1% FUEL OIL NWE CA	60	0	-	60	0.0%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-
EUROPE 3.5% FUEL OIL MED	0	0	-	0	-
EUROPE 3.5% FUEL OIL RDAM	270	184	46.7%	246	9.8%
EUROPEAN GASOIL (ICE)	2,637	92	2,766.3%	2,084	26.5%
EUROPEAN NAPHTHA BALMO	41	8	412.5%	22	86.4%
EUROPEAN NAPHTHA CRACK SP	9,087	2,371	283.3%	6,638	36.9%
EUROPE DATED BRENT SWAP	11	27	-59.3%	11	0.0%
EUROPE JET KERO NWE CALSW	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	1,327	689	92.6%	1,444	-8.1%
EURO PROPANE CIF ARA SWA	2,790	2,609	6.9%	2,902	-3.9%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
Energy Futures					
FREIGHT MARKETS	923	1,867	-50.6%	652	41.6%
FUEL OIL CRACK VS ICE	1,447	1,362	6.2%	1,371	5.5%
FUEL OIL NWE CRACK VS ICE	108	0	-	72	50.0%
FUEL OIL (PLATS) CAR CM	0	0	-	0	-
FUELOIL SWAP:CARGOES VS.B	0	108	-100.0%	9	-100.0%
GAS EURO-BOB OXY NWE BARG	1,107	1,830	-39.5%	1,476	-25.0%
GAS EURO-BOB OXY NWE BARG	13,417	12,523	7.1%	14,878	-9.8%
GASOIL 0.1CIF MED VS ICE	60	0	-	60	0.0%
GASOIL 0.1 RDAM BRGS VS I	0	12	-100.0%	3	-100.0%
GASOIL 0.1 ROTTERDAM BARG	91	37	145.9%	106	-14.2%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	630	108	483.3%	635	-0.8%
GASOIL CRACK SPREAD CALEN	4,938	1,467	236.6%	5,671	-12.9%
GASOIL MINI CALENDAR SWAP	898	921	-2.5%	1,125	-20.2%
GERMAN POWER BASELOAD CA	216	987	-78.1%	248	-12.9%
GROUP THREE UNLEAD GAS (P	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	5,610	5,501	2.0%	5,620	-0.2%
GRP THREE UNL GS (PLT) VS	4,690	6,060	-22.6%	4,411	6.3%
GULF COAST 3% FUEL OIL BA	0	0	-	0	-
GULF COAST JET FUEL CLNDR	0	1,500	-100.0%	0	-
GULF COAST JET VS NYM 2 H	19,480	29,557	-34.1%	19,109	1.9%
GULF COAST NO.6 FUEL OIL	9,908	7,002	41.5%	13,599	-27.1%
GULF COAST ULSD CALENDAR	1,487	5,351	-72.2%	1,966	-24.4%
GULF COAST ULSD CRACK SPR	0	120	-100.0%	10	-100.0%
HEATING OIL BALMO CLNDR S	1,053	0	-	95	1,008.4%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	343,027	393,914	-12.9%	303,334	13.1%
HENRY HUB BASIS SWAP	0	0	-	0	-
HENRY HUB FINANCIAL LAST	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	0	0	-	0	-
HENRY HUB SWAP	582,343	638,530	-8.8%	589,479	-1.2%
HOUSTON SHIP CHANNEL BASI	0	1,670	-100.0%	0	-
HTG OIL	96	90	6.7%	107	-10.3%
ICE BRENT DUBAI SWAP	2,298	5,025	-54.3%	2,175	5.7%
ICE GASOIL BALMO SWAP	0	0	-	0	-
INDIANA MISO	0	0	-	0	-
INDONESIAN COAL ICI4	0	205	-100.0%	20	-100.0%
JAPAN C&F NAPHTHA CRACK S	6	0	-	6	0.0%
JAPAN C&F NAPHTHA SWAP	206	122	68.9%	207	-0.5%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-
JET CIF NWE VS ICE	891	18	4,850.0%	640	39.2%
JET FUEL UP-DOWN BALMO CL	2,145	1,002	114.1%	3,535	-39.3%
JKM LNG Futures	1,938	5,405	-64.1%	2,093	-7.4%
LA CARB DIESEL (OPIS) SWA	1,081	268	303.4%	450	140.2%
LA CARBOB GASOLINE(OPIS)S	0	0	-	0	-
LA JET (OPIS) SWAP	1,610	1,398	15.2%	1,260	27.8%
LLS (ARGUS) CALENDAR SWAP	0	81	-100.0%	0	-
LLS (ARGUS) VS WTI SWAP	3,078	3,167	-2.8%	3,299	-6.7%
LOS ANGELES CARB GASOLINE	0	0	-	0	-
LTD NAT GAS	469,619	353,947	32.7%	477,243	-1.6%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
Energy Futures					
MARS (ARGUS) VS WTI SWAP	700	120	483.3%	210	233.3%
MARS (ARGUS) VS WTI TRD M	20,795	26,111	-20.4%	9,825	111.7%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	15,535	15,533	0.0%	16,846	-7.8%
MCCLOSKEY RCH BAY COAL	1,242	979	26.9%	1,670	-25.6%
MGN1 SWAP FUT	0	20	-100.0%	0	-
MICHIGAN BASIS	0	0	-	0	-
MINI GAS EUROBOB OXY NWE A	25	20	25.0%	61	-59.0%
MINI RBOB V. EBOBARG NWE BF	0	50	-100.0%	0	-
MINI RBOB V. EBOB(ARGUS) NW	665	747	-11.0%	538	23.6%
MINY HTG OIL	0	0	0.0%	1	-100.0%
MINY NATURAL GAS	5,323	5,405	-1.5%	5,295	0.5%
MINY RBOB GAS	2	0	0.0%	1	100.0%
MINY WTI CRUDE OIL	4,300	3,162	36.0%	4,187	2.7%
MJC FUT	0	0	-	20	-100.0%
MNC FUT	2,218	713	211.1%	2,388	-7.1%
MONT BELVIEU ETHANE 5 DECI	49,032	58,118	-15.6%	48,042	2.1%
MONT BELVIEU ETHANE OPIS B	1,177	770	52.9%	2,785	-57.7%
MONT BELVIEU LDH PROPANE 5	128,639	137,503	-6.4%	128,709	-0.1%
MONT BELVIEU LDH PROPANE C	3,543	2,693	31.6%	2,275	55.7%
MONT BELVIEU NATURAL GASO	35,703	30,989	15.2%	31,531	13.2%
MONT BELVIEU NATURAL GASO	1,035	455	127.5%	610	69.7%
MONT BELVIEU NORMAL BUTAN	50,274	61,308	-18.0%	48,703	3.2%
MONT BELVIEU NORMAL BUTAN	1,824	1,430	27.6%	1,299	40.4%
NATURAL GAS	171,717	128,487	33.6%	163,761	4.9%
NATURAL GAS PEN SWP	195,600	266,082	-26.5%	195,105	0.3%
NATURAL GAS PHY	1,160,988	1,117,622	3.9%	1,108,463	4.7%
NEPOOL INTR HUB 5MW D AH	8,703	151,135	-94.2%	8,703	0.0%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	0	868	-100.0%	308	-100.0%
NEW YORK ETHANOL SWAP	1,725	120	1,337.5%	1,560	10.6%
NEW YORK HUB ZONE G PEAK	775	155	400.0%	635	22.0%
NEW YORK HUB ZONE J PEAK	0	0	-	0	-
NGPL MID-CONTINENT	0	0	-	0	-
NGPL TEX/OK	0	0	-	0	-
N ILLINOIS HUB DAILY	0	20	-100.0%	30	-100.0%
NO 2 UP-DOWN SPREAD CALEN	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	0	0	-	0	-
NY1% VS GC SPREAD SWAP	0	535	-100.0%	30	-100.0%
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	7,876	11,018	-28.5%	9,507	-17.2%
NY HARBOR LOW SULPUR GAS	600	1,090	-45.0%	685	-12.4%
NY HARBOR RESIDUAL FUEL 1	550	852	-35.4%	700	-21.4%
NYH NO 2 CRACK SPREAD CAL	9,869	3,948	150.0%	9,826	0.4%
NYISO CAPACITY	0	30	-100.0%	0	-
NYISO ZONE A 5MW D AH O P	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	0	56,915	-100.0%	0	-
NYISO ZONE G 5MW D AH PK	5,350	8,420	-36.5%	5,850	-8.5%
NYISO ZONE J 5MW D AH O P	0	0	-	0	-

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
Energy Futures					
NYISO ZONE J 5MW D AH PK	0	0	-	0	-
NYMEX ALUMINUM FUTURES	0	0	-	0	-
NYMEX ULSD VS NYMEX HO	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	1,100	547	101.1%	759	44.9%
PANHANDLE BASIS SWAP FUTU	0	270	-100.0%	0	-
PERMIAN BASIS SWAP	0	0	-	0	-
PETROCHEMICALS	14,864	11,607	28.1%	15,137	-1.8%
PETRO CRCKS & SPRDS ASIA	0	225	-100.0%	50	-100.0%
PETRO CRCKS & SPRDS NA	35,784	36,896	-3.0%	33,103	8.1%
PETRO CRK&SPRD EURO	3,211	1,823	76.1%	2,907	10.5%
PETROLEUM PRODUCTS	6,772	899	653.3%	4,329	56.4%
PETROLEUM PRODUCTS ASIA	1,106	362	205.5%	1,111	-0.5%
PETRO OUTRIGHT EURO	22,187	17,607	26.0%	22,481	-1.3%
PETRO OUTRIGHT NA	5,547	2,042	171.6%	4,673	18.7%
PJM AD HUB 5MW REAL TIME	22,530	47,055	-52.1%	24,675	-8.7%
PJM DAILY	284	296	-4.1%	438	-35.2%
PJM DAYTON DA OFF-PEAK	0	0	-	0	-
PJM DAYTON DA PEAK	0	0	-	0	-
PJM MONTHLY	0	0	-	0	-
PJM NI HUB 5MW REAL TIME	0	44,760	-100.0%	0	-
PJM PECO ZONE5MW PEAK CAL	0	0	-	0	-
PJM PSEG DA OFF-PEAK	0	0	-	0	-
PJM PSEG DA PEAK	0	0	-	0	-
PJM WESTH DA OFF-PEAK	0	0	-	0	-
PJM WESTHDA PEAK	0	0	-	0	-
PJM WESTH RT OFF-PEAK	192,240	295,400	-34.9%	210,600	-8.7%
PJM WESTH RT PEAK	39,070	51,595	-24.3%	42,052	-7.1%
PLASTICS	3,700	3,776	-2.0%	3,671	0.8%
PREMIUM UNLD 10P FOB MED	180	0	-	180	0.0%
PROPANE NON-LDH MB (OPIS) B	1,509	1,341	12.5%	1,570	-3.9%
PROPANE NON-LDH MT. BEL (OF	49,471	69,911	-29.2%	46,357	6.7%
RBOB CALENDAR SWAP	12,937	7,787	66.1%	14,132	-8.5%
RBOB CRACK SPREAD	15,081	4,452	238.7%	13,086	15.2%
RBOB GAS	70	70	0.0%	77	-9.1%
RBOB GASOLINE BALMO CLNDR	2,374	292	713.0%	130	1,726.2%
RBOB PHY	361,972	405,345	-10.7%	294,317	23.0%
RBOB VS HEATING OIL SWAP	315	300	5.0%	120	162.5%
SAN JUAN BASIS SWAP	0	0	-	0	-
SINGAPORE 180CST BALMO	0	0	-	0	-
SINGAPORE 380CST BALMO	0	0	-	0	-
SINGAPORE 380CST FUEL OIL	492	290	69.7%	417	18.0%
SINGAPORE FUEL 180CST CAL	0	0	-	0	-
SINGAPORE FUEL OIL 180 CS	0	0	-	4	-100.0%
SINGAPORE FUEL OIL SPREAD	0	0	-	0	-
SINGAPORE GASOIL	1,279	593	115.7%	1,491	-14.2%
SINGAPORE GASOIL CALENDAR	600	1,856	-67.7%	717	-16.3%
SINGAPORE GASOIL SWAP	1,209	7,526	-83.9%	1,028	17.6%
SINGAPORE GASOIL VS ICE	5,419	600	803.2%	4,422	22.5%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	3,933	450	774.0%	2,649	48.5%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
Energy Futures					
SINGAPORE JET KEROSENE SW	685	1,045	-34.4%	940	-27.1%
SINGAPORE MOGAS 92 UNLEAD	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	1,742	1,200	45.2%	1,912	-8.9%
Sumas Basis Swap	0	0	-	0	-
TC2 ROTTERDAM TO USAC 37K	249	0	-	195	27.7%
TC5 RAS TANURA TO YOKOHAM	300	0	-	315	-4.8%
TCO BASIS SWAP	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	5,241	5,376	-2.5%	3,528	48.6%
TEXAS EASTERN ZONE M-3 BA	0	413	-100.0%	0	-
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	0	260	-100.0%	0	-
ULSD UP-DOWN BALMO SWP	6,515	2,760	136.1%	8,840	-26.3%
UP DOWN GC ULSD VS NMX HO	46,916	45,823	2.4%	50,611	-7.3%
WAHA BASIS	0	0	-	0	-
WTI-BRENT BULLET SWAP	0	0	-	0	-
WTI-BRENT CALENDAR SWAP	98,188	72,091	36.2%	99,683	-1.5%
WTI CALENDAR	164,386	158,684	3.6%	154,913	6.1%
WTI MIDLAND CRUDE OIL	200	0	-	400	-50.0%
WTS (ARGUS) VS WTI SWAP	36,387	58,818	-38.1%	39,632	-8.2%
WTS (ARGUS) VS WTI TRD MT	8,350	10,220	-18.3%	6,670	25.2%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
Energy Options					
BRENT CALENDAR SWAP	3,081	1,337	130.4%	1,166	164.2%
BRENT CRUDE OIL 1 M CSO	85,300	41,100	107.5%	105,300	-19.0%
BRENT OIL LAST DAY	121,902	168,698	-27.7%	113,793	7.1%
COAL API2 INDEX	180	320	-43.8%	140	28.6%
CRUDE OIL	0	50	-100.0%	0	-
CRUDE OIL 1MO	276,612	508,700	-45.6%	258,325	7.1%
CRUDE OIL APO	280,906	259,348	8.3%	269,401	4.3%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
CRUDE OIL PHY	2,273,273	1,586,791	43.3%	2,011,714	13.0%
ELEC FINSETTLED	43	43	0.0%	43	0.0%
ETHANOL SWAP	7,331	4,116	78.1%	10,417	-29.6%
HEATING OIL CRK SPD AVG PRI	3,050	3,330	-8.4%	3,450	-11.6%
HEATING OIL PHY	26,077	14,222	83.4%	28,577	-8.7%
HENRY HUB FINANCIAL LAST	30,778	49,062	-37.3%	29,180	5.5%
HO 1 MONTH CLNDR OPTIONS	200	0	-	200	0.0%
LLS CRUDE OIL	2,700	1,000	170.0%	1,650	63.6%
MCCLOSKEY ARA ARGS COAL	240	1,357	-82.3%	402	-40.3%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-
NATURAL GAS	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	176,653	62,375	183.2%	153,807	14.9%
NATURAL GAS 2 M CSO FIN	0	0	-	0	-
NATURAL GAS 3 M CSO FIN	17,250	11,100	55.4%	0	-
NATURAL GAS 5 M CSO FIN	8,081	2,000	304.1%	5,250	53.9%
NATURAL GAS 6 M CSO FIN	41,450	23,725	74.7%	39,200	5.7%
NATURAL GAS OPT	16,735	63,890	-73.8%	23,970	-30.2%
NATURAL GAS OPTION ON CALE	7,784	14,728	-47.1%	7,184	8.4%
NATURAL GAS PHY	2,397,359	2,405,508	-0.3%	2,243,228	6.9%
NATURAL GAS SUMMER STRIP	0	400	-100.0%	0	-
NATURAL GAS WINTER STRIP	0	0	-	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-
NY HARBOR HEAT OIL SWP	7,503	5,179	44.9%	7,075	6.0%
PETROCHEMICALS	8,717	1,940	349.3%	9,231	-5.6%
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT NA	1,425	870	63.8%	1,250	14.0%
PJM WES HUB PEAK CAL MTH	180	850	-78.8%	180	0.0%
PJM WES HUB PEAK LMP 50MW	0	432	-100.0%	0	-
RBOB CALENDAR SWAP	117	1,387	-91.6%	164	-28.7%
RBOB PHY	7,986	10,485	-23.8%	7,223	10.6%
SAN JUAN PIPE SWAP	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	0	-	0	-
WTI-BRENT BULLET SWAP	192,925	190,695	1.2%	208,315	-7.4%
WTI CRUDE OIL 1 M CSO FI	30,950	192,125	-83.9%	36,300	-14.7%
FX Futures					
AD/CD CROSS RATES	20	3	566.7%	22	-9.1%
AD/JY CROSS RATES	438	257	70.4%	624	-29.8%
AD/NE CROSS RATES	105	79	32.9%	106	-0.9%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
FX Futures					
AUSTRALIAN DOLLAR	197,810	140,556	40.7%	179,249	10.4%
BP/JY CROSS RATES	641	439	46.0%	1,029	-37.7%
BP/SF CROSS RATES	1,653	292	466.1%	2,376	-30.4%
BRAZIL REAL	70,953	40,396	75.6%	35,592	99.4%
BRITISH POUND	182,046	159,027	14.5%	202,002	-9.9%
CANADIAN DOLLAR	144,403	162,579	-11.2%	138,737	4.1%
CD/JY CROSS RATES	40	42	-4.8%	22	81.8%
CHINESE RENMINBI (CNH)	3,594	4,101	-12.4%	3,018	19.1%
CZECK KORUNA (EC)	3	2	50.0%	0	-
CZECK KORUNA (US)	1	0	-	2	-50.0%
EC/AD CROSS RATES	2,041	2,938	-30.5%	1,719	18.7%
EC/CD CROSS RATES	4,046	2,835	42.7%	4,125	-1.9%
EC/NOK CROSS RATES	682	307	122.1%	402	69.7%
EC/SEK CROSS RATES	667	611	9.2%	688	-3.1%
EFX/BP CROSS RATES	32,980	24,363	35.4%	33,033	-0.2%
EFX/JY CROSS RATES	25,154	17,321	45.2%	26,984	-6.8%
EFX/SF CROSS RATES	19,821	7,994	147.9%	23,787	-16.7%
E-MICRO USD/CAD	39	0	-	25	56.0%
E-MICRO USD/CHF	13	0	-	1	1,200.0%
E-MICRO USD/JPY	124	0	-	75	65.3%
E-MINI EURO FX	17,091	16,474	3.7%	17,155	-0.4%
E-MINI JAPANESE YEN	394	636	-38.1%	651	-39.5%
EURO FX	684,616	673,813	1.6%	686,562	-0.3%
HUNGARIAN FORINT (EC)	6	0	-	0	-
HUNGARIAN FORINT (US)	0	11	-100.0%	5	-100.0%
INDIAN RUPEE	1,689	2,204	-23.4%	1,813	-6.8%
JAPANESE YEN	197,221	197,595	-0.2%	211,534	-6.8%
KOREAN WON	523	1,097	-52.3%	574	-8.9%
MEXICAN PESO	141,092	150,462	-6.2%	113,635	24.2%
MICRO AUD/USD	6,543	10,656	-38.6%	4,204	55.6%
MICRO CAD/USD	3,651	2,194	66.4%	2,301	58.7%
MICRO CHF/USD	1,167	1,308	-10.8%	1,170	-0.3%
MICRO EUR/USD	34,431	16,021	114.9%	27,367	25.8%
MICRO GBP/USD	3,672	3,287	11.7%	3,285	11.8%
MICRO INR/USD	123	305	-59.7%	26	373.1%
MICRO JPY/USD	1,153	1,642	-29.8%	2,257	-48.9%
MICRO USD/CNH	0	0	-	0	-
NEW ZEALND DOLLAR	59,132	48,822	21.1%	40,495	46.0%
NKR/USD CROSS RATE	1,372	2,483	-44.7%	1,304	5.2%
POLISH ZLOTY (EC)	174	59	194.9%	167	4.2%
POLISH ZLOTY (US)	521	306	70.3%	573	-9.1%
RMB USD	1	0	-	0	-
RUSSIAN RUBLE	46,286	25,637	80.5%	47,216	-2.0%
S.AFRICAN RAND	18,403	12,413	48.3%	9,990	84.2%
SF/JY CROSS RATES	33	13	153.8%	27	22.2%
SHEKEL	2	5	-60.0%	2	0.0%
SKR/USD CROSS RATES	1,701	2,036	-16.5%	966	76.1%
SWISS FRANC	44,145	48,631	-9.2%	41,411	6.6%
TURKISH LIRA	42	28	50.0%	40	5.0%
USDZAR	5	0	-	0	-

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
FX Options					
AUD/USD MONDAY OPTION WEE	677	261	159.4%	77	779.2%
AUD/USD MONDAY OPTION WEE	90	46	95.7%	2	4,400.0%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONDAY OPTION WEE	56	217	-74.2%	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	239,615	85,670	179.7%	168,619	42.1%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	797	1,443	-44.8%	1,096	-27.3%
AUD/USD WKLY FRIDAY OPTION	957	733	30.6%	319	200.0%
AUD/USD WKLY FRIDAY OPTION	1,163	739	57.4%	303	283.8%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
AUD/USD WKLY WED OPTIONS -	156	1,320	-88.2%	296	-47.3%
AUD/USD WKLY WED OPTIONS -	464	119	289.9%	2	23,100.0%
AUD/USD WKLY WED OPTIONS -	52	455	-88.6%	5	940.0%
AUD/USD WKLY WED OPTIONS -	148	0	-	47	214.9%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	391	15	2,506.7%	1	39,000.0%
CAD/USD MONDAY OPTIONS WE	6	848	-99.3%	802	-99.3%
CAD/USD MONDAY OPTIONS WE	436	0	-	8	5,350.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONDAY OPTIONS WE	255	0	-	1	25,400.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	3	-100.0%
CAD/USD MONTHLY OPTIONS	185,555	56,410	228.9%	181,904	2.0%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	1,439	1,964	-26.7%	414	247.6%
CAD/USD WKLY FRIDAY OPTION	1,033	1,373	-24.8%	308	235.4%
CAD/USD WKLY FRIDAY OPTION	745	618	20.6%	447	66.7%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
CAD/USD WKLY WED OPTIONS -	429	130	230.0%	1,374	-68.8%
CAD/USD WKLY WED OPTIONS -	689	100	589.0%	282	144.3%
CAD/USD WKLY WED OPTIONS -	242	55	340.0%	1,300	-81.4%
CAD/USD WKLY WED OPTIONS -	344	0	-	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	24,309	6,721	261.7%	28,745	-15.4%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	288	170	69.4%	256	12.5%
CHF/USD WKLY FRIDAY OPTION	1	50	-98.0%	50	-98.0%
CHF/USD WKLY FRIDAY OPTION	294	552	-46.7%	30	880.0%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
EUR/GBP MONTHLY OPTIONS	4	0	-	0	-
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	437	153	185.6%	1,088	-59.8%
EUR/USD MONDAY OPTION WEE	1,626	117	1,289.7%	24	6,675.0%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	304	1,252	-75.7%	229	32.8%
EUR/USD MONDAY OPTION WEE	0	0	-	51	-100.0%
EUR/USD MONTHLY OPTIONS	185,627	202,386	-8.3%	183,753	1.0%
EUR/USD WKLY FRIDAY OPTION	0	0	-	0	-
EUR/USD WKLY FRIDAY OPTION	7,999	2,968	169.5%	4,645	72.2%
EUR/USD WKLY FRIDAY OPTION	1,815	1,746	4.0%	1,133	60.2%

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
FX Options					
EUR/USD WKLY FRIDAY OPTION	1,752	1,232	42.2%	1,255	39.6%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
EUR/USD WKLY WED OPTIONS -	3,909	2,626	48.9%	1,765	121.5%
EUR/USD WKLY WED OPTIONS -	645	1,310	-50.8%	1,089	-40.8%
EUR/USD WKLY WED OPTIONS -	73	498	-85.3%	0	-
EUR/USD WKLY WED OPTIONS -	635	241	163.5%	0	-
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	165	0	-	1,099	-85.0%
GBP/USD MONDAY OPTION WEE	589	204	188.7%	12	4,808.3%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	32	66	-51.5%	3	966.7%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	96,264	87,258	10.3%	89,218	7.9%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	1,545	1,110	39.2%	1,066	44.9%
GBP/USD WKLY FRIDAY OPTION	913	1,071	-14.8%	1,314	-30.5%
GBP/USD WKLY FRIDAY OPTION	1,150	382	201.0%	525	119.0%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
GBP/USD WKLY WED OPTIONS -	1,425	558	155.4%	1,650	-13.6%
GBP/USD WKLY WED OPTIONS -	164	95	72.6%	101	62.4%
GBP/USD WKLY WED OPTIONS -	724	1	72,300.0%	338	114.2%
GBP/USD WKLY WED OPTIONS -	32	0	-	107	-70.1%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	152	150	1.3%	13	1,069.2%
JPY/USD MONDAY OPTION WEE	218	0	-	1,250	-82.6%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	5	0	-	2	150.0%
JPY/USD MONDAY OPTION WEE	0	0	-	1	-100.0%
JPY/USD MONTHLY OPTIONS	94,061	62,232	51.1%	87,404	7.6%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	1,472	736	100.0%	2,730	-46.1%
JPY/USD WKLY FRIDAY OPTION	1,462	537	172.3%	637	129.5%
JPY/USD WKLY FRIDAY OPTION	1,129	417	170.7%	572	97.4%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
JPY/USD WKLY WED OPTIONS -	1,766	979	80.4%	2,156	-18.1%
JPY/USD WKLY WED OPTIONS -	556	24	2,216.7%	141	294.3%
JPY/USD WKLY WED OPTIONS -	2	0	-	326	-99.4%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	21,131	1,419	1,389.1%	20,421	3.5%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	29	95	-69.5%	34	-14.7%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
RUB/USD MONTHLY OPTIONS	0	64	-100.0%	0	-

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	45	301	-85.0%	0	-
Ags Futures					
FERTILIZER PRODUCTS	4,655	4,645	0.2%	4,405	5.7%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
Ag Products Futures					
BLOCK CHEESE	2,269	740	206.6%	2,793	-18.8%
BUTTER CS	11,058	10,103	9.5%	9,840	12.4%
CASH-SETTLED CHEESE	18,868	25,374	-25.6%	20,359	-7.3%
CAT ASIA WEATHER	0	200	-100.0%	0	-
CATTLE	331,289	327,993	1.0%	325,912	1.6%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CHI WHEAT	390,629	452,911	-13.8%	353,764	10.4%
CLASS IV MILK	14,687	2,618	461.0%	13,214	11.1%
COFFEE	0	0	-	0	-
CORN	1,556,572	1,959,084	-20.5%	1,512,771	2.9%
COTTON	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	8,772	2,396	266.1%	8,867	-1.1%
DOW-UBS COMMOD INDEX	48,303	38,961	24.0%	40,396	19.6%
DRY WHEY	3,056	4,043	-24.4%	3,358	-9.0%
FEEDER CATTLE	47,315	40,085	18.0%	41,337	14.5%
FERTILIZER PRODUCTS	0	145	-100.0%	0	-
GOLDMAN SACHS	1,496	5,896	-74.6%	1,385	8.0%
GSCI EXCESS RETURN FUT	57,872	49,257	17.5%	57,146	1.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	500	0	-	500	0.0%
HDD WEATHER	7,200	8,950	-19.6%	9,600	-25.0%
HDD WEATHER EUROPEAN	3,750	1,600	134.4%	5,500	-31.8%
HOGS	252,739	222,094	13.8%	217,236	16.3%
HOUSING INDEX	38	24	58.3%	30	26.7%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	217,765	224,473	-3.0%	221,613	-1.7%
LUMBER	2,412	2,687	-10.2%	2,344	2.9%
MALAYSIAN PALM SWAP	1,550	19,440	-92.0%	6,560	-76.4%
MILK	31,583	23,030	37.1%	31,145	1.4%
MINI CORN	13,347	12,201	9.4%	10,605	25.9%
MINI SOYBEAN	23,797	19,882	19.7%	13,801	72.4%
MINI WHEAT	4,039	5,533	-27.0%	3,809	6.0%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	10,301	7,015	46.8%	10,313	-0.1%
OATS	3,714	4,674	-20.5%	4,330	-14.2%
PACIFIC RIM DAT SS WTHR	1,000	0	-	1,000	0.0%
PORK CUTOUT	1,100	1,211	-9.2%	633	73.8%
ROUGH RICE	8,113	10,182	-20.3%	7,469	8.6%
SOYBEAN	772,627	926,141	-16.6%	631,627	22.3%
SOYBEAN MEAL	407,543	403,296	1.1%	384,529	6.0%
SOYBEAN OIL	428,406	477,188	-10.2%	372,571	15.0%
S&P GSCI ENHANCED ER SWAP	1,001	1,001	0.0%	1,001	0.0%
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	50,970	5,962	754.9%	45,021	13.2%
WHEAT	14,934	27,043	-44.8%	22,192	-32.7%

Ag Products Options

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BLOCK CHEESE	644	769	-16.3%	666	-3.3%
BUTTER CS	9,714	7,884	23.2%	9,274	4.7%
CASH-SETTLED CHEESE	27,126	40,681	-33.3%	19,564	38.7%
CATTLE	186,186	187,369	-0.6%	166,336	11.9%
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CHI WHEAT	334,147	344,275	-2.9%	243,244	37.4%
CLASS IV MILK	31,111	9,210	237.8%	28,633	8.7%
CORN	1,235,334	1,756,115	-29.7%	1,045,629	18.1%
CORN NEARBY+2 CAL SPRD	55,317	8,526	548.8%	34,707	59.4%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
DRY WHEY	320	1,589	-79.9%	647	-50.5%
FEEDER CATTLE	29,928	17,792	68.2%	27,946	7.1%
HDD EURO SEASONAL STRIP	2,000	7,000	-71.4%	2,000	0.0%
HDD SEASONAL STRIP	23,920	7,500	218.9%	23,920	0.0%
HDD WEATHER	1,800	3,150	-42.9%	0	-
HDD WEATHER EUROPEAN	0	1,250	-100.0%	5,000	-100.0%
HOGS	243,659	154,835	57.4%	187,476	30.0%
HOUSING INDEX	0	0	-	0	-
Intercommodity Spread	0	51	-100.0%	0	-
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JULY-DEC CORN CAL SPRD	13,289	8,042	65.2%	10,643	24.9%
JULY-DEC SOY OIL CAL SPRD	0	29	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	0	500	-100.0%	0	-
JULY-JULY WHEAT CAL SPRD	0	30	-100.0%	0	-
JULY-NOV SOYBEAN CAL SPRD	8,071	753	971.8%	5,825	38.6%
KC WHEAT	91,404	59,007	54.9%	79,501	15.0%
LUMBER	567	800	-29.1%	337	68.2%
LV CATL CSO	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	10	-100.0%	0	-
MAR-JULY CORN CAL SPRD	7,974	500	1,494.8%	4,790	66.5%
MAR-JULY SOYBEAN CAL SPRD	0	20	-100.0%	0	-
MAR-JULY WHEAT CAL SPRD	1,050	430	144.2%	900	16.7%
MILK	99,448	74,877	32.8%	100,447	-1.0%
MLK MID OPTIONS	18	12	50.0%	17	5.9%
NFD MILK	12,620	13,710	-8.0%	11,651	8.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	630	276	128.3%	577	9.2%
PORK CUTOFF	0	260	-100.0%	0	-
ROUGH RICE	647	335	93.1%	810	-20.1%
SOYBEAN	576,816	1,062,254	-45.7%	411,054	40.3%
SOYBEAN CRUSH	262	1,562	-83.2%	241	8.7%
SOYBEAN MEAL	147,354	224,177	-34.3%	113,944	29.3%
SOYBEAN OIL	142,830	251,107	-43.1%	133,183	7.2%
SOYBN NEARBY+2 CAL SPRD	0	3,220	-100.0%	0	-

***** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.**

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 Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2022	Open Interest JAN 2021	% CHG	Open Interest DEC 2021	% CHG
Ag Products Options					
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	0	421	-100.0%	328	-100.0%
WHEAT-CORN ICSO	0	65	-100.0%	20	-100.0%
WHEAT NEARBY+2 CAL SPRD	500	1,184	-57.8%	501	-0.2%
TOTAL FUTURES GROUP					
Interest Rate Futures	30,583,516	25,807,750	18.5%	28,478,948	7.4%
Equity Index Futures	4,530,392	4,434,182	2.2%	4,107,895	10.3%
Metals Futures	1,089,495	1,175,136	-7.3%	1,053,602	3.4%
Energy Futures	7,274,887	7,901,230	-7.9%	6,856,149	6.1%
FX Futures	1,952,463	1,782,280	9.5%	1,868,348	4.5%
Ags Futures	4,655	4,645	0.2%	4,405	5.7%
Ag Products Futures	4,750,615	5,323,433	-10.8%	4,394,571	8.1%
TOTAL FUTURES	50,186,023	46,428,656	8.1%	46,763,918	7.3%
TOTAL OPTIONS GROUP					
Interest Rate Options	39,124,137	34,092,405	14.8%	33,027,618	18.5%
Equity Index Options	4,555,308	3,061,753	48.8%	3,842,373	18.6%
Metals Options	829,912	1,083,588	-23.4%	827,755	0.3%
Energy Options	6,026,788	5,627,163	7.1%	5,576,135	8.1%
FX Options	890,443	531,936	67.4%	792,843	12.3%
Foreign Exchange Options	45	301	-85.0%	0	-
Ag Products Options	3,284,686	4,251,577	-22.7%	2,669,811	23.0%
TOTAL OPTIONS	54,711,319	48,648,723	12.5%	46,736,535	17.1%
TOTAL COMBINED					
Interest Rate	69,707,653	59,900,155	16.4%	61,506,566	13.3%
Equity Index	9,085,700	7,495,935	21.2%	7,950,268	14.3%
Metals	1,919,407	2,258,724	-15.0%	1,881,357	2.0%
Energy	13,301,675	13,528,393	-1.7%	12,432,284	7.0%
FX	2,842,906	2,314,216	22.8%	2,661,191	6.8%
Foreign Exchange	45	301	-85.0%	0	-
Ags	4,655	4,645	0.2%	4,405	5.7%
Ag Products	8,035,301	9,575,010	-16.1%	7,064,382	13.7%
GRAND TOTAL	104,897,342	95,077,379	10.3%	93,500,453	12.2%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

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.