

CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2022	Open Interest NOV 2021	% CHG	Open Interest OCT 2022	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	65,968	80,890	-18.4%	65,055	1.4%
10-YR Eris SOFR	1,770	100	1,670.0%	2,031	-12.9%
10-YR MAC LIBOR	15,847	195,024	-91.9%	16,286	-2.7%
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	3,826,839	3,803,125	0.6%	3,972,150	-3.7%
10Y YIELD	2,167	2,253	-3.8%	3,380	-35.9%
15-YR Eris LIBOR	0	10,850	-100.0%	0	-
1-MONTH EURODOLLAR	6,004	2	300,100.0%	12,000	-50.0%
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	15,417	5,501	180.3%	14,327	7.6%
20-YR BOND	609	0	-	694	-12.2%
20-YR SWAP RATE	0	90	-100.0%	0	-
2-YR Eris LIBOR	86,958	110,691	-21.4%	87,277	-0.4%
2-YR Eris SOFR	8,483	4,001	112.0%	5,617	51.0%
2-YR NOTE	2,120,649	1,789,196	18.5%	2,237,420	-5.2%
2Y YIELD	1,007	280	259.6%	1,071	-6.0%
30-Year UMBS TBA Futures - 2.5%	11	0	-	0	-
30-Year UMBS TBA Futures - 3.0%	11	0	-	0	-
30-Year UMBS TBA Futures - 3.5%	135	0	-	0	-
30-Year UMBS TBA Futures - 4.0%	25	0	-	0	-
30-Year UMBS TBA Futures - 4.5%	44	0	-	0	-
30-Year UMBS TBA Futures - 5.0%	49	0	-	0	-
30-YR BOND	1,199,701	1,219,181	-1.6%	1,211,620	-1.0%
30-YR Eris LIBOR	2,273	2,909	-21.9%	2,273	0.0%
30-YR SWAP RATE	0	6,224	-100.0%	0	-
30Y YIELD	535	322	66.1%	590	-9.3%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	29,418	66,692	-55.9%	29,021	1.4%
3-YR Eris SOFR	12,154	1,182	928.3%	13,387	-9.2%
3-YR NOTE	5,522	24,853	-77.8%	9,202	-40.0%
4-YR Eris LIBOR	7,785	11,622	-33.0%	7,518	3.6%
4-YR Eris SOFR	2,869	275	943.3%	1,844	55.6%
5-YR Eris LIBOR	16,071	90,104	-82.2%	17,048	-5.7%
5-YR Eris SOFR	3,079	851	261.8%	2,311	33.2%
5-YR MAC LIBOR	8,196	79,795	-89.7%	9,016	-9.1%
5-YR NOTE	4,298,378	3,486,538	23.3%	4,125,183	4.2%
5Y YIELD	110	342	-67.8%	112	-1.8%
7-YR Eris LIBOR	20,395	21,598	-5.6%	20,302	0.5%
7-YR Eris SOFR	916	0	-	1,224	-25.2%
BSBY 3-MONTH FUTURES	15,046	12,381	21.5%	13,316	13.0%
ESTR Basis Spread Futures	328	0	-	9	3,544.4%
ESTR Futures	469	0	-	9	5,111.1%
EURODOLLARS	7,255,847	12,207,541	-40.6%	7,929,580	-8.5%
FED FUND	1,646,700	1,426,038	15.5%	1,720,269	-4.3%
SOFR	8,967,624	1,607,184	458.0%	8,096,473	10.8%
SONIA	7,073	10,999	-35.7%	7,073	0.0%
TIIE	91	120	-24.2%	116	-21.6%
Ultra 10-Year Note	1,395,661	1,428,740	-2.3%	1,402,316	-0.5%
ULTRA T-BOND	1,447,608	1,242,681	16.5%	1,453,774	-0.4%

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Interest Rate Options					
10-YR NOTE	2,198,014	2,377,980	-7.6%	2,528,808	-13.1%
2-YR NOTE	23,189	10,002	131.8%	152,573	-84.8%
30-YR BOND	355,488	557,563	-36.2%	584,681	-39.2%
5-YR NOTE	869,958	915,912	-5.0%	1,201,029	-27.6%
EURODOLLARS	17,018,625	19,130,842	-11.0%	18,140,050	-6.2%
EURO MIDCURVE	2,916,801	16,944,028	-82.8%	3,206,246	-9.0%
FED FUND	4,001	0	-	4,001	0.0%
SOFR	17,642,652	2,891	610,161.2%	13,851,146	27.4%
SOFR MIDCURVE	4,215,198	10	42,151,880.0%	3,906,868	7.9%
Ultra 10-Year Note	25	0	-	50	-50.0%
ULTRA T-BOND	668	448	49.1%	1,297	-48.5%
Equity Index Futures					
BITCOIN	16,402	13,197	24.3%	13,163	24.6%
DJ US REAL ESTATE SECTOR	51,690	39,791	29.9%	49,566	4.3%
E-mini (\$5) Dow	79,187	101,603	-22.1%	76,166	4.0%
E-mini FTSE China 50	0	3	-100.0%	0	0.0%
E-MINI MIDCAP	43,314	40,778	6.2%	48,562	-10.8%
E-MINI NASDAQ 100	256,803	258,476	-0.6%	283,319	-9.4%
E-MINI RUSSELL 1000	10,859	17,133	-36.6%	10,857	0.0%
E-MINI RUSSELL 1000 GROWTH	3,462	3,234	7.1%	6,565	-47.3%
E-MINI RUSSELL 1000 VALUE	19,076	27,065	-29.5%	15,877	20.1%
E-MINI RUSSELL 2000	483,060	469,680	2.8%	516,019	-6.4%
E-MINI S&P500	2,345,292	2,510,714	-6.6%	2,353,982	-0.4%
E-MINI S&P500 ESG	14,775	13,107	12.7%	14,574	1.4%
ETHER	0	0	-	0	-
ETHER FUTURES	5,125	4,981	2.9%	4,416	16.1%
FT-SE 100	0	366	-100.0%	0	-
FTSE Emerging	0	0	-	0	-
IBOVESPA INDEX	16	32	-50.0%	17	-5.9%
MICRO BITCOIN	11,733	16,817	-30.2%	26,326	-55.4%
MICRO E-MINI NASDAQ 100	121,214	130,883	-7.4%	132,854	-8.8%
MICRO E-MINI RUSSELL 2000	24,794	51,408	-51.8%	24,582	0.9%
MICRO E-MINI S&P500	217,108	191,030	13.7%	172,083	26.2%
MICRO ETHER	19,300	0	-	51,055	-62.2%
MICRO MINI \$5 DOW	37,630	34,151	10.2%	29,636	27.0%
NASDAQ-100 VOLATILITY	9	0	-	21	-57.1%
NASDAQ BIOTECH SECTOR	259	273	-5.1%	223	16.1%
Nearby BTIC+	0	0	-	0	0.0%
NIKKEI 225 (\$) STOCK	15,739	17,463	-9.9%	12,969	21.4%
NIKKEI 225 (YEN) STOCK	48,410	52,198	-7.3%	50,717	-4.5%
PHLX SEMICONDUCTOR SECTO	237	0	-	255	-7.1%
S&P 500	365,653	256,916	42.3%	353,200	3.5%
S&P 500 ANNUAL DIVIDEND IND	274,800	234,974	16.9%	270,946	1.4%
S&P 500/GI	0	0	-	0	-
S&P 500 QUARLY DIVIDEND IND	16,205	14,926	8.6%	12,142	33.5%
S&P 600 SMALLCAP EMINI	0	0	-	0	-
S&P BIOTECHNOLOGY SECTOR	500	0	-	134	273.1%

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Equity Index Futures					
S&P COMMUNICATION SERVICE	3,503	3,853	-9.1%	2,926	19.7%
S&P CONSUMER DISCRETIONAR	4,104	3,396	20.8%	4,414	-7.0%
S&P CONSUMER STAPLES SECT	16,544	24,864	-33.5%	14,149	16.9%
S&P ENERGY SECTOR	32,767	31,935	2.6%	31,461	4.2%
S&P FINANCIAL SECTOR	25,229	32,958	-23.5%	24,793	1.8%
S&P HEALTH CARE SECTOR	15,297	24,928	-38.6%	13,883	10.2%
S&P INDUSTRIAL SECTOR	22,702	14,897	52.4%	13,299	70.7%
S&P MATERIALS SECTOR	7,644	15,498	-50.7%	7,059	8.3%
S&P OIL & GAS EXPLORATION A	112	0	-	71	57.7%
S&P REAL ESTATE SECTOR	6,058	6,401	-5.4%	5,761	5.2%
S&P REGIONAL BANKS SECTOR	50	0	-	145	-65.5%
S&P RETAIL SECTOR	60	0	-	59	1.7%
S&P TECHNOLOGY SECTOR	11,507	13,815	-16.7%	10,746	7.1%
S&P UTILITIES SECTOR	17,977	22,701	-20.8%	12,375	45.3%
S&P VALUE INDEX FUTURES	0	380	-100.0%	0	-
WATER INDEX FUTURES	1	1	0.0%	0	-
YEN DENOMINATED TOPIX	155	245	-36.7%	123	26.0%
Equity Index Options					
BITCOIN OPTIONS	6,263	971	545.0%	3,724	68.2%
DJIA	0	0	-	0	0.0%
E-mini (\$5) Dow	2,079	2,947	-29.5%	1,383	50.3%
E-MINI NASDAQ 100	178,747	179,852	-0.6%	178,440	0.2%
E-mini Russell 2000	13,455	25,424	-47.1%	26,511	-49.2%
E-MINI RUSSELL 2000	25,345	40,989	-38.2%	19,441	30.4%
E-mini S&P 500	2,223,650	1,805,138	23.2%	2,390,827	-7.0%
E-MINI S&P500	2,747,699	2,457,773	11.8%	2,425,857	13.3%
EOM S&P 500	0	0	-	0	-
ETHER OPTIONS	409	0	-	354	15.5%
MICRO BITCOIN	2,920	0	-	4,044	-27.8%
Micro E-mini Nasdaq-100	2,605	3,846	-32.3%	2,832	-8.0%
MICRO E-MINI NASDAQ 100	3,466	3,622	-4.3%	2,516	37.8%
Micro E-mini S&P 500	64,457	72,457	-11.0%	52,402	23.0%
MICRO ETHER	54,039	0	-	74,959	-27.9%
S&P 500	0	0	-	0	-

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Metals Futures					
ALUMINUM	60,821	53,265	14.2%	62,287	-2.4%
COBALT METAL FUTURES	10,753	1,730	521.6%	8,258	30.2%
COMEX COPPER	149,642	184,214	-18.8%	180,740	-17.2%
COMEX E-Mini GOLD	1,126	1,410	-20.1%	1,937	-41.9%
COMEX E-Mini SILVER	292	473	-38.3%	413	-29.3%
COMEX GOLD	429,283	531,868	-19.3%	464,625	-7.6%
COMEX MINY COPPER	303	351	-13.7%	483	-37.3%
COMEX SILVER	122,380	138,003	-11.3%	139,157	-12.1%
COPPER	14,795	17,244	-14.2%	15,763	-6.1%
FERROUS PRODUCTS	8,228	4,106	100.4%	6,986	17.8%
GOLD	1,025	1,225	-16.3%	1,059	-3.2%
HOT ROLLED COIL STEEL FUTU	6,367	1,938	228.5%	6,137	3.7%
IRON ORE 62 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE CHINA	2,020	2,409	-16.1%	2,570	-21.4%
METALS	361	100	261.0%	270	33.7%
MICRO GOLD	17,503	21,198	-17.4%	23,785	-26.4%
NYMEX HOT ROLLED STEEL	25,197	37,391	-32.6%	22,388	12.5%
NYMEX PLATINUM	67,790	62,385	8.7%	56,940	19.1%
PALLADIUM	7,568	9,621	-21.3%	8,374	-9.6%
SILVER	7,872	5,973	31.8%	6,240	26.2%
URANIUM	800	800	0.0%	800	0.0%
Metals Options					
ALUMINUM	214	1,450	-85.2%	309	-30.7%
COMEX COPPER	71,740	45,734	56.9%	79,313	-9.5%
COMEX GOLD	572,864	690,834	-17.1%	791,784	-27.6%
COMEX SILVER	89,174	80,102	11.3%	129,245	-31.0%
COPPER	756	1	75,500.0%	765	-1.2%
GOLD	29,824	38,616	-22.8%	27,467	8.6%
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	200	626	-68.1%	300	-33.3%
NYMEX HOT ROLLED STEEL	6,726	1,985	238.8%	4,971	35.3%
NYMEX PLATINUM	2,946	15,215	-80.6%	2,519	17.0%
PALLADIUM	3	221	-98.6%	6	-50.0%
SILVER	4,776	3,734	27.9%	3,383	41.2%
Energy Futures					
3.5% FUEL OIL CID MED SWA	0	0	-	0	-
AEP-DAYTON HUB DAILY	10	10	0.0%	10	0.0%
ARGUS LLS VS. WTI (ARG) T	6,200	11,876	-47.8%	8,085	-23.3%
ARGUS PROPAN FAR EST INDE	5,478	5,764	-5.0%	5,299	3.4%
ARGUS PROPAN(SAUDI ARAMC	2,040	1,658	23.0%	1,802	13.2%
AUSTRIALIAN COKE COAL	0	0	-	0	-
BRENT BALMO SWAP	0	0	-	0	-

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Energy Futures					
BRENT CALENDAR SWAP	36,409	16,874	115.8%	39,111	-6.9%
BRENT FINANCIAL FUTURES	10	0	-	10	0.0%
BRENT OIL LAST DAY	155,569	217,781	-28.6%	162,859	-4.5%
CAR VINTAGE	27,696	13,603	103.6%	21,358	29.7%
CHICAGO ETHANOL SWAP	25,765	39,090	-34.1%	27,333	-5.7%
CHICAGO ULSD PL VS HO SPR	1,249	592	111.0%	1,432	-12.8%
CHICAGO UNL GAS PL VS RBO	0	75	-100.0%	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 (838	2,208	-62.0%	986	-15.0%
CONWAY NORMAL BUTANE (OPI	1,384	1,619	-14.5%	1,341	3.2%
CONWAY PROPANE 5 DECIMALS	29,147	24,104	20.9%	29,582	-1.5%
CRUDE OIL	0	8	-100.0%	0	-
CRUDE OIL LAST DAY	0	0	-	0	-
CRUDE OIL OUTRIGHTS	140,628	128,734	9.2%	147,621	-4.7%
CRUDE OIL PHY	1,491,169	2,064,763	-27.8%	1,512,147	-1.4%
CRUDE OIL SPRDS	135,351	102,233	32.4%	150,852	-10.3%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	6,000	17,864	-66.4%	5,064	18.5%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	2,270	900	152.2%	2,295	-1.1%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DOMINION TRANSMISSION INC	0	0	-	0	-
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	500	0	-	500	0.0%
DUTCH TTF NATURAL GAS CAL	3,255	11,109	-70.7%	3,524	-7.6%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-
EIA FLAT TAX ONHWAY DIESE	1,590	1,892	-16.0%	568	179.9%
ELEC FINSETTLED	0	0	-	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-
EMMISSIONS	111	0	-	161	-31.1%
ETHANOL	0	0	-	0	-
ETHANOL SWAP	505	810	-37.7%	590	-14.4%
ETHANOL T2 FOB ROTT INCL DU	6,329	8,572	-26.2%	7,443	-15.0%
EURO 3.5% FUEL OIL RDAM B	0	35	-100.0%	0	-
EURO 3.5% FUEL OIL SPREAD	0	0	-	0	-
EURO GASOIL 10 CAL SWAP	3	0	-	3	0.0%
EURO GASOIL 10PPM VS ICE	442	1,647	-73.2%	483	-8.5%
EUROPE 1% FUEL OIL NWE CA	10	60	-83.3%	15	-33.3%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-
EUROPE 3.5% FUEL OIL MED	0	0	-	0	-
EUROPE 3.5% FUEL OIL RDAM	110	269	-59.1%	124	-11.3%
EUROPEAN GASOIL (ICE)	1,593	3,682	-56.7%	1,916	-16.9%
EUROPEAN NAPHTHA BALMO	30	75	-60.0%	5	500.0%
EUROPEAN NAPHTHA CRACK SP	3,417	7,034	-51.4%	4,366	-21.7%
EUROPE DATED BRENT SWAP	0	11	-100.0%	1	-100.0%
EUROPE JET KERO NWE CALSW	0	0	-	0	-

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EURO PROPANE CIF ARA SWA	3,167	2,703	17.2%	3,217	-1.6%
FREIGHT MARKETS	1,543	1,222	26.3%	1,510	2.2%
FUEL OIL CRACK VS ICE	189	1,536	-87.7%	261	-27.6%
FUEL OIL NWE CRACK VS ICE	30	72	-58.3%	45	-33.3%
FUEL OIL (PLATS) CAR CM	0	0	-	0	-
FUELOIL SWAP:CARGOES VS.B	0	18	-100.0%	0	-
GAS EURO-BOB OXY NWE BARG	294	1,562	-81.2%	297	-1.0%
GAS EURO-BOB OXY NWE BARG	5,526	15,080	-63.4%	6,001	-7.9%
GASOIL 0.1CIF MED VS ICE	10	60	-83.3%	15	-33.3%
GASOIL 0.1 RDAM BRGS VS I	0	6	-100.0%	0	-
GASOIL 0.1 ROTTERDAM BARG	18	83	-78.3%	12	50.0%
GASOIL 10PPM VS ICE SWAP	12	0	-	12	0.0%
GASOIL CALENDAR SWAP	140	621	-77.5%	170	-17.6%
GASOIL CRACK SPREAD CALEN	1,050	5,709	-81.6%	1,518	-30.8%
GASOIL MINI CALENDAR SWAP	476	1,289	-63.1%	369	29.0%
GERMAN POWER BASELOAD CA	36	279	-87.1%	54	-33.3%
GROUP THREE UNLEAD GAS (P	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	5,739	6,295	-8.8%	5,734	0.1%
GRP THREE UNL GS (PLT) VS	2,370	3,847	-38.4%	2,305	2.8%
GULF COAST 3% FUEL OIL BA	0	28	-100.0%	0	-
GULF COAST JET FUEL CLNDR	0	0	-	0	-
GULF COAST JET VS NYM 2 H	8,160	16,771	-51.3%	9,182	-11.1%
GULF COAST NO.6 FUEL OIL	18,762	13,326	40.8%	19,037	-1.4%
GULF COAST ULSD CALENDAR	1,581	1,784	-11.4%	534	196.1%
GULF COAST ULSD CRACK SPR	0	20	-100.0%	0	-
HEATING OIL BALMO CLNDR S	20	235	-91.5%	87	-77.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	270,983	298,300	-9.2%	267,116	1.4%
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	427,739	510,243	-16.2%	447,654	-4.4%
HOUSTON SHIP CHANNEL BASI	0	155	-100.0%	0	-
HTG OIL	108	118	-8.5%	117	-7.7%
ICE BRENT DUBAI SWAP	580	2,740	-78.8%	705	-17.7%
ICE GASOIL BALMO SWAP	0	0	-	0	-
INDIANA MISO	0	0	-	0	-
INDONESIAN COAL ICI4	0	40	-100.0%	0	-
JAPAN C&F NAPHTHA CRACK S	4	6	-33.3%	6	-33.3%
JAPAN C&F NAPHTHA SWAP	312	170	83.5%	336	-7.1%
JAPAN NAPHTHA BALMO SWAP	0	6	-100.0%	0	-
JET CIF NWE VS ICE	655	716	-8.5%	729	-10.2%
JET FUEL UP-DOWN BALMO CL	125	1,175	-89.4%	245	-49.0%
JKM LNG Futures	1,141	3,044	-62.5%	946	20.6%
LA CARB DIESEL (OPIS) SWA	311	225	38.2%	399	-22.1%
LA CARBOB GASOLINE(OPIS)S	0	0	-	0	-
LA JET (OPIS) SWAP	75	1,285	-94.2%	100	-25.0%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LLS (ARGUS) VS WTI SWAP	1,598	2,963	-46.1%	1,725	-7.4%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2022	Open Interest NOV 2021	% CHG	Open Interest OCT 2022	% CHG
Energy Futures					
LOS ANGELES CARB GASOLINE	0	0	-	0	-
LTD NAT GAS	360,363	512,489	-29.7%	363,167	-0.8%
MARS (ARGUS) VS WTI SWAP	250	420	-40.5%	375	-33.3%
MARS (ARGUS) VS WTI TRD M	11,759	12,260	-4.1%	9,985	17.8%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	8,108	20,405	-60.3%	9,076	-10.7%
MCCLOSKEY RCH BAY COAL	225	1,720	-86.9%	474	-52.5%
MGN1 SWAP FUT	0	0	-	0	-
MICHIGAN BASIS	0	0	-	0	-
MINI GAS EUROBOB OXY NWE A	0	68	-100.0%	0	-
MINI RBOB V. EBOBARG NWE BF	0	0	-	0	-
MINI RBOB V. EBOB(ARGUS) NW	340	747	-54.5%	190	78.9%
MINY HTG OIL	1	2	-50.0%	1	0.0%
MINY NATURAL GAS	6,932	5,068	36.8%	5,018	38.1%
MINY RBOB GAS	1	2	-50.0%	0	0.0%
MINY WTI CRUDE OIL	7,233	6,535	10.7%	8,289	-12.7%
MJC FUT	0	30	-100.0%	0	-
MNC FUT	2,265	2,330	-2.8%	2,484	-8.8%
MONT BELVIEU ETHANE 5 DECI	45,580	54,481	-16.3%	42,800	6.5%
MONT BELVIEU ETHANE OPIS B	1,176	1,450	-18.9%	220	434.5%
MONT BELVIEU LDH PROPANE 5	139,788	132,705	5.3%	134,806	3.7%
MONT BELVIEU LDH PROPANE C	2,184	1,877	16.4%	1,403	55.7%
MONT BELVIEU NATURAL GASO	35,640	32,001	11.4%	37,626	-5.3%
MONT BELVIEU NATURAL GASO	2,163	207	944.9%	2,477	-12.7%
MONT BELVIEU NORMAL BUTAN	56,718	56,115	1.1%	61,340	-7.5%
MONT BELVIEU NORMAL BUTAN	1,497	1,058	41.5%	2,142	-30.1%
NATURAL GAS	186,607	170,311	9.6%	198,540	-6.0%
NATURAL GAS PEN SWP	179,168	200,765	-10.8%	182,907	-2.0%
NATURAL GAS PHY	990,271	1,269,879	-22.0%	977,718	1.3%
NEPOOL INTR HUB 5MW D AH	0	8,703	-100.0%	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	952	-100.0%	33	-100.0%
NEW YORK ETHANOL SWAP	985	545	80.7%	1,265	-22.1%
NEW YORK HUB ZONE G PEAK	800	340	135.3%	800	0.0%
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%	0	-
NO 2 UP-DOWN SPREAD CALEN	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	0	0	-	0	-
NY1% VS GC SPREAD SWAP	0	60	-100.0%	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	9,910	8,831	12.2%	8,100	22.3%
NY HARBOR LOW SULPUR GAS	100	770	-87.0%	150	-33.3%
NY HARBOR RESIDUAL FUEL 1	175	675	-74.1%	175	0.0%
NYH NO 2 CRACK SPREAD CAL	7,278	10,368	-29.8%	8,522	-14.6%
NYISO CAPACITY	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
NYISO ZONE G 5MW D AH PK	0	6,375	-100.0%	525	-100.0%
NYISO ZONE J 5MW D AH O P	0	0	-	0	-
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	3,364	419	702.9%	2,694	24.9%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-
PERMIAN BASIS SWAP	0	0	-	0	-
PETROCHEMICALS	11,326	16,379	-30.9%	11,435	-1.0%
PETRO CRCKS & SPRDS ASIA	0	100	-100.0%	0	-
PETRO CRCKS & SPRDS NA	21,443	33,748	-36.5%	24,404	-12.1%
PETRO CRK&SPRD EURO	2,306	2,746	-16.0%	2,215	4.1%
PETROLEUM PRODUCTS	10,435	5,101	104.6%	12,055	-13.4%
PETROLEUM PRODUCTS ASIA	995	953	4.4%	990	0.5%
PETRO OUTRIGHT EURO	15,264	21,612	-29.4%	15,656	-2.5%
PETRO OUTRIGHT NA	3,306	4,231	-21.9%	4,653	-28.9%
PJM AD HUB 5MW REAL TIME	2,145	26,670	-92.0%	4,175	-48.6%
PJM DAILY	284	292	-2.7%	284	0.0%
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	3,990	-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	18,360	218,120	-91.6%	35,685	-48.5%
PJM WESTH RT PEAK	8,824	20,675	-57.3%	11,806	-25.3%
PLASTICS	4,041	3,486	15.9%	4,038	0.1%
PREMIUM UNLD 10P FOB MED	34	180	-81.1%	51	-33.3%
PROPANE NON-LDH MB (OPIS) B	2,000	1,043	91.8%	2,084	-4.0%
PROPANE NON-LDH MT. BEL (OF	37,868	50,626	-25.2%	34,239	10.6%
RBOB CALENDAR SWAP	17,558	13,920	26.1%	16,935	3.7%
RBOB CRACK SPREAD	8,032	13,221	-39.2%	9,758	-17.7%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	72	84	-14.3%	79	-8.9%
RBOB GASOLINE BALMO CLNDR	9	833	-98.9%	647	-98.6%
RBOB PHY	247,782	285,445	-13.2%	228,385	8.5%
RBOB VS HEATING OIL SWAP	350	240	45.8%	375	-6.7%
SAN JUAN BASIS SWAP	0	0	-	0	-
SINGAPORE 180CST BALMO	1	0	-	0	-
SINGAPORE 380CST BALMO	0	0	-	0	-
SINGAPORE 380CST FUEL OIL	59	386	-84.7%	90	-34.4%
SINGAPORE FUEL 180CST CAL	3	0	-	3	0.0%
SINGAPORE FUEL OIL 180 CS	0	8	-100.0%	0	-
SINGAPORE FUEL OIL SPREAD	102	0	-	102	0.0%
SINGAPORE GASOIL	471	1,488	-68.3%	544	-13.4%
SINGAPORE GASOIL CALENDAR	131	607	-78.4%	130	0.8%
SINGAPORE GASOIL SWAP	262	1,539	-83.0%	500	-47.6%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
SINGAPORE GASOIL VS ICE	2,933	5,029	-41.7%	3,225	-9.1%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	2,504	2,974	-15.8%	2,703	-7.4%
SINGAPORE JET KEROSENE SW	0	1,090	-100.0%	0	-
SINGAPORE MOGAS 92 UNLEAD	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	2,521	-100.0%	0	-
Sumas Basis Swap	0	0	-	0	-
TC2 ROTTERDAM TO USAC 37K	210	205	2.4%	240	-12.5%
TC5 RAS TANURA TO YOKOHAM	186	360	-48.3%	219	-15.1%
TCO BASIS SWAP	0	0	-	0	-
TD3 MEG TO JAPAN 250K MT	2,350	5,029	-53.3%	2,420	-2.9%
TEXAS EASTERN ZONE M-3 BA	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	4,060	6,130	-33.8%	6,442	-37.0%
UP DOWN GC ULSD VS NMX HO	24,155	54,550	-55.7%	26,420	-8.6%
WAHA BASIS	0	0	-	0	-
WTI-BRENT BULLET SWAP	0	0	-	0	-
WTI-BRENT CALENDAR SWAP	120,636	100,561	20.0%	121,409	-0.6%
WTI CALENDAR	157,311	157,460	-0.1%	166,003	-5.2%
WTI MIDLAND CRUDE OIL	600	0	0.0%	750	-20.0%
WTS (ARGUS) VS WTI SWAP	20,577	43,164	-52.3%	23,361	-11.9%
WTS (ARGUS) VS WTI TRD MT	2,630	7,215	-63.5%	3,595	-26.8%

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Energy Options					
BRENT CALENDAR SWAP	1,650	1,556	6.0%	1,860	-11.3%
BRENT CRUDE OIL 1 M CSO	18,800	125,400	-85.0%	42,300	-55.6%
BRENT OIL LAST DAY	55,553	105,889	-47.5%	49,432	12.4%
COAL API2 INDEX	385	1,115	-65.5%	365	5.5%
CRUDE OIL	0	0	-	0	-
CRUDE OIL 1MO	128,325	249,350	-48.5%	115,382	11.2%
CRUDE OIL APO	155,367	217,160	-28.5%	178,059	-12.7%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
CRUDE OIL OUTRIGHTS	0	0	-	0	0.0%
CRUDE OIL PHY	2,231,235	2,041,482	9.3%	2,993,514	-25.5%
ELEC FINSETTLED	0	43	-100.0%	0	-
ETHANOL SWAP	3,571	9,811	-63.6%	3,652	-2.2%
FREIGHT MARKETS	20	0	-	30	-33.3%
HEATING OIL CRK SPD AVG PRI	750	3,705	-79.8%	1,000	-25.0%
HEATING OIL PHY	13,493	28,428	-52.5%	22,958	-41.2%
HENRY HUB FINANCIAL LAST	26,172	29,665	-11.8%	22,733	15.1%
HO 1 MONTH CLNDR OPTIONS	600	200	200.0%	950	-36.8%
LLS CRUDE OIL	5,700	0	-	5,850	-2.6%
MCCLOSKEY ARA ARGS COAL	20	402	-95.0%	60	-66.7%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-
NATURAL GAS	150	0	-	0	-
NATURAL GAS 1 M CSO FIN	95,875	162,495	-41.0%	113,750	-15.7%
NATURAL GAS 2 M CSO FIN	0	17,750	-100.0%	0	-
NATURAL GAS 3 M CSO FIN	3,250	0	-	1,200	170.8%
NATURAL GAS 5 M CSO FIN	2,000	5,250	-61.9%	0	-
NATURAL GAS 6 M CSO FIN	18,375	34,350	-46.5%	8,500	116.2%
NATURAL GAS OPT	1,000	29,305	-96.6%	250	300.0%
NATURAL GAS OPTION ON CALE	7,784	47,084	-83.5%	7,784	0.0%
NATURAL GAS PHY	2,913,219	2,304,162	26.4%	2,903,193	0.3%
NATURAL GAS SUMMER STRIP	0	0	-	0	-
NATURAL GAS WINTER STRIP	0	0	-	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-
NY HARBOR HEAT OIL SWP	9,075	7,482	21.3%	8,619	5.3%
PETROCHEMICALS	3,517	9,141	-61.5%	4,038	-12.9%
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT NA	310	1,120	-72.3%	435	-28.7%
PJM WES HUB PEAK CAL MTH	180	850	-78.8%	180	0.0%
PJM WES HUB PEAK LMP 50MW	0	0	0.0%	0	-
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	0.0%
RBOB CALENDAR SWAP	324	401	-19.2%	393	-17.6%
RBOB PHY	4,772	6,918	-31.0%	6,330	-24.6%
SAN JUAN PIPE SWAP	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	50	-100.0%	0	-
WTI-BRENT BULLET SWAP	153,150	190,460	-19.6%	153,950	-0.5%
WTI CRUDE OIL 1 M CSO FI	137,000	42,350	223.5%	152,275	-10.0%

FX Futures

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FX Futures					
AD/CD CROSS RATES	28	31	-9.7%	46	-39.1%
AD/JY CROSS RATES	932	675	38.1%	977	-4.6%
AD/NE CROSS RATES	8,223	122	6,640.2%	8,740	-5.9%
AUSTRALIAN DOLLAR	160,181	201,981	-20.7%	169,665	-5.6%
BP/JY CROSS RATES	1,685	912	84.8%	2,078	-18.9%
BP/SF CROSS RATES	2,936	577	408.8%	2,840	3.4%
BRAZIL REAL	34,221	41,101	-16.7%	58,851	-41.9%
BRITISH POUND	226,793	230,423	-1.6%	248,614	-8.8%
CANADIAN DOLLAR	131,732	148,375	-11.2%	143,984	-8.5%
CD/JY CROSS RATES	53	74	-28.4%	73	-27.4%
CHINESE RENMINBI (CNH)	8,386	3,599	133.0%	9,497	-11.7%
CZECK KORUNA (EC)	0	0	-	0	-
CZECK KORUNA (US)	20	2	900.0%	4	400.0%
EC/AD CROSS RATES	2,668	2,136	24.9%	2,692	-0.9%
EC/CD CROSS RATES	3,871	4,968	-22.1%	3,984	-2.8%
EC/NOK CROSS RATES	3,386	644	425.8%	3,432	-1.3%
EC/SEK CROSS RATES	1,527	728	109.8%	1,695	-9.9%
EFX/BP CROSS RATES	29,961	32,927	-9.0%	30,477	-1.7%
EFX/JY CROSS RATES	19,544	26,533	-26.3%	20,335	-3.9%
EFX/SF CROSS RATES	11,430	19,568	-41.6%	12,752	-10.4%
E-MICRO USD/CAD	36	504	-92.9%	19	89.5%
E-MICRO USD/CHF	13	5	160.0%	13	0.0%
E-MICRO USD/JPY	118	152	-22.4%	191	-38.2%
E-MINI EURO FX	13,916	20,213	-31.2%	12,286	13.3%
E-MINI JAPANESE YEN	4,731	753	528.3%	4,757	-0.5%
EURO FX	698,974	705,409	-0.9%	669,995	4.3%
HUNGARIAN FORINT (EC)	1	0	-	1	0.0%
HUNGARIAN FORINT (US)	5	5	0.0%	1	400.0%
INDIAN RUPEE	1,222	1,512	-19.2%	1,632	-25.1%
JAPANESE YEN	230,493	216,692	6.4%	265,851	-13.3%
KOREAN WON	156	477	-67.3%	118	32.2%
MEXICAN PESO	305,563	195,719	56.1%	278,046	9.9%
MICRO AUD/USD	5,559	9,821	-43.4%	3,581	55.2%
MICRO CAD/USD	4,768	2,433	96.0%	3,536	34.8%
MICRO CHF/USD	2,172	2,185	-0.6%	1,649	31.7%
MICRO EUR/USD	26,323	30,128	-12.6%	26,080	0.9%
MICRO GBP/USD	5,978	4,608	29.7%	5,489	8.9%
MICRO INR/USD	25	16	56.3%	31	-19.4%
MICRO JPY/USD	0	2,241	-100.0%	0	-
MICRO USD/CNH	0	0	-	0	-
NEW ZEALND DOLLAR	46,042	49,483	-7.0%	48,218	-4.5%
NKR/USD CROSS RATE	641	1,471	-56.4%	768	-16.5%
POLISH ZLOTY (EC)	81	162	-50.0%	75	8.0%
POLISH ZLOTY (US)	637	568	12.1%	519	22.7%
RMB USD	0	0	-	0	-
RUSSIAN RUBLE	3	49,870	-100.0%	3	0.0%
S.AFRICAN RAND	18,726	14,109	32.7%	21,751	-13.9%
SF/JY CROSS RATES	1,598	30	5,226.7%	1,623	-1.5%
SHEKEL	17	16	6.3%	19	-10.5%
SKR/USD CROSS RATES	2,622	1,028	155.1%	1,943	34.9%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2022	Open Interest NOV 2021	% CHG	Open Interest OCT 2022	% CHG
FX Futures					
SWISS FRANC	39,879	50,543	-21.1%	49,804	-19.9%
TURKISH LIRA	26	69	-62.3%	75	-65.3%
USDZAR	0	19	-100.0%	0	-
FX Options					
AUD/USD MONDAY OPTION WEE	26	1,963	-98.7%	4	550.0%
AUD/USD MONDAY OPTION WEE	1	92	-98.9%	8	-87.5%
AUD/USD MONDAY OPTION WEE	0	106	-100.0%	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%
AUD/USD MONTHLY OPTIONS	62,024	188,098	-67.0%	59,497	4.2%
AUD/USD WKLY FRIDAY OPTION	763	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	0	1,034	-100.0%	737	-100.0%
AUD/USD WKLY FRIDAY OPTION	605	1,218	-50.3%	324	86.7%
AUD/USD WKLY FRIDAY OPTION	323	857	-62.3%	278	16.2%
AUD/USD WKLY FRIDAY OPTION	252	494	-49.0%	0	-
AUD/USD WKLY WED OPTIONS -	14	792	-98.2%	338	-95.9%
AUD/USD WKLY WED OPTIONS -	316	167	89.2%	53	496.2%
AUD/USD WKLY WED OPTIONS -	5	50	-90.0%	5	0.0%
AUD/USD WKLY WED OPTIONS -	0	191	-100.0%	4	-100.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	235	553	-57.5%	10	2,250.0%
CAD/USD MONDAY OPTIONS WE	856	1,444	-40.7%	685	25.0%
CAD/USD MONDAY OPTIONS WE	126	250	-49.6%	207	-39.1%
CAD/USD MONDAY OPTIONS WE	0	126	-100.0%	100	-100.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	0.0%	0	0.0%
CAD/USD MONTHLY OPTIONS	214,745	181,045	18.6%	197,242	8.9%
CAD/USD WKLY FRIDAY OPTION	3,097	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	0	3,375	-100.0%	1,678	-100.0%
CAD/USD WKLY FRIDAY OPTION	1,274	1,892	-32.7%	891	43.0%
CAD/USD WKLY FRIDAY OPTION	260	682	-61.9%	354	-26.6%
CAD/USD WKLY FRIDAY OPTION	4	120	-96.7%	0	-
CAD/USD WKLY WED OPTIONS -	707	1,991	-64.5%	465	52.0%
CAD/USD WKLY WED OPTIONS -	229	1,032	-77.8%	782	-70.7%
CAD/USD WKLY WED OPTIONS -	10	1,182	-99.2%	236	-95.8%
CAD/USD WKLY WED OPTIONS -	0	84	-100.0%	4	-100.0%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	13,131	19,946	-34.2%	10,338	27.0%
CHF/USD WKLY FRIDAY OPTION	164	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	0	1,019	-100.0%	1	-100.0%
CHF/USD WKLY FRIDAY OPTION	187	31	503.2%	0	-
CHF/USD WKLY FRIDAY OPTION	139	152	-8.6%	1	13,800.0%
CHF/USD WKLY FRIDAY OPTION	83	3	2,666.7%	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/GBP WKLY FRIDAY OPTION	0	100	-100.0%	0	-
EURODOLLARS	0	0	-	0	0.0%
EUR/USD MONDAY OPTION WEE	142	596	-76.2%	2,570	-94.5%
EUR/USD MONDAY OPTION WEE	54	156	-65.4%	686	-92.1%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2022	Open Interest NOV 2021	% CHG	Open Interest OCT 2022	% CHG
FX Options					
EUR/USD MONDAY OPTION WEE	225	1	22,400.0%	2	11,150.0%
EUR/USD MONDAY OPTION WEE	0	138	-100.0%	0	-
EUR/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%
EUR/USD MONTHLY OPTIONS	351,823	215,396	63.3%	380,083	-7.4%
EUR/USD WKLY FRIDAY OPTION	11,400	0	-	3	379,900.0%
EUR/USD WKLY FRIDAY OPTION	0	7,261	-100.0%	5,155	-100.0%
EUR/USD WKLY FRIDAY OPTION	5,228	8,260	-36.7%	1,307	300.0%
EUR/USD WKLY FRIDAY OPTION	1,151	917	25.5%	524	119.7%
EUR/USD WKLY FRIDAY OPTION	7	163	-95.7%	0	-
EUR/USD WKLY WED OPTIONS -	2,810	4,946	-43.2%	6,144	-54.3%
EUR/USD WKLY WED OPTIONS -	1,711	2,246	-23.8%	2,372	-27.9%
EUR/USD WKLY WED OPTIONS -	311	508	-38.8%	21	1,381.0%
EUR/USD WKLY WED OPTIONS -	0	58	-100.0%	63	-100.0%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	225	-100.0%	252	-100.0%
GBP/USD MONDAY OPTION WEE	5	196	-97.4%	8	-37.5%
GBP/USD MONDAY OPTION WEE	0	6	-100.0%	1	-100.0%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%
GBP/USD MONTHLY OPTIONS	119,193	101,701	17.2%	119,106	0.1%
GBP/USD WKLY FRIDAY OPTION	1,342	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	0	4,461	-100.0%	1,519	-100.0%
GBP/USD WKLY FRIDAY OPTION	1,181	2,135	-44.7%	508	132.5%
GBP/USD WKLY FRIDAY OPTION	599	1,108	-45.9%	529	13.2%
GBP/USD WKLY FRIDAY OPTION	492	503	-2.2%	0	-
GBP/USD WKLY WED OPTIONS -	436	1,128	-61.3%	1,701	-74.4%
GBP/USD WKLY WED OPTIONS -	10	594	-98.3%	14	-28.6%
GBP/USD WKLY WED OPTIONS -	2	593	-99.7%	26	-92.3%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	44	120	-63.3%	143	-69.2%
JPY/USD MONDAY OPTION WEE	510	94	442.6%	263	93.9%
JPY/USD MONDAY OPTION WEE	100	32	212.5%	0	-
JPY/USD MONDAY OPTION WEE	0	63	-100.0%	0	-
JPY/USD MONDAY OPTION WEE	0	0	0.0%	0	0.0%
JPY/USD MONTHLY OPTIONS	134,418	89,298	50.5%	172,017	-21.9%
JPY/USD WKLY FRIDAY OPTION	5,735	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	0	1,970	-100.0%	2,550	-100.0%
JPY/USD WKLY FRIDAY OPTION	4,227	1,438	193.9%	1,631	159.2%
JPY/USD WKLY FRIDAY OPTION	410	923	-55.6%	814	-49.6%
JPY/USD WKLY FRIDAY OPTION	21	310	-93.2%	0	-
JPY/USD WKLY WED OPTIONS -	1,594	5,079	-68.6%	5,555	-71.3%
JPY/USD WKLY WED OPTIONS -	1,194	872	36.9%	1,894	-37.0%
JPY/USD WKLY WED OPTIONS -	0	816	-100.0%	249	-100.0%
JPY/USD WKLY WED OPTIONS -	0	0	-	19	-100.0%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	2,277	1,008	125.9%	1,388	64.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	300	-100.0%	0	-
MXN/USD WKLY FRIDAY OPTION	100	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2022	Open Interest NOV 2021	% CHG	Open Interest OCT 2022	% CHG
FX Options					
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	9,767	304	3,112.8%	9,765	0.0%
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	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	5	521	-99.0%	4	25.0%
Ags Futures					
FERTILIZER PRODUCTS	3,007	4,685	-35.8%	3,901	-22.9%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2022	Open Interest NOV 2021	% CHG	Open Interest OCT 2022	% CHG
Ag Products Futures					
BLOCK CHEESE	819	2,951	-72.2%	823	-0.5%
BUTTER CS	9,896	8,640	14.5%	9,806	0.9%
CASH-SETTLED CHEESE	17,783	22,325	-20.3%	19,072	-6.8%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	293,182	310,096	-5.5%	293,789	-0.2%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CHI WHEAT	312,768	371,575	-15.8%	329,100	-5.0%
CLASS IV MILK	11,981	10,685	12.1%	13,321	-10.1%
COFFEE	0	0	-	0	-
CORN	1,219,163	1,405,105	-13.2%	1,472,993	-17.2%
COTTON	0	0	-	0	-
DJ_UBS ROLL SELECT INDEX FU	11,140	8,391	32.8%	10,615	4.9%
DOW-UBS COMMOD INDEX	57,673	39,298	46.8%	57,990	-0.5%
DRY WHEY	2,732	3,464	-21.1%	2,940	-7.1%
FEEDER CATTLE	49,320	39,832	23.8%	46,823	5.3%
FERTILIZER PRODUCTS	0	0	-	0	-
GOLDMAN SACHS	1,082	1,539	-29.7%	1,178	-8.1%
GSCI EXCESS RETURN FUT	48,307	57,645	-16.2%	48,307	0.0%
HDD EURO SEASONAL STRIP	2,375	0	-	2,375	0.0%
HDD SEASONAL STRIP	3,900	500	680.0%	3,900	0.0%
HDD WEATHER	12,575	10,400	20.9%	9,025	39.3%
HDD WEATHER EUROPEAN	4,050	7,450	-45.6%	3,800	6.6%
HOGS	192,554	228,719	-15.8%	194,600	-1.1%
HOUSING INDEX	58	40	45.0%	69	-15.9%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	143,450	227,423	-36.9%	158,598	-9.6%
LUMBER	2,967	1,971	50.5%	2,116	40.2%
MALAYSIAN PALM SWAP	0	12,080	-100.0%	0	-
MILK	26,376	27,802	-5.1%	27,885	-5.4%
MINI CORN	7,763	8,081	-3.9%	18,201	-57.3%
MINI SOYBEAN	15,402	15,933	-3.3%	10,726	43.6%
MINI WHEAT	2,326	4,032	-42.3%	3,710	-37.3%
MLK MID OPTIONS	1	0	-	0	-
NFD MILK	10,417	9,537	9.2%	9,783	6.5%
OATS	3,266	4,853	-32.7%	4,311	-24.2%
PACIFIC RIM DAT SS WTHR	0	1,000	-100.0%	0	-
PORK CUTOUT	680	699	-2.7%	773	-12.0%
ROUGH RICE	8,474	8,664	-2.2%	8,696	-2.6%
SOYBEAN	642,175	672,454	-4.5%	571,755	12.3%
SOYBEAN MEAL	377,030	395,673	-4.7%	395,295	-4.6%
SOYBEAN OIL	447,056	399,439	11.9%	431,563	3.6%
S&P GSCI ENHANCED ER SWAP	0	1,001	-100.0%	0	-
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	45,678	42,995	6.2%	47,878	-4.6%
WHEAT	1,300	25,297	-94.9%	1,200	8.3%

Ag Products Options

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2022	Open Interest NOV 2021	% CHG	Open Interest OCT 2022	% CHG
Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BLOCK CHEESE	409	1,003	-59.2%	1,124	-63.6%
BUTTER CS	4,920	7,552	-34.9%	7,116	-30.9%
CASH-SETTLED CHEESE	29,539	17,781	66.1%	35,805	-17.5%
CATTLE	237,572	195,837	21.3%	218,324	8.8%
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CHI WHEAT	223,809	222,554	0.6%	340,786	-34.3%
CLASS IV MILK	35,808	25,024	43.1%	43,322	-17.3%
CORN	842,777	928,063	-9.2%	1,580,039	-46.7%
CORN NEARBY+2 CAL SPRD	38,197	19,680	94.1%	44,757	-14.7%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	0	-	8,955	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
DRY WHEY	1,810	976	85.5%	2,287	-20.9%
FEEDER CATTLE	33,402	20,043	66.7%	34,316	-2.7%
HDD EURO SEASONAL STRIP	6,750	2,000	237.5%	6,750	0.0%
HDD SEASONAL STRIP	4,000	23,920	-83.3%	4,000	0.0%
HDD WEATHER	8,100	1,000	710.0%	8,000	1.2%
HDD WEATHER EUROPEAN	1,000	14,500	-93.1%	1,000	0.0%
HOGS	243,532	223,862	8.8%	217,390	12.0%
HOUSING INDEX	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	300	0	-	0	-
JULY-DEC CORN CAL SPRD	17,954	8,225	118.3%	13,136	36.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	7,258	2,360	207.5%	4,838	50.0%
KC WHEAT	37,649	75,752	-50.3%	62,101	-39.4%
LUMBER	138	524	-73.7%	3	4,500.0%
LV CATL CSO	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	22,470	3,490	543.8%	17,900	25.5%
MAR-JULY SOYBEAN CAL SPRD	650	0	-	650	0.0%
MAR-JULY WHEAT CAL SPRD	0	700	-100.0%	0	-
MILK	99,995	96,780	3.3%	109,434	-8.6%
MLK MID OPTIONS	6	15	-60.0%	11	-45.5%
NFD MILK	11,926	11,763	1.4%	15,515	-23.1%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	76	522	-85.4%	587	-87.1%
PORK CUTOUT	10	1	900.0%	0	-
ROUGH RICE	1,803	1,359	32.7%	2,203	-18.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	365,030	404,025	-9.7%	324,785	12.4%
SOYBEAN CRUSH	35	219	-84.0%	30	16.7%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest NOV 2022	Open Interest NOV 2021	% CHG	Open Interest OCT 2022	% CHG
Ag Products Options					
SOYBEAN MEAL	92,151	112,026	-17.7%	158,861	-42.0%
SOYBEAN OIL	123,117	125,891	-2.2%	181,685	-32.2%
SOYBN NEARBY+2 CAL SPRD	5,195	260	1,898.1%	2,545	104.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	1,250	-100.0%
WHEAT	172	101	70.3%	145	18.6%
WHEAT-CORN ICSSO	20	20	0.0%	1,852	-98.9%
WHEAT NEARBY+2 CAL SPRD	750	125	500.0%	3,495	-78.5%
TOTAL FUTURES GROUP					
Interest Rate Futures	32,495,842	28,950,175	12.2%	32,490,894	0.0%
Equity Index Futures	4,646,362	4,697,071	-1.1%	4,671,490	-0.5%
Metals Futures	934,126	1,075,704	-13.2%	1,009,212	-7.4%
Energy Futures	5,651,053	7,215,108	-21.7%	5,749,307	-1.7%
FX Futures	2,057,902	2,075,617	-0.9%	2,118,810	-2.9%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	3,007	4,685	-35.8%	3,901	-22.9%
Ag Products Futures	3,985,719	4,387,589	-9.2%	4,213,016	-5.4%
TOTAL FUTURES	49,774,011	48,405,949	2.8%	50,256,630	-1.0%
TOTAL OPTIONS GROUP					
Interest Rate Options	45,244,619	39,939,676	13.3%	43,576,749	3.8%
Equity Index Options	5,325,134	4,593,019	15.9%	5,183,290	2.7%
Metals Options	779,223	878,518	-11.3%	1,040,062	-25.1%
Energy Options	5,991,622	5,673,374	5.6%	6,799,042	-11.9%
FX Options	958,095	866,012	10.6%	993,124	-3.5%
Foreign Exchange Options	5	521	-99.0%	4	25.0%
Ag Products Options	2,498,330	2,547,953	-1.9%	3,454,997	-27.7%
TOTAL OPTIONS	60,797,028	54,499,073	11.6%	61,047,268	-0.4%
TOTAL COMBINED					
Interest Rate	77,740,461	68,889,851	12.8%	76,067,643	2.2%
Equity Index	9,971,496	9,290,090	7.3%	9,854,780	1.2%
Metals	1,713,349	1,954,222	-12.3%	2,049,274	-16.4%
Energy	11,642,675	12,888,482	-9.7%	12,548,349	-7.2%
FX	3,015,997	2,941,629	2.5%	3,111,934	-3.1%
Foreign Exchange	5	521	-99.0%	4	25.0%
Ags	3,007	4,685	-35.8%	3,901	-22.9%
Ag Products	6,484,049	6,935,542	-6.5%	7,668,013	-15.4%
GRAND TOTAL	110,571,039	102,905,022	7.4%	111,303,898	-0.7%

*** 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.