

CME Exchange Open Interest Report - Monthly

	Open Interest SEP 2023	Open Interest SEP 2022	% CHG	Open Interest AUG 2023	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	0	20,009	-100.0%	0	-
BSBY 3-MONTH FUTURES	3,029	17,602	-82.8%	7,725	-60.8%
ESTR Basis Spread Futures	1,066	0	-	1,187	-10.2%
ESTR Futures	15,287	0	-	11,886	28.6%
EURODOLLARS	0	8,318,218	-100.0%	0	-
FTIIE	248	123	101.6%	315	-21.3%
SOFR	10,738,748	7,681,151	39.8%	11,598,506	-7.4%
SONIA	2,206	7,786	-71.7%	3,673	-39.9%
Interest Rate Options					
EURODOLLARS	0	18,778,668	-100.0%	0	-
EURO MIDCURVE	0	3,460,879	-100.0%	0	-
SOFR	29,550,965	10,591,812	179.0%	33,142,723	-10.8%
SOFR MIDCURVE	6,275,525	3,131,079	100.4%	6,521,041	-3.8%
SOFR MISCURVE	0	0	-	0	-

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Equity Index Futures					
BITCOIN	15,014	14,867	1.0%	15,160	-1.0%
E-mini FTSE China 50	0	40	-100.0%	0	-
E-MINI MIDCAP	38,842	54,381	-28.6%	37,765	2.9%
E-MINI NASDAQ 100	244,429	280,910	-13.0%	266,220	-8.2%
E-MINI RUSSELL 1000	6,196	7,236	-14.4%	8,456	-26.7%
E-MINI RUSSELL 1000 GROWTH	5,319	4,079	30.4%	4,236	25.6%
E-MINI RUSSELL 1000 VALUE	15,808	15,504	2.0%	13,899	13.7%
E-MINI RUSSELL 2000	477,415	571,263	-16.4%	520,505	-8.3%
E-MINI S&P500	2,117,920	2,282,435	-7.2%	2,265,941	-6.5%
E-MINI S&P500 ESG	16,811	12,330	36.3%	18,956	-11.3%
ETHER	0	5	-100.0%	0	-
ETHER FUTURES	4,577	5,035	-9.1%	4,393	4.2%
FT-SE 100	0	0	0.0%	2	-100.0%
FTSE Emerging	0	0	-	0	-
IBOVESPA INDEX	12	47	-74.5%	12	0.0%
MICRO BITCOIN	9,569	32,296	-70.4%	8,000	19.6%
MICRO E-MINI NASDAQ 100	77,337	136,689	-43.4%	167,278	-53.8%
MICRO E-MINI RUSSELL 2000	18,345	21,570	-15.0%	23,886	-23.2%
MICRO E-MINI S&P500	128,145	125,322	2.3%	247,894	-48.3%
MICRO ETHER	14,764	69,960	-78.9%	11,062	33.5%
NASDAQ-100 VOLATILITY	0	0	-	0	-
NASDAQ BIOTECH SECTOR	14	138	-89.9%	21	-33.3%
Nearby BTIC+	0	0	-	0	-
NIKKEI 225 (\$) STOCK	15,378	13,882	10.8%	19,552	-21.3%
NIKKEI 225 (YEN) STOCK	51,265	44,685	14.7%	54,424	-5.8%
PHLX SEMICONDUCTOR SECTO	2,966	240	1,135.8%	809	266.6%
S&P 500	457,828	343,517	33.3%	469,164	-2.4%
S&P 500 ANNUAL DIVIDEND IND	235,328	243,887	-3.5%	218,607	7.6%
S&P 500 QUARLY DIVIDEND IND	39,447	9,654	308.6%	40,975	-3.7%
S&P 600 SMALLCAP EMINI	559	0	-	559	0.0%
S&P BIOTECHNOLOGY SECTOR	436	23	1,795.7%	262	66.4%
S&P COMMUNICATION SERVICE	5,440	2,757	97.3%	6,079	-10.5%
S&P CONSUMER DISCRETIONAR	6,061	3,417	77.4%	8,387	-27.7%
S&P CONSUMER STAPLES SECT	17,286	15,584	10.9%	22,990	-24.8%
S&P ENERGY SECTOR	25,324	32,532	-22.2%	30,239	-16.3%
S&P FINANCIAL SECTOR	33,565	23,530	42.6%	37,842	-11.3%
S&P HEALTH CARE SECTOR	11,246	13,782	-18.4%	15,675	-28.3%
S&P INDUSTRIAL SECTOR	11,790	13,695	-13.9%	15,097	-21.9%
S&P MATERIALS SECTOR	5,919	7,319	-19.1%	19,076	-69.0%
S&P OIL & GAS EXPLORATION A	681	20	3,305.0%	395	72.4%
S&P REAL ESTATE SECTOR	7,297	5,092	43.3%	9,843	-25.9%
S&P REGIONAL BANKS SECTOR	1,656	132	1,154.5%	1,365	21.3%
S&P RETAIL SECTOR	192	67	186.6%	711	-73.0%
S&P TECHNOLOGY SECTOR	11,312	13,030	-13.2%	11,762	-3.8%
S&P UTILITIES SECTOR	34,909	14,088	147.8%	47,061	-25.8%
S&P VALUE INDEX FUTURES	0	0	-	0	-
TOPIX (USD)	0	0	-	0	-
TOPIX (YEN)	46	124	-62.9%	34	35.3%
WATER INDEX FUTURES	1	0	-	1	0.0%

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Equity Index Options					
BITCOIN OPTIONS	9,250	5,256	76.0%	5,947	55.5%
E-MINI NASDAQ 100	234,618	177,939	31.9%	262,566	-10.6%
E-MINI RUSSELL 2000	28,573	32,766	-12.8%	38,303	-25.4%
E-MINI S&P500	5,328,484	4,727,936	12.7%	5,719,937	-6.8%
EOM S&P 500	0	0	-	0	-
ETHER OPTIONS	4,514	80	5,542.5%	3,464	30.3%
EVENT CONTRACT S&P 500	0	0	-	0	0.0%
MICRO BITCOIN	10,848	9,047	19.9%	11,486	-5.6%
MICRO E-MINI NASDAQ 100	7,858	5,207	50.9%	12,373	-36.5%
Micro E-mini S&P 500	82,919	54,095	53.3%	55,051	50.6%
MICRO ETHER	25,576	114,574	-77.7%	18,779	36.2%
S&P 500	0	0	-	0	-
FX Futures					
AD/CD CROSS RATES	0	48	-100.0%	5	-100.0%
AD/JY CROSS RATES	611	1,049	-41.8%	668	-8.5%
AD/NE CROSS RATES	5,521	7,885	-30.0%	5,599	-1.4%
AUSTRALIAN DOLLAR	204,280	143,667	42.2%	225,915	-9.6%
BP/JY CROSS RATES	2,351	1,591	47.8%	1,518	54.9%
BP/SF CROSS RATES	2,587	3,153	-18.0%	3,288	-21.3%
BRAZIL REAL	52,710	56,823	-7.2%	53,981	-2.4%
BRITISH POUND	240,464	265,250	-9.3%	224,647	7.0%
CANADIAN DOLLAR	179,559	139,832	28.4%	181,208	-0.9%
CD/JY CROSS RATES	38	12	216.7%	112	-66.1%
CHILEAN PESO	0	0	-	0	-
CHINESE RENMINBI (CNH)	8,041	7,049	14.1%	7,774	3.4%
CZECK KORUNA (EC)	0	0	-	1	-100.0%
CZECK KORUNA (US)	3	39	-92.3%	3	0.0%
EC/AD CROSS RATES	4,314	2,463	75.2%	3,561	21.1%
EC/CD CROSS RATES	3,820	4,138	-7.7%	3,702	3.2%
EC/NOK CROSS RATES	500	3,348	-85.1%	1,902	-73.7%
EC/SEK CROSS RATES	5,310	1,506	252.6%	5,483	-3.2%
EFX/BP CROSS RATES	29,236	33,699	-13.2%	29,362	-0.4%
EFX/JY CROSS RATES	18,110	20,050	-9.7%	22,080	-18.0%
EFX/SF CROSS RATES	14,125	12,642	11.7%	11,915	18.5%
E-MICRO USD/CAD	35	20	75.0%	53	-34.0%
E-MICRO USD/CHF	29	10	190.0%	69	-58.0%
E-MICRO USD/JPY	257	129	99.2%	308	-16.6%
E-MINI EURO FX	9,833	12,054	-18.4%	10,312	-4.6%
E-MINI JAPANESE YEN	1,302	2,228	-41.6%	3,960	-67.1%
EURO FX	699,106	645,638	8.3%	750,372	-6.8%
HUNGARIAN FORINT (EC)	3	0	-	4	-25.0%
HUNGARIAN FORINT (US)	0	1	-100.0%	1	-100.0%
INDIAN RUPEE	1,279	1,654	-22.7%	1,159	10.4%
JAPANESE YEN	284,688	243,003	17.2%	247,007	15.3%
KOREAN WON	127	129	-1.6%	187	-32.1%
MEXICAN PESO	212,911	181,590	17.2%	248,650	-14.4%
MICRO AUD/USD	4,680	4,551	2.8%	7,822	-40.2%
MICRO CAD/USD	2,917	2,919	-0.1%	3,312	-11.9%

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FX Futures					
MICRO CHF/USD	1,412	1,578	-10.5%	1,621	-12.9%
MICRO EUR/USD	15,187	26,941	-43.6%	18,278	-16.9%
MICRO GBP/USD	3,765	5,230	-28.0%	3,950	-4.7%
MICRO INR/USD	17	10	70.0%	6	183.3%
MICRO JPY/USD	0	0	-	0	-
MICRO USD/CNH	0	0	-	0	-
NEW ZEALND DOLLAR	55,843	46,913	19.0%	56,348	-0.9%
NKR/USD CROSS RATE	1,519	1,949	-22.1%	974	56.0%
POLISH ZLOTY (EC)	46	75	-38.7%	95	-51.6%
POLISH ZLOTY (US)	205	390	-47.4%	731	-72.0%
RMB USD	0	0	-	0	-
RUSSIAN RUBLE	0	3	-100.0%	0	-
S.AFRICAN RAND	11,699	11,686	0.1%	25,079	-53.4%
SF/JY CROSS RATES	983	1,585	-38.0%	909	8.1%
SHEKEL	52	22	136.4%	63	-17.5%
SKR/USD CROSS RATES	876	2,275	-61.5%	1,014	-13.6%
SWISS FRANC	58,087	42,153	37.8%	44,467	30.6%
TURKISH LIRA	52	77	-32.5%	4	1,200.0%
USDZAR	10	0	-	5	100.0%
FX Options					
AUD/USD MONDAY OPTION WEE	177	49	261.2%	0	-
AUD/USD MONDAY OPTION WEE	67	1	6,600.0%	78	-14.1%
AUD/USD MONDAY OPTION WEE	0	3	-100.0%	3	-100.0%
AUD/USD MONDAY OPTION WEE	1	0	-	103	-99.0%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	61,607	70,203	-12.2%	63,463	-2.9%
AUD/USD THURSDAY WKLY OPT	2	0	-	7	-71.4%
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	0.0%
AUD/USD TUESDAY WKLY OPT	27	0	-	1,295	-97.9%
AUD/USD TUESDAY WKLY OPT	0	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	-
AUD/USD WKLY FRIDAY OPTION	0	0	-	2,421	-100.0%
AUD/USD WKLY FRIDAY OPTION	868	599	44.9%	0	-
AUD/USD WKLY FRIDAY OPTION	872	315	176.8%	877	-0.6%
AUD/USD WKLY FRIDAY OPTION	571	291	96.2%	1,244	-54.1%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	577	-100.0%
AUD/USD WKLY WED OPTIONS -	293	13	2,153.8%	207	41.5%
AUD/USD WKLY WED OPTIONS -	227	39	482.1%	283	-19.8%
AUD/USD WKLY WED OPTIONS -	14	95	-85.3%	228	-93.9%
AUD/USD WKLY WED OPTIONS -	12	0	-	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
BRL/USD MONTHLY OPTIONS	60	6	900.0%	60	0.0%
CAD/USD MONDAY OPTIONS WE	683	540	26.5%	195	250.3%
CAD/USD MONDAY OPTIONS WE	43	727	-94.1%	48	-10.4%

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	16	408	-96.1%	438	-96.3%
CAD/USD MONDAY OPTIONS WE	1,216	0	-	434	180.2%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONTHLY OPTIONS	78,809	208,463	-62.2%	88,489	-10.9%
CAD/USD THURSDAY WKLY OPT	28	0	-	12	133.3%
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	0.0%
CAD/USD TUESDAY WKLY OPT	56	0	-	216	-74.1%
CAD/USD TUESDAY WKLY OPT	205	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	-
CAD/USD WKLY FRIDAY OPTION	0	0	-	4,317	-100.0%
CAD/USD WKLY FRIDAY OPTION	1,563	1,262	23.9%	0	-
CAD/USD WKLY FRIDAY OPTION	1,155	407	183.8%	1,421	-18.7%
CAD/USD WKLY FRIDAY OPTION	562	2,191	-74.3%	639	-12.1%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	532	-100.0%
CAD/USD WKLY WED OPTIONS -	490	860	-43.0%	1,313	-62.7%
CAD/USD WKLY WED OPTIONS -	698	233	199.6%	387	80.4%
CAD/USD WKLY WED OPTIONS -	1,141	97	1,076.3%	304	275.3%
CAD/USD WKLY WED OPTIONS -	1,460	165	784.8%	22	6,536.4%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
CHF/USD MONTHLY OPTIONS	10,574	8,355	26.6%	9,130	15.8%
CHF/USD WKLY FRIDAY OPTION	0	0	-	1,397	-100.0%
CHF/USD WKLY FRIDAY OPTION	49	7	600.0%	0	-
CHF/USD WKLY FRIDAY OPTION	7	11	-36.4%	868	-99.2%
CHF/USD WKLY FRIDAY OPTION	1	0	-	206	-99.5%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	1,103	3,721	-70.4%	9	12,155.6%
EUR/USD MONDAY OPTION WEE	628	164	282.9%	1,364	-54.0%
EUR/USD MONDAY OPTION WEE	401	184	117.9%	564	-28.9%
EUR/USD MONDAY OPTION WEE	18	270	-93.3%	704	-97.4%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	286,192	334,389	-14.4%	325,653	-12.1%
EUR/USD THURSDAY WKLY OPT	445	0	-	50	790.0%
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 THURSDAY WKLY OPT	0	0	-	0	0.0%
EUR/USD TUESDAY WKLY OPT	71	0	-	824	-91.4%
EUR/USD TUESDAY WKLY OPT	1	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	-
EUR/USD WKLY FRIDAY OPTION	0	0	-	9,904	-100.0%
EUR/USD WKLY FRIDAY OPTION	7,983	6,016	32.7%	0	-
EUR/USD WKLY FRIDAY OPTION	1,022	2,246	-54.5%	5,738	-82.2%

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FX Options					
EUR/USD WKLY FRIDAY OPTION	2,171	1,059	105.0%	2,551	-14.9%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	667	-100.0%
EUR/USD WKLY WED OPTIONS -	4,372	6,719	-34.9%	4,892	-10.6%
EUR/USD WKLY WED OPTIONS -	2,853	2,283	25.0%	3,666	-22.2%
EUR/USD WKLY WED OPTIONS -	192	86	123.3%	126	52.4%
EUR/USD WKLY WED OPTIONS -	11	911	-98.8%	1	1,000.0%
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	1,649	740	122.8%	11	14,890.9%
GBP/USD MONDAY OPTION WEE	21	157	-86.6%	310	-93.2%
GBP/USD MONDAY OPTION WEE	297	3	9,800.0%	302	-1.7%
GBP/USD MONDAY OPTION WEE	250	0	-	50	400.0%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	106,035	127,255	-16.7%	105,039	0.9%
GBP/USD THURSDAY WKLY OPT	501	0	-	24	1,987.5%
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	0.0%
GBP/USD TUESDAY WKLY OPT	5	0	-	26	-80.8%
GBP/USD TUESDAY WKLY OPT	0	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	-
GBP/USD WKLY FRIDAY OPTION	0	0	-	3,143	-100.0%
GBP/USD WKLY FRIDAY OPTION	2,685	851	215.5%	0	-
GBP/USD WKLY FRIDAY OPTION	1,041	771	35.0%	753	38.2%
GBP/USD WKLY FRIDAY OPTION	668	584	14.4%	2,502	-73.3%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	711	-100.0%
GBP/USD WKLY WED OPTIONS -	1,261	500	152.2%	80	1,476.3%
GBP/USD WKLY WED OPTIONS -	35	159	-78.0%	3	1,066.7%
GBP/USD WKLY WED OPTIONS -	205	0	-	1	20,400.0%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
JPY/USD MONDAY OPTION WEE	1,366	3,364	-59.4%	64	2,034.4%
JPY/USD MONDAY OPTION WEE	512	2	25,500.0%	28	1,728.6%
JPY/USD MONDAY OPTION WEE	126	0	-	1,584	-92.0%
JPY/USD MONDAY OPTION WEE	46	0	-	212	-78.3%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	99,756	181,265	-45.0%	95,725	4.2%
JPY/USD THURSDAY WKLY OPT	506	0	-	3	16,766.7%
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	0.0%
JPY/USD TUESDAY WKLY OPT W	1,081	0	-	56	1,830.4%
JPY/USD TUESDAY WKLY OPT W	521	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	-
JPY/USD WKLY FRIDAY OPTION	0	0	-	5,502	-100.0%

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FX Options					
JPY/USD WKLY FRIDAY OPTION	3,890	2,656	46.5%	0	-
JPY/USD WKLY FRIDAY OPTION	1,459	777	87.8%	2,621	-44.3%
JPY/USD WKLY FRIDAY OPTION	614	443	38.6%	1,272	-51.7%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	881	-100.0%
JPY/USD WKLY WED OPTIONS -	4,452	3,464	28.5%	1,403	217.3%
JPY/USD WKLY WED OPTIONS -	1,132	2,081	-45.6%	1,271	-10.9%
JPY/USD WKLY WED OPTIONS -	33	0	-	1	3,200.0%
JPY/USD WKLY WED OPTIONS -	50	0	-	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
MXN/USD MONTHLY OPTIONS	4,620	1,378	235.3%	1,785	158.8%
MXN/USD WKLY FRIDAY OPTION	0	0	-	5	-100.0%
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	88	9,756	-99.1%	181	-51.4%
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	750	0	-	750	0.0%
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	-
ZAR/USD MONTHLY OPTIONS	0	0	-	0	-

CME Exchange Open Interest Report - Monthly

	Open Interest SEP 2023	Open Interest SEP 2022	% CHG	Open Interest AUG 2023	% CHG
Ag Products Futures					
BLOCK CHEESE	2,961	755	292.2%	1,801	64.4%
BUTTER CS	9,902	9,928	-0.3%	8,524	16.2%
CASH-SETTLED CHEESE	19,148	19,860	-3.6%	16,990	12.7%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	318,161	275,704	15.4%	314,129	1.3%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	3,700	1,500	146.7%	3,900	-5.1%
CDD WEATHER	2,350	2,750	-14.5%	7,550	-68.9%
CLASS IV MILK	7,912	14,276	-44.6%	4,775	65.7%
DRY WHEY	2,640	3,233	-18.3%	1,915	37.9%
FEEDER CATTLE	56,356	49,691	13.4%	60,269	-6.5%
GOLDMAN SACHS	658	1,179	-44.2%	622	5.8%
GSCI EXCESS RETURN FUT	36,001	48,307	-25.5%	35,290	2.0%
HDD EURO SEASONAL STRIP	0	2,375	-100.0%	0	-
HDD SEASONAL STRIP	0	3,750	-100.0%	0	-
HDD WEATHER	250	1,675	-85.1%	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	194,090	205,478	-5.5%	205,283	-5.5%
HOUSING INDEX	69	66	4.5%	60	15.0%
LUMBER	7,538	3,041	147.9%	7,034	7.2%
MALAYSIAN PALM SWAP	0	0	-	0	-
MILK	22,761	28,802	-21.0%	17,018	33.7%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	9,592	8,895	7.8%	8,082	18.7%
OTC SP GSCI ER SWAP	38,449	0	-	58,917	-34.7%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOUT	596	1,026	-41.9%	621	-4.0%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-
USD CRUDE PALM OIL	48,509	50,913	-4.7%	41,211	17.7%

CME Exchange Open Interest Report - Monthly

	Open Interest SEP 2023	Open Interest SEP 2022	% CHG	Open Interest AUG 2023	% CHG
Ag Products Options					
BLOCK CHEESE	2,121	1,444	46.9%	1,263	67.9%
BUTTER CS	8,701	7,438	17.0%	7,594	14.6%
CASH-SETTLED CHEESE	31,845	35,663	-10.7%	26,097	22.0%
CATTLE	290,623	255,336	13.8%	277,923	4.6%
CDD SEASONAL STRIP	31,000	5,000	520.0%	82,200	-62.3%
CDD WEATHER	53,000	0	-	66,500	-20.3%
CLASS IV MILK	35,897	43,812	-18.1%	29,009	23.7%
DRY WHEY	1,448	2,570	-43.7%	1,187	22.0%
FEEDER CATTLE	61,534	33,466	83.9%	85,249	-27.8%
HDD EURO SEASONAL STRIP	28,000	4,750	489.5%	28,000	0.0%
HDD SEASONAL STRIP	47,500	2,500	1,800.0%	42,500	11.8%
HDD WEATHER	18,025	7,500	140.3%	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	379,821	247,919	53.2%	330,164	15.0%
LUMBER	1,051	307	242.3%	310	239.0%
LV CATL CSO	0	0	-	0	-
MILK	81,936	113,028	-27.5%	72,764	12.6%
MLK MID OPTIONS	11	14	-21.4%	8	37.5%
NFD MILK	18,463	13,271	39.1%	13,759	34.2%
PORK CUTOUT	104	0	-	104	0.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	10,760,584	16,044,889	-32.9%	11,623,292	-7.4%
Equity Index Futures	4,166,449	4,435,164	-6.1%	4,644,595	-10.3%
FX Futures	2,138,500	1,939,057	10.3%	2,209,484	-3.2%
Ag Products Futures	781,643	733,204	6.6%	793,991	-1.6%
TOTAL FUTURES	17,847,176	23,152,314	-22.9%	19,271,362	-7.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	35,826,490	35,962,438	-0.4%	39,663,764	-9.7%
Equity Index Options	5,732,640	5,126,900	11.8%	6,127,906	-6.5%
FX Options	706,672	989,594	-28.6%	764,226	-7.5%
Ag Products Options	1,091,080	774,018	41.0%	1,064,631	2.5%
TOTAL OPTIONS	43,356,882	42,852,950	1.2%	47,620,527	-9.0%
TOTAL COMBINED					
Interest Rate	46,587,074	52,007,327	-10.4%	51,287,056	-9.2%
Equity Index	9,899,089	9,562,064	3.5%	10,772,501	-8.1%
FX	2,845,172	2,928,651	-2.9%	2,973,710	-4.3%
Ag Products	1,872,723	1,507,222	24.2%	1,858,622	0.8%
GRAND TOTAL	61,204,058	66,005,264	-7.3%	66,891,889	-8.5%