

CME Exchange Open Interest Report - Monthly

	Open Interest NOV 2023	Open Interest NOV 2022	% CHG	Open Interest OCT 2023	% CHG
Interest Rate Futures					
13-Week U.S. T-Bill Futures	4,030	0	-	3,771	6.9%
1-MONTH EURODOLLAR	0	6,004	-100.0%	0	-
BSBY 3-MONTH FUTURES	3,020	15,046	-79.9%	2,982	1.3%
ESTR Basis Spread Futures	1,784	328	443.9%	909	96.3%
ESTR Futures	27,630	469	5,791.3%	21,611	27.9%
EURODOLLARS	0	7,255,847	-100.0%	0	-
FTIIE	182	91	100.0%	232	-21.6%
SOFR	12,078,949	8,967,624	34.7%	11,557,491	4.5%
SONIA	2,213	7,073	-68.7%	2,206	0.3%
Interest Rate Options					
EURODOLLARS	0	17,018,625	-100.0%	0	-
EURO MIDCURVE	0	2,916,801	-100.0%	0	-
SOFR	36,936,913	17,642,652	109.4%	33,082,601	11.7%
SOFR MIDCURVE	7,608,973	4,215,198	80.5%	6,840,934	11.2%
SOFR MISCURVE	0	0	-	0	-

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Equity Index Futures					
AIR	451,973	290,562	55.6%	397,621	13.7%
BITCOIN	21,585	16,402	31.6%	19,603	10.1%
E-mini FTSE China 50	0	0	0.0%	0	-
E-MINI MIDCAP	39,988	43,314	-7.7%	39,837	0.4%
E-MINI NASDAQ 100	286,362	256,803	11.5%	259,306	10.4%
E-MINI RUSSELL 1000	7,716	10,859	-28.9%	6,680	15.5%
E-MINI RUSSELL 1000 GROWTH	7,383	3,462	113.3%	6,547	12.8%
E-MINI RUSSELL 1000 VALUE	26,398	19,076	38.4%	20,252	30.3%
E-MINI RUSSELL 2000	557,395	483,060	15.4%	559,075	-0.3%
E-MINI S&P500	2,309,832	2,345,292	-1.5%	2,174,689	6.2%
E-MINI S&P500 ESG	16,614	14,775	12.4%	14,763	12.5%
ETHER	0	0	-	0	-
ETHER FUTURES	5,273	5,125	2.9%	4,127	27.8%
FT-SE 100	0	0	-	0	-
FTSE Emerging	0	0	-	0	-
IBOVESPA INDEX	12	16	-25.0%	12	0.0%
MICRO BITCOIN	10,244	11,733	-12.7%	7,862	30.3%
MICRO E-MINI NASDAQ 100	106,393	121,214	-12.2%	110,189	-3.4%
MICRO E-MINI RUSSELL 2000	22,965	24,794	-7.4%	23,021	-0.2%
MICRO E-MINI S&P500	156,854	217,108	-27.8%	184,925	-15.2%
MICRO ETHER	17,945	19,300	-7.0%	16,495	8.8%
NASDAQ-100 VOLATILITY	0	9	-100.0%	0	-
NASDAQ BIOTECH SECTOR	9	259	-96.5%	9	0.0%
Nearby BTIC+	0	0	-	0	-
NIKKEI 225 (\$) STOCK	16,887	15,739	7.3%	14,806	14.1%
NIKKEI 225 (YEN) STOCK	63,517	48,409	31.2%	54,581	16.4%
PHLX SEMICONDUCTOR SECTO	1,773	237	648.1%	2,278	-22.2%
S&P 500	96,831	75,091	29.0%	87,037	11.3%
S&P 500 ANNUAL DIVIDEND IND	270,477	274,800	-1.6%	246,086	9.9%
S&P 500 QUARLY DIVIDEND IND	48,626	16,205	200.1%	43,161	12.7%
S&P 600 SMALLCAP EMINI	727	0	-	787	-7.6%
S&P BIOTECHNOLOGY SECTOR	548	500	9.6%	357	53.5%
S&P COMMUNICATION SERVICE	7,665	3,503	118.8%	7,791	-1.6%
S&P CONSUMER DISCRETIONAR	7,266	4,104	77.0%	6,797	6.9%
S&P CONSUMER STAPLES SECT	23,538	16,544	42.3%	21,899	7.5%
S&P ENERGY SECTOR	37,872	32,767	15.6%	29,770	27.2%
S&P FINANCIAL SECTOR	36,016	25,229	42.8%	35,731	0.8%
S&P HEALTH CARE SECTOR	13,187	15,297	-13.8%	12,792	3.1%
S&P INDUSTRIAL SECTOR	14,521	22,702	-36.0%	14,057	3.3%
S&P MATERIALS SECTOR	19,933	7,644	160.8%	19,853	0.4%
S&P OIL & GAS EXPLORATION A	576	112	414.3%	676	-14.8%
S&P REAL ESTATE SECTOR	7,380	6,058	21.8%	7,233	2.0%
S&P REGIONAL BANKS SECTOR	1,631	50	3,162.0%	1,649	-1.1%
S&P RETAIL SECTOR	451	60	651.7%	298	51.3%
S&P TECHNOLOGY SECTOR	14,784	11,507	28.5%	11,655	26.8%
S&P UTILITIES SECTOR	36,176	17,977	101.2%	34,539	4.7%
S&P VALUE INDEX FUTURES	0	0	-	0	-
TOPIX (USD)	10	1	900.0%	0	-
TOPIX (YEN)	74	155	-52.3%	38	94.7%
WATER INDEX FUTURES	6	1	500.0%	2	200.0%

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Equity Index Options					
BITCOIN OPTIONS	7,616	6,263	21.6%	6,921	10.0%
E-MINI NASDAQ 100	231,108	178,747	29.3%	219,754	5.2%
E-MINI RUSSELL 2000	69,795	38,800	79.9%	35,609	96.0%
E-MINI S&P500	6,696,927	4,971,349	34.7%	6,077,948	10.2%
EOM S&P 500	0	0	-	0	-
ETHER OPTIONS	3,804	409	830.1%	3,872	-1.8%
EVENT CONTRACT S&P 500	0	0	-	0	0.0%
MICRO BITCOIN	7,920	2,920	171.2%	6,390	23.9%
MICRO E-MINI NASDAQ 100	7,853	6,071	29.4%	7,173	9.5%
Micro E-mini S&P 500	217,240	64,457	237.0%	140,813	54.3%
MICRO ETHER	44,859	54,039	-17.0%	16,100	178.6%
S&P 500	0	0	-	0	-
FX Futures					
AD/CD CROSS RATES	0	28	-100.0%	0	-
AD/JY CROSS RATES	937	932	0.5%	656	42.8%
AD/NE CROSS RATES	2,950	8,223	-64.1%	9,499	-68.9%
AUSTRALIAN DOLLAR	196,266	160,181	22.5%	196,866	-0.3%
BP/JY CROSS RATES	3,182	1,685	88.8%	2,167	46.8%
BP/SF CROSS RATES	2,233	2,936	-23.9%	2,024	10.3%
BRAZIL REAL	108,613	34,221	217.4%	67,068	61.9%
BRITISH POUND	215,947	226,793	-4.8%	229,991	-6.1%
CANADIAN DOLLAR	201,449	131,732	52.9%	198,528	1.5%
CD/JY CROSS RATES	40	53	-24.5%	45	-11.1%
CHILEAN PESO	0	0	-	0	-
CHINESE RENMINBI (CNH)	7,792	8,386	-7.1%	7,090	9.9%
CZECK KORUNA (EC)	0	0	-	0	-
CZECK KORUNA (US)	13	20	-35.0%	12	8.3%
EC/AD CROSS RATES	4,700	2,668	76.2%	4,617	1.8%
EC/CD CROSS RATES	4,178	3,871	7.9%	4,096	2.0%
EC/NOK CROSS RATES	1,972	3,386	-41.8%	1,661	18.7%
EC/SEK CROSS RATES	5,135	1,527	236.3%	5,135	0.0%
EFX/BP CROSS RATES	29,321	29,961	-2.1%	30,755	-4.7%
EFX/JY CROSS RATES	18,637	19,544	-4.6%	17,803	4.7%
EFX/SF CROSS RATES	18,208	11,430	59.3%	10,161	79.2%
E-MICRO USD/CAD	41	36	13.9%	43	-4.7%
E-MICRO USD/CHF	53	13	307.7%	47	12.8%
E-MICRO USD/JPY	326	118	176.3%	378	-13.8%
E-MINI EURO FX	10,186	13,916	-26.8%	9,993	1.9%
E-MINI JAPANESE YEN	2,120	4,731	-55.2%	1,801	17.7%
EURO FX	730,038	698,974	4.4%	694,962	5.0%
HUNGARIAN FORINT (EC)	5	1	400.0%	5	0.0%
HUNGARIAN FORINT (US)	134	5	2,580.0%	0	-
INDIAN RUPEE	1,351	1,222	10.6%	1,610	-16.1%
JAPANESE YEN	266,209	230,493	15.5%	277,272	-4.0%
KOREAN WON	221	156	41.7%	68	225.0%
MEXICAN PESO	255,365	305,563	-16.4%	199,078	28.3%
MICRO AUD/USD	6,965	5,559	25.3%	5,835	19.4%
MICRO CAD/USD	5,593	4,768	17.3%	5,296	5.6%

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FX Futures					
MICRO CHF/USD	3,465	2,172	59.5%	2,640	31.3%
MICRO EUR/USD	18,732	26,323	-28.8%	16,671	12.4%
MICRO GBP/USD	5,485	5,978	-8.2%	4,653	17.9%
MICRO INR/USD	4	25	-84.0%	5	-20.0%
MICRO JPY/USD	0	0	-	0	-
MICRO USD/CNH	0	0	-	0	-
NEW ZEALND DOLLAR	52,840	46,042	14.8%	57,676	-8.4%
NKR/USD CROSS RATE	1,428	641	122.8%	1,119	27.6%
POLISH ZLOTY (EC)	51	81	-37.0%	54	-5.6%
POLISH ZLOTY (US)	477	637	-25.1%	201	137.3%
RMB USD	0	0	-	0	-
RUSSIAN RUBLE	0	3	-100.0%	0	-
S.AFRICAN RAND	12,539	18,726	-33.0%	13,650	-8.1%
SF/JY CROSS RATES	1,725	1,598	7.9%	1,221	41.3%
SHEKEL	19	17	11.8%	95	-80.0%
SKR/USD CROSS RATES	1,201	2,622	-54.2%	966	24.3%
SWISS FRANC	58,611	39,879	47.0%	56,353	4.0%
TURKISH LIRA	52	26	100.0%	52	0.0%
USDZAR	10	0	-	25	-60.0%

FX Options

AUD/USD MONDAY OPTION WEE	64	26	146.2%	79	-19.0%
AUD/USD MONDAY OPTION WEE	22	1	2,100.0%	0	-
AUD/USD MONDAY OPTION WEE	12	0	-	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	0.0%
AUD/USD MONTHLY OPTIONS	59,453	62,024	-4.1%	51,893	14.6%
AUD/USD THURSDAY WKLY OPT	504	0	-	2	25,100.0%
AUD/USD THURSDAY WKLY OPT	0	0	-	0	-
AUD/USD THURSDAY WKLY OPT	0	0	-	0	-
AUD/USD THURSDAY WKLY OPT	0	0	-	0	-
AUD/USD THURSDAY WKLY OPT	0	0	-	0	-
AUD/USD TUESDAY WKLY OPT	5	0	-	55	-90.9%
AUD/USD TUESDAY WKLY OPT	1	0	-	0	-
AUD/USD TUESDAY WKLY OPT	0	0	-	0	-
AUD/USD TUESDAY WKLY OPT	0	0	-	0	-
AUD/USD TUESDAY WKLY OPT	0	0	-	0	0.0%
AUD/USD WKLY FRIDAY OPTION	977	763	28.0%	27	3,518.5%
AUD/USD WKLY FRIDAY OPTION	0	0	-	791	-100.0%
AUD/USD WKLY FRIDAY OPTION	1,099	605	81.7%	593	85.3%
AUD/USD WKLY FRIDAY OPTION	612	323	89.5%	599	2.2%
AUD/USD WKLY FRIDAY OPTION	711	252	182.1%	0	-
AUD/USD WKLY WED OPTIONS -	47	14	235.7%	33	42.4%
AUD/USD WKLY WED OPTIONS -	25	316	-92.1%	97	-74.2%
AUD/USD WKLY WED OPTIONS -	2	10	-80.0%	1	100.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	1	-100.0%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
BRL/USD MONTHLY OPTIONS	0	235	-100.0%	60	-100.0%
CAD/USD MONDAY OPTIONS WE	1,868	856	118.2%	26	7,084.6%
CAD/USD MONDAY OPTIONS WE	918	126	628.6%	153	500.0%

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.

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FX Options					
CAD/USD MONDAY OPTIONS WE	1,448	0	-	4	36,100.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	0.0%
CAD/USD MONTHLY OPTIONS	76,749	214,745	-64.3%	83,978	-8.6%
CAD/USD THURSDAY WKLY OPT	128	0	-	482	-73.4%
CAD/USD THURSDAY WKLY OPT	0	0	-	0	-
CAD/USD THURSDAY WKLY OPT	0	0	-	0	-
CAD/USD THURSDAY WKLY OPT	0	0	-	0	-
CAD/USD THURSDAY WKLY OPT	0	0	-	0	-
CAD/USD TUESDAY WKLY OPT	124	0	-	877	-85.9%
CAD/USD TUESDAY WKLY OPT	0	0	-	0	-
CAD/USD TUESDAY WKLY OPT	0	0	-	0	-
CAD/USD TUESDAY WKLY OPT	0	0	-	0	-
CAD/USD TUESDAY WKLY OPT	0	0	-	0	0.0%
CAD/USD WKLY FRIDAY OPTION	3,526	3,097	13.9%	174	1,926.4%
CAD/USD WKLY FRIDAY OPTION	0	0	-	1,480	-100.0%
CAD/USD WKLY FRIDAY OPTION	1,426	1,274	11.9%	1,136	25.5%
CAD/USD WKLY FRIDAY OPTION	1,235	260	375.0%	788	56.7%
CAD/USD WKLY FRIDAY OPTION	379	4	9,375.0%	0	-
CAD/USD WKLY WED OPTIONS -	1,399	707	97.9%	797	75.5%
CAD/USD WKLY WED OPTIONS -	460	229	100.9%	367	25.3%
CAD/USD WKLY WED OPTIONS -	475	10	4,650.0%	203	134.0%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
CHF/USD MONTHLY OPTIONS	17,200	13,131	31.0%	10,874	58.2%
CHF/USD WKLY FRIDAY OPTION	113	164	-31.1%	0	-
CHF/USD WKLY FRIDAY OPTION	0	0	-	43	-100.0%
CHF/USD WKLY FRIDAY OPTION	2,234	187	1,094.7%	691	223.3%
CHF/USD WKLY FRIDAY OPTION	2,161	139	1,454.7%	156	1,285.3%
CHF/USD WKLY FRIDAY OPTION	600	83	622.9%	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	655	142	361.3%	451	45.2%
EUR/USD MONDAY OPTION WEE	54	54	0.0%	1,252	-95.7%
EUR/USD MONDAY OPTION WEE	332	225	47.6%	211	57.3%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	0	0.0%
EUR/USD MONTHLY OPTIONS	313,815	351,823	-10.8%	303,322	3.5%
EUR/USD THURSDAY WKLY OPT	3,124	0	-	709	340.6%
EUR/USD THURSDAY WKLY OPT	0	0	-	2	-100.0%
EUR/USD THURSDAY WKLY OPT	0	0	-	0	-
EUR/USD THURSDAY WKLY OPT	0	0	-	0	-
EUR/USD THURSDAY WKLY OPT	0	0	-	0	-
EUR/USD TUESDAY WKLY OPT	953	0	-	69	1,281.2%
EUR/USD TUESDAY WKLY OPT	0	0	-	0	-
EUR/USD TUESDAY WKLY OPT	0	0	-	0	-
EUR/USD TUESDAY WKLY OPT	0	0	-	0	-
EUR/USD TUESDAY WKLY OPT	0	0	-	0	0.0%
EUR/USD WKLY FRIDAY OPTION	7,809	11,400	-31.5%	101	7,631.7%
EUR/USD WKLY FRIDAY OPTION	0	0	-	5,131	-100.0%
EUR/USD WKLY FRIDAY OPTION	2,537	5,228	-51.5%	9,132	-72.2%

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FX Options					
EUR/USD WKLY FRIDAY OPTION	1,608	1,151	39.7%	2,028	-20.7%
EUR/USD WKLY FRIDAY OPTION	426	7	5,985.7%	0	-
EUR/USD WKLY WED OPTIONS -	4,350	2,810	54.8%	7,028	-38.1%
EUR/USD WKLY WED OPTIONS -	2,531	1,711	47.9%	2,155	17.4%
EUR/USD WKLY WED OPTIONS -	566	311	82.0%	222	155.0%
EUR/USD WKLY WED OPTIONS -	81	0	-	108	-25.0%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
EVENT CONTRACT EUR/USD	0	0	0.0%	0	0.0%
GBP/USD MONDAY OPTION WEE	286	0	0.0%	184	55.4%
GBP/USD MONDAY OPTION WEE	50	5	900.0%	1	4,900.0%
GBP/USD MONDAY OPTION WEE	15	0	-	2	650.0%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	0.0%
GBP/USD MONTHLY OPTIONS	100,216	119,193	-15.9%	110,917	-9.6%
GBP/USD THURSDAY WKLY OPT	63	0	-	36	75.0%
GBP/USD THURSDAY WKLY OPT	0	0	-	0	-
GBP/USD THURSDAY WKLY OPT	0	0	-	0	-
GBP/USD THURSDAY WKLY OPT	0	0	-	0	-
GBP/USD THURSDAY WKLY OPT	0	0	-	0	-
GBP/USD TUESDAY WKLY OPT	17	0	-	85	-80.0%
GBP/USD TUESDAY WKLY OPT	5	0	-	0	-
GBP/USD TUESDAY WKLY OPT	0	0	-	0	-
GBP/USD TUESDAY WKLY OPT	0	0	-	0	-
GBP/USD TUESDAY WKLY OPT	0	0	-	0	0.0%
GBP/USD WKLY FRIDAY OPTION	1,112	1,342	-17.1%	68	1,535.3%
GBP/USD WKLY FRIDAY OPTION	0	0	-	1,631	-100.0%
GBP/USD WKLY FRIDAY OPTION	554	1,181	-53.1%	527	5.1%
GBP/USD WKLY FRIDAY OPTION	491	599	-18.0%	1,137	-56.8%
GBP/USD WKLY FRIDAY OPTION	606	492	23.2%	0	-
GBP/USD WKLY WED OPTIONS -	197	436	-54.8%	496	-60.3%
GBP/USD WKLY WED OPTIONS -	2	10	-80.0%	62	-96.8%
GBP/USD WKLY WED OPTIONS -	13	2	550.0%	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
JPY/USD MONDAY OPTION WEE	1,439	44	3,170.5%	1,873	-23.2%
JPY/USD MONDAY OPTION WEE	538	510	5.5%	10	5,280.0%
JPY/USD MONDAY OPTION WEE	1,874	100	1,774.0%	3	62,366.7%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	0.0%
JPY/USD MONTHLY OPTIONS	158,587	134,418	18.0%	126,814	25.1%
JPY/USD THURSDAY WKLY OPT	157	0	-	281	-44.1%
JPY/USD THURSDAY WKLY OPT	0	0	-	0	-
JPY/USD THURSDAY WKLY OPT	0	0	-	0	-
JPY/USD THURSDAY WKLY OPT	0	0	-	0	-
JPY/USD THURSDAY WKLY OPT	0	0	-	0	-
JPY/USD TUESDAY WKLY OPT W	45	0	-	5	800.0%
JPY/USD TUESDAY WKLY OPT W	0	0	-	0	-
JPY/USD TUESDAY WKLY OPT W	0	0	-	0	-
JPY/USD TUESDAY WKLY OPT W	0	0	-	0	-
JPY/USD TUESDAY WKLY OPT W	0	0	-	0	0.0%
JPY/USD WKLY FRIDAY OPTION	4,565	5,735	-20.4%	14	32,507.1%

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FX Options					
JPY/USD WKLY FRIDAY OPTION	0	0	-	6,784	-100.0%
JPY/USD WKLY FRIDAY OPTION	1,238	4,227	-70.7%	1,726	-28.3%
JPY/USD WKLY FRIDAY OPTION	2,245	410	447.6%	779	188.2%
JPY/USD WKLY FRIDAY OPTION	440	21	1,995.2%	0	-
JPY/USD WKLY WED OPTIONS -	2,360	1,594	48.1%	5,123	-53.9%
JPY/USD WKLY WED OPTIONS -	4,305	1,194	260.6%	1,586	171.4%
JPY/USD WKLY WED OPTIONS -	785	0	-	270	190.7%
JPY/USD WKLY WED OPTIONS -	0	0	-	110	-100.0%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
MXN/USD MONTHLY OPTIONS	7,100	2,277	211.8%	13,772	-48.4%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	100	-100.0%	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	85	9,767	-99.1%	87	-2.3%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
RUB/USD MONTHLY OPTIONS	0	0	-	0	-
USD/CNH MONTHLY OPTIONS	820	0	-	770	6.5%
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	-
ZAR/USD MONTHLY OPTIONS	0	0	-	0	-

CME Exchange Open Interest Report - Monthly

	Open Interest NOV 2023	Open Interest NOV 2022	% CHG	Open Interest OCT 2023	% CHG
Ag Products Futures					
BLOCK CHEESE	2,358	819	187.9%	2,778	-15.1%
BUTTER CS	8,245	9,896	-16.7%	9,917	-16.9%
CASH-SETTLED CHEESE	17,204	17,783	-3.3%	19,678	-12.6%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	270,676	293,182	-7.7%	283,440	-4.5%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	7,651	11,981	-36.1%	7,799	-1.9%
DRY WHEY	2,541	2,732	-7.0%	2,653	-4.2%
FEEDER CATTLE	50,271	49,320	1.9%	49,532	1.5%
GOLDMAN SACHS	571	1,082	-47.2%	610	-6.4%
GSCI EXCESS RETURN FUT	36,381	48,307	-24.7%	35,583	2.2%
HDD EURO SEASONAL STRIP	0	2,375	-100.0%	0	-
HDD SEASONAL STRIP	0	3,900	-100.0%	0	-
HDD WEATHER	4,050	12,575	-67.8%	1,650	145.5%
HDD WEATHER EUROPEAN	3,525	4,050	-13.0%	250	1,310.0%
HOGS	188,400	192,554	-2.2%	194,624	-3.2%
HOUSING INDEX	82	58	41.4%	80	2.5%
LUMBER	5,957	2,967	100.8%	8,972	-33.6%
MALAYSIAN PALM SWAP	0	0	-	0	-
MILK	22,992	26,376	-12.8%	23,427	-1.9%
MLK MID OPTIONS	0	1	-100.0%	0	-
NFD MILK	8,614	10,417	-17.3%	9,224	-6.6%
OTC SP GSCI ER SWAP	58,917	0	-	56,430	4.4%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOUT	378	680	-44.4%	340	11.2%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-
USD CRUDE PALM OIL	43,411	45,678	-5.0%	44,917	-3.4%

CME Exchange Open Interest Report - Monthly

	Open Interest NOV 2023	Open Interest NOV 2022	% CHG	Open Interest OCT 2023	% CHG
Ag Products Options					
BLOCK CHEESE	2,496	409	510.3%	2,389	4.5%
BUTTER CS	3,661	4,920	-25.6%	7,381	-50.4%
CASH-SETTLED CHEESE	21,706	29,539	-26.5%	28,399	-23.6%
CATTLE	324,400	237,572	36.5%	276,889	17.2%
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CLASS IV MILK	40,149	35,808	12.1%	39,323	2.1%
DRY WHEY	2,024	1,810	11.8%	1,927	5.0%
FEEDER CATTLE	63,715	33,402	90.8%	62,758	1.5%
HDD EURO SEASONAL STRIP	28,000	6,750	314.8%	28,000	0.0%
HDD SEASONAL STRIP	58,500	4,000	1,362.5%	55,000	6.4%
HDD WEATHER	39,300	8,100	385.2%	26,300	49.4%
HDD WEATHER EUROPEAN	0	1,000	-100.0%	0	-
HOGS	350,726	243,532	44.0%	320,430	9.5%
LUMBER	387	138	180.4%	392	-1.3%
LV CATL CSO	0	0	-	0	-
MILK	84,304	99,995	-15.7%	85,826	-1.8%
MLK MID OPTIONS	11	6	83.3%	10	10.0%
NFD MILK	17,824	11,926	49.5%	20,994	-15.1%
PACIFIC RIM DAT SS WTHR	9,000	0	-	9,000	0.0%
PORK CUTOUT	0	10	-100.0%	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	12,117,808	16,252,482	-25.4%	11,589,202	4.6%
Equity Index Futures	4,765,413	4,477,855	6.4%	4,498,886	5.9%
FX Futures	2,256,819	2,057,902	9.7%	2,139,943	5.5%
Ag Products Futures	732,224	736,733	-0.6%	751,904	-2.6%
TOTAL FUTURES	19,872,264	23,524,972	-15.5%	18,979,935	4.7%
TOTAL OPTIONS GROUP					
Interest Rate Options	44,545,886	41,793,276	6.6%	39,923,535	11.6%
Equity Index Options	7,287,122	5,323,055	36.9%	6,514,580	11.9%
FX Options	805,028	958,100	-16.0%	763,534	5.4%
Ag Products Options	1,046,203	718,917	45.5%	965,018	8.4%
TOTAL OPTIONS	53,684,239	48,793,348	10.0%	48,166,667	11.5%
TOTAL COMBINED					
Interest Rate	56,663,694	58,045,758	-2.4%	51,512,737	10.0%
Equity Index	12,052,535	9,800,910	23.0%	11,013,466	9.4%
FX	3,061,847	3,016,002	1.5%	2,903,477	5.5%
Ag Products	1,778,427	1,455,650	22.2%	1,716,922	3.6%
GRAND TOTAL	73,556,503	72,318,320	1.7%	67,146,602	9.5%