

CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2024	Open Interest FEB 2023	% CHG	Open Interest JAN 2024	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	67,576	-100.0%	0	-
10-YR Eris SOFR	80,209	1,117	7,080.8%	80,257	-0.1%
10-YR MAC LIBOR	0	16,725	-100.0%	0	-
10-YR MAC SOFR	0	9	-100.0%	0	-
10-YR NOTE	4,304,156	4,304,483	0.0%	4,793,608	-10.2%
10Y YIELD	6,511	5,125	27.0%	1,867	248.7%
13-Week U.S. T-Bill Futures	5,776	0	-	6,433	-10.2%
15-YR Eris LIBOR	0	0	-	0	-
1-MONTH EURODOLLAR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	7,320	11,258	-35.0%	7,409	-1.2%
20-YR BOND	0	416	-100.0%	0	-
2-YR Eris LIBOR	0	43,071	-100.0%	0	-
2-YR Eris SOFR	19,495	7,095	174.8%	19,098	2.1%
2-YR NOTE	3,695,788	2,644,151	39.8%	3,951,527	-6.5%
2Y YIELD	525	1,656	-68.3%	576	-8.9%
30-Year UMBS TBA Futures - 2.5%	0	19	-100.0%	0	-
30-Year UMBS TBA Futures - 3.0%	112	44	154.5%	565	-80.2%
30-Year UMBS TBA Futures - 3.5%	197	24	720.8%	328	-39.9%
30-Year UMBS TBA Futures - 4.0%	414	80	417.5%	220	88.2%
30-Year UMBS TBA Futures - 4.5%	343	73	369.9%	586	-41.5%
30-Year UMBS TBA Futures - 5.0%	824	86	858.1%	774	6.5%
30-Year UMBS TBA Futures - 5.5%	1,271	51	2,392.2%	857	48.3%
30-Year UMBS TBA Futures - 6.0%	1,446	120	1,105.0%	961	50.5%
30-YR BOND	1,498,762	1,211,107	23.8%	1,430,618	4.8%
30-YR Eris LIBOR	0	2,273	-100.0%	0	-
30-YR MAC LIBOR	0	0	-	0	-
30-YR SWAP RATE	2,273	0	-	2,273	0.0%
30Y YIELD	29	145	-80.0%	39	-25.6%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	21,531	-100.0%	0	-
3-YR Eris SOFR	16,837	2,838	493.3%	14,131	19.1%
3-YR NOTE	10,788	10,026	7.6%	10,254	5.2%
4-YR Eris LIBOR	0	7,482	-100.0%	0	-
4-YR Eris SOFR	5,283	1,808	192.2%	5,323	-0.8%
5-YR Eris LIBOR	0	25,932	-100.0%	0	-
5-YR Eris SOFR	39,719	4,456	791.4%	34,730	14.4%
5-YR MAC LIBOR	0	5,739	-100.0%	0	-
5-YR MAC SOFR	0	44	-100.0%	0	-
5-YR NOTE	5,822,423	4,182,168	39.2%	5,958,277	-2.3%
5Y YIELD	0	323	-100.0%	3	-100.0%
7-YR Eris LIBOR	0	20,222	-100.0%	0	-
7-YR Eris SOFR	17,214	33	52,063.6%	16,313	5.5%
BSBY 3-MONTH FUTURES	1,046	12,169	-91.4%	1,043	0.3%
ESTR Basis Spread Futures	4,460	699	538.1%	4,615	-3.4%
ESTR Futures	36,907	1,218	2,930.1%	34,271	7.7%
EURODOLLARS	0	5,709,872	-100.0%	0	-
FED FUND	2,101,113	2,008,904	4.6%	2,035,892	3.2%
FTIIE	178	135	31.9%	118	50.8%
SOFR	12,096,249	10,711,400	12.9%	11,366,439	6.4%

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Interest Rate Futures					
SONIA	436	5,143	-91.5%	491	-11.2%
UBSBM	119	0	-	204	-41.7%
Ultra 10-Year Note	2,120,981	1,530,947	38.5%	2,168,989	-2.2%
ULTRA T-BOND	1,622,229	1,475,411	10.0%	1,649,786	-1.7%
Interest Rate Options					
10-YR NOTE	2,952,176	2,412,311	22.4%	2,628,097	12.3%
2-YR NOTE	252,120	56,222	348.4%	205,000	23.0%
30-YR BOND	567,595	505,586	12.3%	601,353	-5.6%
5-YR NOTE	1,045,023	1,301,359	-19.7%	1,013,840	3.1%
EURODOLLARS	0	8,361,194	-100.0%	0	-
EURO MIDCURVE	0	847,456	-100.0%	0	-
FED FUND	0	2	-100.0%	0	-
SOFR	36,603,987	32,376,384	13.1%	36,189,834	1.1%
SOFR MIDCURVE	6,371,022	7,831,144	-18.6%	6,507,453	-2.1%
SOFR MISCURVE	0	700	-100.0%	0	-
Ultra 10-Year Note	6,762	70	9,560.0%	5,344	26.5%
ULTRA 10-YEAR NOTE	31	0	-	0	-
ULTRA T-BOND	5,788	586	887.7%	8,166	-29.1%

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Equity Index Futures					
NIKKEI 225 (\$) STOCK	18,009	13,042	38.1%	16,506	9.1%
NIKKEI 225 (YEN) STOCK	53,166	42,383	25.4%	48,703	9.2%
PHLX SEMICONDUCTOR SECTO	1,552	213	628.6%	1,447	7.3%
S&P 500	57,001	69,722	-18.2%	54,610	4.4%
S&P 500 ANNUAL DIVIDEND IND	215,225	180,765	19.1%	203,907	5.6%
S&P 500 QUARLY DIVIDEND IND	57,321	25,783	122.3%	55,470	3.3%
S&P 600 SMALLCAP EMINI	733	0	-	728	0.7%
S&P BIOTECHNOLOGY SECTOR	476	580	-17.9%	485	-1.9%
S&P COMMUNICATION SERVICE	10,125	2,915	247.3%	7,833	29.3%
S&P CONSUMER DISCRETIONAR	7,152	4,383	63.2%	6,872	4.1%
S&P CONSUMER STAPLES SECT	24,543	15,417	59.2%	18,857	30.2%
S&P ENERGY SECTOR	27,999	24,470	14.4%	24,260	15.4%
S&P FINANCIAL SECTOR	44,145	38,602	14.4%	39,821	10.9%
S&P HEALTH CARE SECTOR	10,577	20,413	-48.2%	10,499	0.7%
S&P INDUSTRIAL SECTOR	18,135	22,842	-20.6%	16,536	9.7%
S&P MATERIALS SECTOR	11,789	6,149	91.7%	10,909	8.1%
S&P OIL & GAS EXPLORATION A	338	66	412.1%	319	6.0%
S&P REAL ESTATE SECTOR	17,921	12,177	47.2%	25,829	-30.6%
S&P REGIONAL BANKS SECTOR	526	32	1,543.8%	493	6.7%
S&P RETAIL SECTOR	220	48	358.3%	17	1,194.1%
S&P TECHNOLOGY SECTOR	12,196	13,255	-8.0%	13,539	-9.9%
S&P UTILITIES SECTOR	38,152	22,043	73.1%	36,073	5.8%
TOPIX (USD)	25	0	-	10	150.0%
TOPIX (YEN)	143	152	-5.9%	130	10.0%
WATER INDEX FUTURES	2	1	100.0%	6	-66.7%
Equity Index Options					
BITCOIN OPTIONS	6,883	7,212	-4.6%	5,567	23.6%
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	139	653	-78.7%	124	12.1%
E-MINI NASDAQ 100	212,361	168,590	26.0%	202,202	5.0%
E-MINI RUSSELL 2000	71,320	36,649	94.6%	70,869	0.6%
E-MINI S&P500	7,040,574	4,787,751	47.1%	5,892,188	19.5%
ETHER OPTIONS	3,792	1,442	163.0%	3,425	10.7%
EVENT CONTRACT S&P 500	0	0	-	0	0.0%
MICRO BITCOIN	5,084	3,225	57.6%	5,070	0.3%
MICRO E-MINI NASDAQ 100	9,547	6,230	53.2%	8,193	16.5%
Micro E-mini S&P 500	178,491	65,360	173.1%	176,308	1.2%
MICRO ETHER	19,336	16,023	20.7%	22,139	-12.7%
S&P 500	20,261	0	-	4,275	373.9%

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Metals Futures					
ALUMINUM	60,073	59,118	1.6%	60,648	-0.9%
COBALT METAL FUTURES	19,102	17,670	8.1%	19,823	-3.6%
COMEX COPPER	190,765	196,143	-2.7%	225,894	-15.6%
COMEX E-Mini GOLD	1,185	1,042	13.7%	1,028	15.3%
COMEX E-Mini SILVER	412	364	13.2%	509	-19.1%
COMEX GOLD	424,082	426,890	-0.7%	432,793	-2.0%
COMEX MINY COPPER	291	331	-12.1%	508	-42.7%
COMEX SILVER	142,861	123,900	15.3%	136,386	4.7%
COPPER	10,334	19,050	-45.8%	12,367	-16.4%
FERROUS PRODUCTS	5,927	6,831	-13.2%	4,492	31.9%
GOLD	540	813	-33.6%	513	5.3%
HOT ROLLED COIL STEEL FUTU	6,167	7,102	-13.2%	6,307	-2.2%
IRON ORE CHINA	180	615	-70.7%	286	-37.1%
LITHIUM CARBONATE FUTURES	150	0	-	225	-33.3%
METALS	22,340	1,891	1,081.4%	19,654	13.7%
MICRO GOLD	26,532	20,785	27.6%	27,642	-4.0%
MOLYBDENUM OXIDE FUTURES	1,179	0	-	1,192	-1.1%
NYMEX HOT ROLLED STEEL	26,511	24,116	9.9%	25,158	5.4%
NYMEX PLATINUM	92,494	68,075	35.9%	72,619	27.4%
PALLADIUM	20,800	11,770	76.7%	23,610	-11.9%
SILVER	8,950	8,059	11.1%	9,729	-8.0%
URANIUM	100	800	-87.5%	0	-
Metals Options					
ALUMINUM	1,692	215	687.0%	652	159.5%
COMEX COPPER	98,562	114,535	-13.9%	108,406	-9.1%
COMEX GOLD	728,454	654,345	11.3%	727,990	0.1%
COMEX SILVER	77,537	98,392	-21.2%	92,005	-15.7%
COPPER	2,843	1,067	166.4%	2,835	0.3%
GOLD	43,411	26,474	64.0%	42,578	2.0%
IRON ORE CHINA	360	0	-	360	0.0%
NYMEX HOT ROLLED STEEL	10,559	9,280	13.8%	12,392	-14.8%
NYMEX PLATINUM	18,416	16,986	8.4%	11,643	58.2%
PALLADIUM	1,421	1,749	-18.8%	1,574	-9.7%
SILVER	9,343	4,701	98.7%	7,230	29.2%
Energy Futures					
AEP-DAYTON HUB DAILY	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	4,170	4,180	-0.2%	4,615	-9.6%
ARGUS PROPAN FAR EST INDE	6,688	5,793	15.4%	7,134	-6.3%
ARGUS PROPAN(SAUDI ARAMC	2,022	2,237	-9.6%	2,141	-5.6%
BRENT BALMO SWAP	0	0	-	25	-100.0%
BRENT CALENDAR SWAP	16,158	35,461	-54.4%	16,467	-1.9%
BRENT FINANCIAL FUTURES	90	210	-57.1%	100	-10.0%
BRENT OIL LAST DAY	116,850	151,381	-22.8%	129,812	-10.0%
CAR VINTAGE	10,763	27,826	-61.3%	10,558	1.9%
CEU ENERGY	57	0	-	205	-72.2%

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Energy Futures					
CHICAGO ETHANOL SWAP	56,002	34,108	64.2%	45,412	23.3%
CHICAGO ULSD PL VS HO SPR	2,383	2,355	1.2%	1,971	20.9%
CHICAGO UNL GAS PL VS RBO	975	0	-	400	143.8%
CONWAY NATURAL GASOLINE (417	475	-12.2%	499	-16.4%
CONWAY NORMAL BUTANE (OPI	754	422	78.7%	1,549	-51.3%
CONWAY PROPANE 5 DECIMALS	18,970	24,360	-22.1%	22,044	-13.9%
CRUDE OIL	0	0	-	0	-
CRUDE OIL LAST DAY	975	2,700	-63.9%	1,100	-11.4%
CRUDE OIL OUTRIGHTS	289,510	201,833	43.4%	287,212	0.8%
CRUDE OIL PHY	1,631,908	1,765,062	-7.5%	1,787,575	-8.7%
CRUDE OIL SPRDS	225,642	193,141	16.8%	229,749	-1.8%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	0	0	-	0	-
DATED TO FRONTLINE BRENT	0	2,035	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	1,075	0	-	1,225	-12.2%
DUTCH TTF NATURAL GAS CAL	3,135	2,641	18.7%	3,058	2.5%
EIA FLAT TAX ONHWAY DIESE	1,370	1,611	-15.0%	1,582	-13.4%
EMMISSIONS	26	61	-57.4%	26	0.0%
ETHANOL	0	0	-	0	-
ETHANOL SWAP	335	815	-58.9%	450	-25.6%
ETHANOL T2 FOB ROTT INCL DU	7,166	6,224	15.1%	8,071	-11.2%
EURO 3.5% FUEL OIL RDAM B	0	0	-	0	-
EURO GASOIL 10 CAL SWAP	0	3	-100.0%	0	-
EURO GASOIL 10PPM VS ICE	0	330	-100.0%	0	-
EUROPE 1% FUEL OIL NWE CA	0	0	-	0	-
EUROPE 3.5% FUEL OIL RDAM	211	128	64.8%	59	257.6%
EUROPEAN GASOIL (ICE)	1,030	1,157	-11.0%	1,035	-0.5%
EUROPEAN NAPHTHA BALMO	20	18	11.1%	0	-
EUROPEAN NAPHTHA CRACK SP	5,287	1,874	182.1%	5,785	-8.6%
EUROPE DATED BRENT SWAP	850	0	-	0	-
EUROPE NAPHTHA CALSWAP	1,289	945	36.4%	1,203	7.1%
EURO PROPANE CIF ARA SWA	1,942	2,927	-33.7%	2,163	-10.2%
FREIGHT MARKETS	1,244	523	137.9%	1,334	-6.7%
FUEL OIL CRACK VS ICE	480	36	1,233.3%	420	14.3%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-
FUELOIL SWAP:CARGOES VS.B	0	0	-	0	-
GAS EURO-BOB OXY NWE BARG	877	181	384.5%	704	24.6%
GAS EURO-BOB OXY NWE BARG	6,470	3,008	115.1%	6,021	7.5%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	0	0	-	0	-
GASOIL 10PPM VS ICE SWAP	11	12	-8.3%	12	-8.3%
GASOIL CALENDAR SWAP	39	79	-50.6%	49	-20.4%
GASOIL CRACK SPREAD CALEN	1,055	90	1,072.2%	705	49.6%
GASOIL MINI CALENDAR SWAP	833	469	77.6%	672	24.0%
GERMAN POWER BASELOAD CA	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	10,522	7,993	31.6%	8,853	18.9%
GRP THREE UNL GS (PLT) VS	8,970	5,745	56.1%	7,090	26.5%
GULF COAST 3% FUEL OIL BA	0	0	-	38	-100.0%

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Energy Futures					
GULF COAST JET VS NYM 2 H	15,682	11,205	40.0%	13,564	15.6%
GULF COAST NO.6 FUEL OIL	22,636	19,101	18.5%	22,429	0.9%
GULF COAST ULSD CALENDAR	1,468	1,712	-14.3%	1,706	-14.0%
GULF COAST ULSD CRACK SPR	0	0	-	0	-
HEATING OIL BALMO CLNDR S	375	89	321.3%	1,779	-78.9%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	310,984	246,341	26.2%	349,110	-10.9%
HENRY HUB SWAP	379,081	433,543	-12.6%	386,998	-2.0%
HTG OIL	72	81	-11.1%	80	-10.0%
ICE BRENT DUBAI SWAP	0	100	-100.0%	0	-
INDONESIAN COAL ICI4	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	27	0	-	0	-
JAPAN C&F NAPHTHA SWAP	484	401	20.7%	480	0.8%
JAPAN NAPHTHA BALMO SWAP	0	8	-100.0%	0	-
JET CIF NWE VS ICE	224	720	-68.9%	234	-4.3%
JET FUEL UP-DOWN BALMO CL	745	1,738	-57.1%	2,085	-64.3%
JKM LNG Futures	0	600	-100.0%	0	-
LA CARB DIESEL (OPIS) SWA	1,911	950	101.2%	1,614	18.4%
LA CARBOB GASOLINE(OPIS)S	0	150	-100.0%	0	-
LA JET (OPIS) SWAP	2,560	1,100	132.7%	2,450	4.5%
LLS (ARGUS) VS WTI SWAP	220	1,062	-79.3%	240	-8.3%
LTD NAT GAS	366,838	377,682	-2.9%	359,040	2.2%
MARS (ARGUS) VS WTI SWAP	0	0	-	0	-
MARS (ARGUS) VS WTI TRD M	10,985	23,644	-53.5%	9,740	12.8%
MCCLOSKEY ARA ARGS COAL	4,696	6,493	-27.7%	4,981	-5.7%
MCCLOSKEY RCH BAY COAL	0	116	-100.0%	0	-
MINI GAS EUROBOB OXY NWE A	0	10	-100.0%	0	-
MINI RBOB V. EBOBARG NWE BF	0	0	-	0	-
MINI RBOB V. EBOB(ARGUS) NW	218	398	-45.2%	169	29.0%
MINY HTG OIL	2	1	100.0%	1	100.0%
MINY NATURAL GAS	18,079	12,642	43.0%	17,372	4.1%
MINY RBOB GAS	0	4	-100.0%	0	0.0%
MINY WTI CRUDE OIL	2,967	3,876	-23.5%	3,206	-7.5%
MJC FUT	60	0	-	60	0.0%
MNC FUT	786	1,888	-58.4%	850	-7.5%
MONT BELVIEU ETHANE 5 DECI	46,911	53,986	-13.1%	45,892	2.2%
MONT BELVIEU ETHANE OPIS B	957	515	85.8%	565	69.4%
MONT BELVIEU LDH PROPANE 5	166,232	155,027	7.2%	164,484	1.1%
MONT BELVIEU LDH PROPANE C	1,991	1,755	13.4%	2,428	-18.0%
MONT BELVIEU NATURAL GASO	30,796	36,702	-16.1%	30,628	0.5%
MONT BELVIEU NATURAL GASO	1,075	870	23.6%	1,125	-4.4%
MONT BELVIEU NORMAL BUTAN	60,380	46,400	30.1%	58,303	3.6%
MONT BELVIEU NORMAL BUTAN	1,635	352	364.5%	1,362	20.0%
NATURAL GAS	200,845	193,776	3.6%	194,762	3.1%
NATURAL GAS PEN SWP	140,142	151,386	-7.4%	136,389	2.8%
NATURAL GAS PHY	1,503,463	1,239,613	21.3%	1,484,828	1.3%
NEPOOL INTR HUB 5MW D AH	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-
NEW YORK ETHANOL SWAP	1,055	980	7.7%	1,265	-16.6%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2024	Open Interest FEB 2023	% CHG	Open Interest JAN 2024	% CHG
Energy Futures					
N ILLINOIS HUB DAILY	0	0	-	0	-
NY1% VS GC SPREAD SWAP	0	0	-	0	-
NY HARBOR HEAT OIL SWP	12,069	8,825	36.8%	14,232	-15.2%
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
NY HARBOR RESIDUAL FUEL 1	0	325	-100.0%	0	-
NYH NO 2 CRACK SPREAD CAL	17,464	7,529	132.0%	18,373	-4.9%
NYISO ZONE G 5MW D AH PK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	1,913	2,516	-24.0%	1,749	9.4%
PETROCHEMICALS	10,736	11,523	-6.8%	11,522	-6.8%
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-
PETRO CRCKS & SPRDS NA	27,306	25,827	5.7%	29,518	-7.5%
PETRO CRK&SPRD EURO	1,332	1,706	-21.9%	1,623	-17.9%
PETROLEUM PRODUCTS	4,353	8,820	-50.6%	3,913	11.2%
PETROLEUM PRODUCTS ASIA	798	722	10.5%	802	-0.5%
PETRO OUTRIGHT EURO	13,872	14,940	-7.1%	14,033	-1.1%
PETRO OUTRIGHT NA	4,072	1,904	113.9%	6,578	-38.1%
PJM AD HUB 5MW REAL TIME	0	0	-	0	-
PJM DAILY	0	126	-100.0%	0	-
PJM NI HUB 5MW REAL TIME	0	0	-	0	-
PJM WESTH RT OFF-PEAK	0	0	-	0	-
PJM WESTH RT PEAK	0	13,419	-100.0%	0	-
PLASTICS	5,298	4,003	32.4%	4,915	7.8%
PREMIUM UNLD 10P FOB MED	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	740	1,047	-29.3%	1,427	-48.1%
PROPANE NON-LDH MT. BEL (OF	43,774	41,154	6.4%	41,561	5.3%
RBOB CALENDAR SWAP	9,013	14,207	-36.6%	8,232	9.5%
RBOB CRACK SPREAD	5,595	4,650	20.3%	6,425	-12.9%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	54	54	0.0%	60	-10.0%
RBOB GASOLINE BALMO CLNDR	0	314	-100.0%	1,442	-100.0%
RBOB PHY	375,286	300,229	25.0%	372,130	0.8%
RBOB VS HEATING OIL SWAP	0	305	-100.0%	0	-
SINGAPORE 180CST BALMO	0	0	-	2	-100.0%
SINGAPORE 380CST BALMO	0	0	-	0	-
SINGAPORE 380CST FUEL OIL	348	257	35.4%	431	-19.3%
SINGAPORE FUEL 180CST CAL	29	8	262.5%	6	383.3%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
SINGAPORE FUEL OIL SPREAD	0	107	-100.0%	0	-
SINGAPORE GASOIL	324	442	-26.7%	308	5.2%
SINGAPORE GASOIL CALENDAR	230	55	318.2%	247	-6.9%
SINGAPORE GASOIL SWAP	340	800	-57.5%	504	-32.5%
SINGAPORE GASOIL VS ICE	0	2,148	-100.0%	0	-
SINGAPORE JET KERO GASOIL	0	1,899	-100.0%	0	-
SINGAPORE JET KEROSENE SW	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	25	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	0	100	-100.0%	0	-
TC5 RAS TANURA TO YOKOHAM	0	110	-100.0%	0	-
TD3 MEG TO JAPAN 250K MT	1,205	1,975	-39.0%	1,260	-4.4%
ULSD UP-DOWN BALMO SWP	7,526	4,450	69.1%	8,495	-11.4%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
UP DOWN GC ULSD VS NMX HO	49,783	28,175	76.7%	43,845	13.5%
WTI-BRENT BULLET SWAP	252	0	-	0	-
WTI-BRENT CALENDAR SWAP	151,841	107,248	41.6%	155,614	-2.4%
WTI CALENDAR	153,797	147,885	4.0%	141,977	8.3%
WTI MIDLAND CRUDE OIL	2,520	500	404.0%	2,050	22.9%
WTS (ARGUS) VS WTI SWAP	22,577	16,497	36.9%	23,814	-5.2%
WTS (ARGUS) VS WTI TRD MT	0	2,085	-100.0%	0	-
Energy Options					
BRENT CALENDAR SWAP	2,275	2,537	-10.3%	2,648	-14.1%
BRENT CRUDE OIL 1 M CSO	7,550	18,400	-59.0%	8,125	-7.1%
BRENT OIL LAST DAY	9,080	51,226	-82.3%	11,940	-24.0%
COAL API2 INDEX	350	90	288.9%	350	0.0%
CRUDE OIL 1MO	140,425	155,525	-9.7%	162,775	-13.7%
CRUDE OIL APO	208,878	148,354	40.8%	209,354	-0.2%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%
CRUDE OIL PHY	2,085,736	2,159,190	-3.4%	2,191,145	-4.8%
ELEC FINSETTLED	0	0	-	0	-
ETHANOL SWAP	5,340	3,374	58.3%	4,173	28.0%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
HEATING OIL PHY	18,983	13,015	45.9%	18,938	0.2%
HENRY HUB FINANCIAL LAST	147,166	40,499	263.4%	133,077	10.6%
HO 1 MONTH CLNDR OPTIONS	3,800	1,400	171.4%	5,975	-36.4%
LLS CRUDE OIL	2,250	6,075	-63.0%	2,500	-10.0%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-
NATURAL GAS	793	0	-	508	56.1%
NATURAL GAS 1 M CSO FIN	42,300	39,750	6.4%	88,975	-52.5%
NATURAL GAS 2 M CSO FIN	13,000	0	-	9,000	44.4%
NATURAL GAS 3 M CSO FIN	184,450	54,575	238.0%	100,700	83.2%
NATURAL GAS 5 M CSO FIN	19,750	3,500	464.3%	7,500	163.3%
NATURAL GAS 6 M CSO FIN	18,525	43,425	-57.3%	14,800	25.2%
NATURAL GAS OPT	0	750	-100.0%	0	-
NATURAL GAS OPTION ON CALE	564	224	151.8%	564	0.0%
NATURAL GAS PHY	4,183,361	3,268,395	28.0%	3,692,425	13.3%
NY HARBOR HEAT OIL SWP	22,629	7,030	221.9%	22,838	-0.9%
PETROCHEMICALS	928	3,425	-72.9%	1,036	-10.4%
PETRO OUTRIGHT NA	0	50	-100.0%	0	-
PJM WES HUB PEAK CAL MTH	0	0	-	0	-
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	40	178	-77.5%	11	263.6%
RBOB PHY	2,249	4,054	-44.5%	2,099	7.1%
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	100	-100.0%	0	-
WTI-BRENT BULLET SWAP	143,775	133,000	8.1%	148,825	-3.4%
WTI CRUDE OIL 1 M CSO FI	240,090	131,975	81.9%	230,875	4.0%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
AD/CD CROSS RATES	1	55	-98.2%	1	0.0%
AD/JY CROSS RATES	1,370	498	175.1%	1,134	20.8%
AD/NE CROSS RATES	7,766	2,533	206.6%	6,595	17.8%
AUSTRALIAN DOLLAR	217,253	126,681	71.5%	167,442	29.7%
BP/JY CROSS RATES	2,283	1,658	37.7%	2,132	7.1%
BP/SF CROSS RATES	5,752	1,175	389.5%	4,034	42.6%
BRAZIL REAL	74,000	47,629	55.4%	78,305	-5.5%
BRITISH POUND	209,765	212,064	-1.1%	191,080	9.8%
CANADIAN DOLLAR	175,303	165,097	6.2%	158,568	10.6%
CD/JY CROSS RATES	36	3	1,100.0%	29	24.1%
CHILEAN PESO	0	0	-	0	-
CHINESE RENMINBI (CNH)	6,119	3,392	80.4%	6,093	0.4%
CZECK KORUNA (EC)	0	2	-100.0%	0	-
CZECK KORUNA (US)	17	2	750.0%	21	-19.0%
EC/AD CROSS RATES	1,863	1,883	-1.1%	2,082	-10.5%
EC/CD CROSS RATES	3,802	4,104	-7.4%	3,795	0.2%
EC/NOK CROSS RATES	1,171	2,092	-44.0%	1,248	-6.2%
EC/SEK CROSS RATES	632	5,182	-87.8%	727	-13.1%
EFX/BP CROSS RATES	30,494	33,028	-7.7%	28,928	5.4%
EFX/JY CROSS RATES	22,145	19,986	10.8%	20,587	7.6%
EFX/SF CROSS RATES	20,731	13,093	58.3%	9,333	122.1%
E-MICRO USD/CAD	38	71	-46.5%	38	0.0%
E-MICRO USD/CHF	77	76	1.3%	25	208.0%
E-MICRO USD/JPY	379	62	511.3%	303	25.1%
E-MINI EURO FX	10,323	15,103	-31.6%	9,875	4.5%
E-MINI JAPANESE YEN	2,045	987	107.2%	1,744	17.3%
EURO FX	715,655	803,963	-11.0%	728,724	-1.8%
HUNGARIAN FORINT (EC)	4	3	33.3%	4	0.0%
HUNGARIAN FORINT (US)	75	7	971.4%	195	-61.5%
INDIAN RUPEE	2,048	3,346	-38.8%	1,516	35.1%
JAPANESE YEN	308,375	200,047	54.2%	245,377	25.7%
KOREAN WON	997	111	798.2%	326	205.8%
MEXICAN PESO	271,012	294,741	-8.1%	247,492	9.5%
MICRO AUD/USD	7,739	7,247	6.8%	5,495	40.8%
MICRO CAD/USD	3,567	4,774	-25.3%	2,954	20.8%
MICRO CHF/USD	2,547	1,604	58.8%	1,814	40.4%
MICRO EUR/USD	16,741	16,306	2.7%	18,004	-7.0%
MICRO GBP/USD	4,707	5,203	-9.5%	4,644	1.4%
MICRO INR/USD	11	13	-15.4%	5	120.0%
MICRO JPY/USD	5	0	-	0	-
MICRO USD/CNH	0	0	-	0	-
NEW ZEALND DOLLAR	47,802	40,006	19.5%	36,335	31.6%
NKR/USD CROSS RATE	2,007	1,929	4.0%	1,979	1.4%
POLISH ZLOTY (EC)	61	91	-33.0%	35	74.3%
POLISH ZLOTY (US)	1,288	517	149.1%	846	52.2%
RMB USD	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
S.AFRICAN RAND	15,773	24,496	-35.6%	12,143	29.9%
SF/JY CROSS RATES	2,121	785	170.2%	1,857	14.2%
SHEKEL	31	22	40.9%	47	-34.0%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
SKR/USD CROSS RATES	1,081	1,811	-40.3%	948	14.0%
SWISS FRANC	71,204	41,991	69.6%	48,600	46.5%
TURKISH LIRA	52	57	-8.8%	52	0.0%
USDZAR	0	6	-100.0%	0	-
FX Options					
AUD/USD MONDAY OPTION WEE	71	18	294.4%	26	173.1%
AUD/USD MONDAY OPTION WEE	24	0	-	6	300.0%
AUD/USD MONDAY OPTION WEE	14	6	133.3%	0	-
AUD/USD MONDAY OPTION WEE	2	0	0.0%	4	-50.0%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	45,161	41,198	9.6%	57,940	-22.1%
AUD/USD THURSDAY WKLY OPT	1	8	-87.5%	41	-97.6%
AUD/USD THURSDAY WKLY OPT	0	0	-	5	-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 TUESDAY WKLY OPT	2	0	-	6	-66.7%
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 TUESDAY WKLY OPT	0	0	-	0	0.0%
AUD/USD WKLY FRIDAY OPTION	805	0	-	1,272	-36.7%
AUD/USD WKLY FRIDAY OPTION	0	1,337	-100.0%	0	-
AUD/USD WKLY FRIDAY OPTION	767	769	-0.3%	827	-7.3%
AUD/USD WKLY FRIDAY OPTION	1,852	584	217.1%	595	211.3%
AUD/USD WKLY FRIDAY OPTION	608	318	91.2%	0	-
AUD/USD WKLY WED OPTIONS -	5	117	-95.7%	11	-54.5%
AUD/USD WKLY WED OPTIONS -	5	19	-73.7%	5	0.0%
AUD/USD WKLY WED OPTIONS -	152	8	1,800.0%	0	-
AUD/USD WKLY WED OPTIONS -	0	8	-100.0%	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
BRL/USD MONTHLY OPTIONS	21	0	-	20	5.0%
CAD/USD MONDAY OPTIONS WE	650	203	220.2%	578	12.5%
CAD/USD MONDAY OPTIONS WE	67	1,215	-94.5%	321	-79.1%
CAD/USD MONDAY OPTIONS WE	417	6	6,850.0%	0	-
CAD/USD MONDAY OPTIONS WE	8	0	0.0%	1,038	-99.2%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONTHLY OPTIONS	56,207	186,228	-69.8%	49,700	13.1%
CAD/USD THURSDAY WKLY OPT	188	100	88.0%	256	-26.6%
CAD/USD THURSDAY WKLY OPT	0	93	-100.0%	1	-100.0%
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	302	0	-	112	169.6%
CAD/USD TUESDAY WKLY OPT	0	0	-	22	-100.0%
CAD/USD TUESDAY WKLY OPT	0	0	-	0	-
CAD/USD TUESDAY WKLY OPT	0	0	0.0%	0	-
CAD/USD TUESDAY WKLY OPT	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
CAD/USD WKLY FRIDAY OPTION	8,964	0	-	1,993	349.8%
CAD/USD WKLY FRIDAY OPTION	0	2,050	-100.0%	0	-
CAD/USD WKLY FRIDAY OPTION	970	1,185	-18.1%	1,418	-31.6%
CAD/USD WKLY FRIDAY OPTION	1,080	580	86.2%	2,017	-46.5%
CAD/USD WKLY FRIDAY OPTION	2,465	346	612.4%	0	-
CAD/USD WKLY WED OPTIONS -	400	213	87.8%	89	349.4%
CAD/USD WKLY WED OPTIONS -	3	266	-98.9%	454	-99.3%
CAD/USD WKLY WED OPTIONS -	1,449	1,093	32.6%	52	2,686.5%
CAD/USD WKLY WED OPTIONS -	0	8	-100.0%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
CHF/USD MONTHLY OPTIONS	15,369	9,499	61.8%	19,246	-20.1%
CHF/USD WKLY FRIDAY OPTION	206	0	-	185	11.4%
CHF/USD WKLY FRIDAY OPTION	0	158	-100.0%	0	-
CHF/USD WKLY FRIDAY OPTION	4,325	110	3,831.8%	50	8,550.0%
CHF/USD WKLY FRIDAY OPTION	6	3	100.0%	365	-98.4%
CHF/USD WKLY FRIDAY OPTION	3	6	-50.0%	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	3,795	2,676	41.8%	2,544	49.2%
EUR/USD MONDAY OPTION WEE	3,811	490	677.8%	260	1,365.8%
EUR/USD MONDAY OPTION WEE	2,345	1,381	69.8%	0	-
EUR/USD MONDAY OPTION WEE	0	0	0.0%	225	-100.0%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	258,911	358,484	-27.8%	245,156	5.6%
EUR/USD THURSDAY WKLY OPT	239	68	251.5%	982	-75.7%
EUR/USD THURSDAY WKLY OPT	0	0	-	14	-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	60	82	-26.8%	405	-85.2%
EUR/USD TUESDAY WKLY OPT	0	0	-	0	-
EUR/USD TUESDAY WKLY OPT	0	0	-	0	-
EUR/USD TUESDAY WKLY OPT	0	0	0.0%	0	-
EUR/USD TUESDAY WKLY OPT	0	0	-	0	0.0%
EUR/USD WKLY FRIDAY OPTION	11,626	0	-	11,485	1.2%
EUR/USD WKLY FRIDAY OPTION	0	7,644	-100.0%	0	-
EUR/USD WKLY FRIDAY OPTION	9,063	10,662	-15.0%	3,886	133.2%
EUR/USD WKLY FRIDAY OPTION	2,799	1,571	78.2%	908	208.3%
EUR/USD WKLY FRIDAY OPTION	467	241	93.8%	0	-
EUR/USD WKLY WED OPTIONS -	4,092	3,008	36.0%	4,393	-6.9%
EUR/USD WKLY WED OPTIONS -	3,456	3,924	-11.9%	1,315	162.8%
EUR/USD WKLY WED OPTIONS -	2,925	1,477	98.0%	100	2,825.0%
EUR/USD WKLY WED OPTIONS -	0	1,012	-100.0%	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	67	652	-89.7%	3,141	-97.9%
GBP/USD MONDAY OPTION WEE	1,083	934	16.0%	240	351.3%
GBP/USD MONDAY OPTION WEE	85	810	-89.5%	0	-
GBP/USD MONDAY OPTION WEE	100	0	0.0%	445	-77.5%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	78,831	96,271	-18.1%	75,028	5.1%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2024	Open Interest FEB 2023	% CHG	Open Interest JAN 2024	% CHG
FX Options					
GBP/USD THURSDAY WKLY OPT	434	2	21,600.0%	55	689.1%
GBP/USD THURSDAY WKLY OPT	0	0	-	1	-100.0%
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	4	0	-	5	-20.0%
GBP/USD TUESDAY WKLY OPT	50	0	-	0	-
GBP/USD TUESDAY WKLY OPT	0	0	-	0	-
GBP/USD TUESDAY WKLY OPT	0	0	0.0%	0	-
GBP/USD TUESDAY WKLY OPT	0	0	-	0	0.0%
GBP/USD WKLY FRIDAY OPTION	2,776	0	-	2,231	24.4%
GBP/USD WKLY FRIDAY OPTION	0	2,354	-100.0%	0	-
GBP/USD WKLY FRIDAY OPTION	697	2,047	-66.0%	575	21.2%
GBP/USD WKLY FRIDAY OPTION	2,227	852	161.4%	519	329.1%
GBP/USD WKLY FRIDAY OPTION	61	632	-90.3%	0	-
GBP/USD WKLY WED OPTIONS -	1,694	121	1,300.0%	7	24,100.0%
GBP/USD WKLY WED OPTIONS -	102	1,987	-94.9%	130	-21.5%
GBP/USD WKLY WED OPTIONS -	220	26	746.2%	0	-
GBP/USD WKLY WED OPTIONS -	0	71	-100.0%	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
JPY/USD MONDAY OPTION WEE	823	1,003	-17.9%	1,356	-39.3%
JPY/USD MONDAY OPTION WEE	459	2,628	-82.5%	641	-28.4%
JPY/USD MONDAY OPTION WEE	264	67	294.0%	0	-
JPY/USD MONDAY OPTION WEE	67	0	0.0%	51	31.4%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	133,847	102,742	30.3%	117,916	13.5%
JPY/USD THURSDAY WKLY OPT	3	1	200.0%	2,807	-99.9%
JPY/USD THURSDAY WKLY OPT	0	2	-100.0%	26	-100.0%
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	204	2	10,100.0%	4	5,000.0%
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 TUESDAY WKLY OPT W	0	0	-	0	0.0%
JPY/USD WKLY FRIDAY OPTION	9,815	0	-	5,694	72.4%
JPY/USD WKLY FRIDAY OPTION	0	3,808	-100.0%	0	-
JPY/USD WKLY FRIDAY OPTION	1,268	1,494	-15.1%	1,032	22.9%
JPY/USD WKLY FRIDAY OPTION	1,055	467	125.9%	498	111.8%
JPY/USD WKLY FRIDAY OPTION	448	2	22,300.0%	0	-
JPY/USD WKLY WED OPTIONS -	3,940	3,995	-1.4%	6,865	-42.6%
JPY/USD WKLY WED OPTIONS -	680	818	-16.9%	1,086	-37.4%
JPY/USD WKLY WED OPTIONS -	53	613	-91.4%	121	-56.2%
JPY/USD WKLY WED OPTIONS -	0	2	-100.0%	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
MXN/USD MONTHLY OPTIONS	8,629	1,450	495.1%	1,543	459.2%
MXN/USD WKLY FRIDAY OPTION	0	0	-	1	-100.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2024	Open Interest FEB 2023	% CHG	Open Interest JAN 2024	% CHG
FX Options					
NZD/USD MONTHLY OPTIONS	165	34	385.3%	6	2,650.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
USD/CNH MONTHLY OPTIONS	830	0	-	800	3.7%
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	-
ZAR/USD MONTHLY OPTIONS	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2024	Open Interest FEB 2023	% CHG	Open Interest JAN 2024	% CHG
Ag Products Futures					
BLOCK CHEESE	2,405	742	224.1%	2,743	-12.3%
BUTTER CS	8,528	9,873	-13.6%	10,053	-15.2%
CASH-SETTLED CHEESE	16,789	21,489	-21.9%	21,898	-23.3%
CATTLE	307,192	363,343	-15.5%	280,338	9.6%
CDD SEASONAL STRIP	150	0	-	0	-
CDD WEATHER	0	0	-	0	-
CHI WHEAT	375,452	341,154	10.1%	413,750	-9.3%
CLASS IV MILK	9,352	7,091	31.9%	9,751	-4.1%
CORN	1,481,638	1,248,175	18.7%	1,613,696	-8.2%
DJ_UBS ROLL SELECT INDEX FU	10,423	11,525	-9.6%	10,585	-1.5%
DOW-UBS COMMOD INDEX	96,055	60,775	58.1%	94,489	1.7%
DOW-UBS COMMOD INDEX SWA	60,512	0	-	60,512	0.0%
DRY WHEY	3,154	2,727	15.7%	3,738	-15.6%
FEEDER CATTLE	55,722	50,707	9.9%	48,275	15.4%
FERTILIZER PRODUCTS	2,149	2,750	-21.9%	1,801	19.3%
GOLDMAN SACHS	657	955	-31.2%	626	5.0%
GSCI EXCESS RETURN FUT	33,639	44,635	-24.6%	33,419	0.7%
HDD EURO SEASONAL STRIP	0	2,375	-100.0%	0	-
HDD SEASONAL STRIP	0	3,900	-100.0%	0	-
HDD WEATHER	4,200	5,900	-28.8%	2,950	42.4%
HDD WEATHER EUROPEAN	6,150	7,500	-18.0%	3,050	101.6%
HOGS	252,929	217,279	16.4%	224,033	12.9%
HOUSING INDEX	66	70	-5.7%	84	-21.4%
IN DELIVERY EUA	14	0	-	0	-
KC WHEAT	252,234	166,388	51.6%	239,771	5.2%
LUMBER	8,085	3,543	128.2%	7,800	3.7%
MALAYSIAN PALM SWAP	0	0	-	0	-
MILK	20,463	26,450	-22.6%	29,264	-30.1%
MINI CORN	5,970	6,557	-9.0%	9,008	-33.7%
MINI SOYBEAN	9,265	15,468	-40.1%	10,492	-11.7%
MINI WHEAT	2,130	2,866	-25.7%	3,139	-32.1%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	8,522	9,553	-10.8%	9,752	-12.6%
OATS	2,702	4,116	-34.4%	3,445	-21.6%
OTC SP GSCI ER SWAP	58,917	32,515	81.2%	56,430	4.4%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOUT	70	320	-78.1%	254	-72.4%
ROUGH RICE	12,281	8,868	38.5%	11,611	5.8%
SOYBEAN	706,696	672,756	5.0%	748,158	-5.5%
SOYBEAN MEAL	465,320	423,624	9.8%	479,104	-2.9%
SOYBEAN OIL	528,446	433,307	22.0%	577,508	-8.5%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-
USD CRUDE PALM OIL	46,500	46,876	-0.8%	43,650	6.5%
WHEAT	200	1,800	-88.9%	400	-50.0%
Ag Products Options					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BLOCK CHEESE	3,574	260	1,274.6%	3,612	-1.1%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest FEB 2024	Open Interest FEB 2023	% CHG	Open Interest JAN 2024	% CHG
Ag Products Options					
BUTTER CS	10,305	6,661	54.7%	7,736	33.2%
CASH-SETTLED CHEESE	20,783	27,612	-24.7%	22,333	-6.9%
CATTLE	327,446	251,910	30.0%	357,500	-8.4%
CDD SEASONAL STRIP	19,000	18,000	5.6%	5,000	280.0%
CDD WEATHER	20,000	48,000	-58.3%	20,000	0.0%
CHI WHEAT	154,758	256,482	-39.7%	227,030	-31.8%
CLASS IV MILK	36,959	34,355	7.6%	41,254	-10.4%
CORN	1,196,275	992,326	20.6%	1,173,905	1.9%
CORN NEARBY+2 CAL SPRD	6,408	52,040	-87.7%	8,898	-28.0%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-
DEC-JULY WHEAT CAL SPRD	0	180	-100.0%	0	-
DRY WHEY	1,932	1,300	48.6%	2,191	-11.8%
FEEDER CATTLE	83,140	53,867	54.3%	63,765	30.4%
HDD EURO SEASONAL STRIP	28,000	6,750	314.8%	28,000	0.0%
HDD SEASONAL STRIP	65,244	4,000	1,531.1%	61,244	6.5%
HDD WEATHER	6,000	25,200	-76.2%	38,500	-84.4%
HDD WEATHER EUROPEAN	6,500	20,000	-67.5%	18,000	-63.9%
HOGS	367,474	237,195	54.9%	435,063	-15.5%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	11,290	18,047	-37.4%	7,829	44.2%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	1,000	2,150	-53.5%	0	-
JULY-DEC WHEAT CAL SPRD	400	0	-	400	0.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	15,150	19,204	-21.1%	13,045	16.1%
KC WHEAT	51,401	45,049	14.1%	47,829	7.5%
LUMBER	226	12	1,783.3%	204	10.8%
LV CATL CSO	0	30	-100.0%	0	-
MAR-JULY CORN CAL SPRD	0	0	-	12,224	-100.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	1,000	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	939	-100.0%
MILK	72,469	97,240	-25.5%	76,875	-5.7%
MLK MID OPTIONS	12	10	20.0%	13	-7.7%
NFD MILK	14,314	14,448	-0.9%	14,524	-1.4%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	10	-100.0%	0	-
OATS	342	198	72.7%	342	0.0%
PACIFIC RIM DAT SS WTHR	9,000	0	-	9,000	0.0%
PORK CUTOUT	0	0	-	0	-
ROUGH RICE	1,322	2,230	-40.7%	2,322	-43.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	623,843	395,722	57.6%	682,892	-8.6%
SOYBEAN CRUSH	0	0	-	0	-
SOYBEAN MEAL	223,456	141,317	58.1%	280,172	-20.2%
SOYBEAN OIL	114,514	113,467	0.9%	122,221	-6.3%
SOYBN NEARBY+2 CAL SPRD	5,062	200	2,431.0%	8,659	-41.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	100	-100.0%
SOY OIL NEARBY+2 CAL SPRD	5,075	100	4,975.0%	4,275	18.7%

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Options					
WHEAT	2,075	449	362.1%	263	689.0%
WHEAT-CORN ICSD	0	220	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	5,110	686	644.9%	9,096	-43.8%
TOTAL FUTURES GROUP					
Interest Rate Futures	33,521,433	34,055,204	-1.6%	33,598,875	-0.2%
Equity Index Futures	5,057,115	4,328,572	16.8%	4,757,003	6.3%
Metals Futures	1,060,975	995,365	6.6%	1,081,383	-1.9%
Energy Futures	6,659,600	6,296,377	5.8%	6,816,430	-2.3%
FX Futures	2,268,268	2,105,532	7.7%	2,053,511	10.5%
Ag Products Futures	4,854,977	4,257,972	14.0%	5,065,577	-4.2%
TOTAL FUTURES	53,422,368	52,039,022	2.7%	53,372,779	0.1%
TOTAL OPTIONS GROUP					
Interest Rate Options	47,804,504	53,693,014	-11.0%	47,159,087	1.4%
Equity Index Options	7,567,788	5,093,135	48.6%	6,390,360	18.4%
Metals Options	992,598	927,744	7.0%	1,007,665	-1.5%
Energy Options	7,504,287	6,290,116	19.3%	7,071,156	6.1%
FX Options	697,139	866,359	-19.5%	633,152	10.1%
Ag Products Options	3,509,859	2,886,927	21.6%	3,808,255	-7.8%
TOTAL OPTIONS	68,076,175	69,757,295	-2.4%	66,069,675	3.0%
TOTAL COMBINED					
Interest Rate	81,325,937	87,748,218	-7.3%	80,757,962	0.7%
Equity Index	12,624,903	9,421,707	34.0%	11,147,363	13.3%
Metals	2,053,573	1,923,109	6.8%	2,089,048	-1.7%
Energy	14,163,887	12,586,493	12.5%	13,887,586	2.0%
FX	2,965,407	2,971,891	-0.2%	2,686,663	10.4%
Ag Products	8,364,836	7,144,899	17.1%	8,873,832	-5.7%
GRAND TOTAL	121,498,543	121,796,317	-0.2%	119,442,454	1.7%

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