

CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	66,291	-100.0%	0	-
10-YR Eris SOFR	71,109	1,436	4,851.9%	69,072	2.9%
10-YR MAC LIBOR	0	16,366	-100.0%	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,610,253	3,834,230	20.2%	4,586,536	0.5%
10Y YIELD	3,857	2,227	73.2%	3,359	14.8%
13-Week U.S. T-Bill Futures	3,271	0	-	4,030	-18.8%
15-YR Eris LIBOR	0	0	-	0	-
1-MONTH EURODOLLAR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	6,648	8,240	-19.3%	7,098	-6.3%
20-YR BOND	0	285	-100.0%	0	0.0%
20-YR Eris LIBOR	0	0	-	0	-
2-YR Eris LIBOR	0	59,436	-100.0%	0	-
2-YR Eris SOFR	17,558	4,303	308.0%	17,977	-2.3%
2-YR NOTE	3,770,486	2,232,089	68.9%	4,168,394	-9.5%
2Y YIELD	580	1,308	-55.7%	634	-8.5%
30-Year UMBS TBA Futures - 2.5%	0	20	-100.0%	0	-
30-Year UMBS TBA Futures - 3.0%	364	27	1,248.1%	213	70.9%
30-Year UMBS TBA Futures - 3.5%	312	52	500.0%	45	593.3%
30-Year UMBS TBA Futures - 4.0%	415	35	1,085.7%	295	40.7%
30-Year UMBS TBA Futures - 4.5%	415	33	1,157.6%	264	57.2%
30-Year UMBS TBA Futures - 5.0%	406	47	763.8%	478	-15.1%
30-Year UMBS TBA Futures - 5.5%	891	20	4,355.0%	538	65.6%
30-Year UMBS TBA Futures - 6.0%	1,180	0	-	587	101.0%
30-YR BOND	1,411,655	1,195,400	18.1%	1,302,603	8.4%
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	67	740	-90.9%	73	-8.2%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	23,495	-100.0%	0	-
3-YR Eris SOFR	11,592	11,388	1.8%	12,240	-5.3%
3-YR NOTE	11,048	6,807	62.3%	11,480	-3.8%
4-YR Eris LIBOR	0	7,481	-100.0%	0	-
4-YR Eris SOFR	5,092	2,541	100.4%	5,694	-10.6%
5-YR Eris LIBOR	0	11,214	-100.0%	0	-
5-YR Eris SOFR	36,459	2,243	1,525.5%	32,290	12.9%
5-YR MAC LIBOR	0	6,901	-100.0%	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	5,808,699	4,220,610	37.6%	5,827,180	-0.3%
5Y YIELD	0	15	-100.0%	0	-
7-YR Eris LIBOR	0	19,730	-100.0%	0	-
7-YR Eris SOFR	15,950	543	2,837.4%	15,951	0.0%
BSBY 3-MONTH FUTURES	1,281	11,687	-89.0%	3,020	-57.6%
ESTR Basis Spread Futures	2,918	302	866.2%	1,784	63.6%
ESTR Futures	27,838	713	3,804.3%	27,630	0.8%
EURODOLLARS	0	6,005,248	-100.0%	0	-
FED FUND	1,639,549	1,563,528	4.9%	1,927,350	-14.9%
FTIIE	112	125	-10.4%	182	-38.5%

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Interest Rate Futures					
SOFR	10,879,655	8,876,871	22.6%	12,078,949	-9.9%
SONIA	431	5,195	-91.7%	2,213	-80.5%
UBSBM	280	0	-	80	250.0%
Ultra 10-Year Note	2,065,913	1,416,049	45.9%	2,007,447	2.9%
ULTRA T-BOND	1,652,314	1,413,836	16.9%	1,613,180	2.4%
Interest Rate Options					
10-YR NOTE	2,189,100	2,634,157	-16.9%	2,617,329	-16.4%
2-YR NOTE	103,009	64,088	60.7%	97,016	6.2%
30-YR BOND	536,896	384,387	39.7%	414,131	29.6%
5-YR NOTE	835,202	881,685	-5.3%	814,563	2.5%
EURODOLLARS	0	10,055,360	-100.0%	0	-
EURO MIDCURVE	0	951,055	-100.0%	0	-
FED FUND	0	1	-100.0%	0	-
SOFR	28,767,908	16,577,318	73.5%	36,936,913	-22.1%
SOFR MIDCURVE	5,657,112	3,900,883	45.0%	7,608,973	-25.7%
SOFR MISCURVE	0	0	-	0	-
Ultra 10-Year Note	4,741	440	977.5%	2,266	109.2%
ULTRA 10-YEAR NOTE	390	0	-	0	-
ULTRA T-BOND	9,108	952	856.7%	6,168	47.7%
Equity Index Futures					
AIR	397,406	253,136	57.0%	451,973	-12.1%
BITCOIN	22,691	15,790	43.7%	21,585	5.1%
DJ US REAL ESTATE SECTOR	52,992	49,943	6.1%	40,975	29.3%
E-mini (\$5) Dow	102,369	76,262	34.2%	99,280	3.1%
E-mini FTSE China 50	0	20	-100.0%	0	-
E-MINI MIDCAP	41,671	42,365	-1.6%	39,988	4.2%
E-MINI NASDAQ 100	284,624	241,661	17.8%	286,362	-0.6%
E-MINI RUSSELL 1000	6,956	6,924	0.5%	7,716	-9.8%
E-MINI RUSSELL 1000 GROWTH	6,296	3,118	101.9%	7,383	-14.7%
E-MINI RUSSELL 1000 VALUE	26,494	19,753	34.1%	26,398	0.4%
E-MINI RUSSELL 2000	511,800	445,587	14.9%	557,395	-8.2%
E-MINI S&P500	2,210,568	2,014,429	9.7%	2,309,832	-4.3%
E-MINI S&P500 ESG	17,111	11,064	54.7%	16,614	3.0%
ETHER	0	0	-	0	-
ETHER FUTURES	6,061	6,279	-3.5%	5,273	14.9%
FT-SE 100	0	0	-	0	-
FTSE Emerging	0	0	-	0	-
IBOVESPA INDEX	13	16	-18.8%	12	8.3%
MICRO BITCOIN	17,437	11,549	51.0%	10,244	70.2%
MICRO E-MINI NASDAQ 100	84,325	66,540	26.7%	106,393	-20.7%
MICRO E-MINI RUSSELL 2000	18,820	14,463	30.1%	22,965	-18.0%
MICRO E-MINI S&P500	126,922	116,334	9.1%	156,854	-19.1%
MICRO ETHER	33,953	25,782	31.7%	17,945	89.2%
MICRO MINI \$5 DOW	21,681	20,737	4.6%	29,305	-26.0%
NASDAQ-100 VOLATILITY	0	95	-100.0%	0	-

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Equity Index Futures					
NASDAQ BIOTECH SECTOR	1	369	-99.7%	9	-88.9%
Nearby BTIC+	0	0	-	0	-
NIKKEI 225 (\$) STOCK	15,094	11,577	30.4%	16,887	-10.6%
NIKKEI 225 (YEN) STOCK	40,744	36,820	10.7%	63,517	-35.9%
PHLX SEMICONDUCTOR SECTO	1,405	119	1,080.7%	1,773	-20.8%
S&P 500	53,648	66,782	-19.7%	96,831	-44.6%
S&P 500 ANNUAL DIVIDEND IND	192,024	185,018	3.8%	270,477	-29.0%
S&P 500 QUARLY DIVIDEND IND	49,140	17,037	188.4%	48,626	1.1%
S&P 600 SMALLCAP EMINI	727	0	-	727	0.0%
S&P BIOTECHNOLOGY SECTOR	565	482	17.2%	548	3.1%
S&P COMMUNICATION SERVICE	7,933	1,706	365.0%	7,665	3.5%
S&P CONSUMER DISCRETIONAR	5,983	3,460	72.9%	7,266	-17.7%
S&P CONSUMER STAPLES SECT	18,753	18,395	1.9%	23,538	-20.3%
S&P ENERGY SECTOR	23,763	26,074	-8.9%	37,872	-37.3%
S&P FINANCIAL SECTOR	34,568	22,844	51.3%	36,016	-4.0%
S&P HEALTH CARE SECTOR	8,745	12,189	-28.3%	13,187	-33.7%
S&P INDUSTRIAL SECTOR	19,378	13,295	45.8%	14,521	33.4%
S&P MATERIALS SECTOR	8,095	5,995	35.0%	19,933	-59.4%
S&P OIL & GAS EXPLORATION A	320	50	540.0%	576	-44.4%
S&P REAL ESTATE SECTOR	15,474	10,793	43.4%	7,380	109.7%
S&P REGIONAL BANKS SECTOR	524	18	2,811.1%	1,631	-67.9%
S&P RETAIL SECTOR	287	15	1,813.3%	451	-36.4%
S&P TECHNOLOGY SECTOR	10,980	11,770	-6.7%	14,784	-25.7%
S&P UTILITIES SECTOR	26,422	19,034	38.8%	36,176	-27.0%
S&P VALUE INDEX FUTURES	0	0	-	0	-
TOPIX (USD)	20	0	-	10	100.0%
TOPIX (YEN)	92	52	76.9%	74	24.3%
WATER INDEX FUTURES	2	4	-50.0%	6	-66.7%
Equity Index Options					
BITCOIN OPTIONS	11,734	8,138	44.2%	7,616	54.1%
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	112	511	-78.1%	131	-14.5%
E-MINI NASDAQ 100	157,842	120,572	30.9%	231,108	-31.7%
E-MINI RUSSELL 2000	71,683	27,208	163.5%	69,795	2.7%
E-MINI S&P500	5,013,870	3,896,401	28.7%	6,696,927	-25.1%
EOM S&P 500	0	0	-	0	-
ETHER OPTIONS	4,912	684	618.1%	3,804	29.1%
EVENT CONTRACT S&P 500	0	0	-	0	0.0%
MICRO BITCOIN	10,606	3,239	227.4%	7,920	33.9%
MICRO E-MINI NASDAQ 100	5,904	4,018	46.9%	7,853	-24.8%
Micro E-mini S&P 500	144,964	46,161	214.0%	217,240	-33.3%
MICRO ETHER	49,132	50,749	-3.2%	44,859	9.5%
S&P 500	0	0	-	0	-

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Metals Futures					
ALUMINUM	61,774	61,240	0.9%	64,150	-3.7%
COBALT METAL FUTURES	20,018	12,773	56.7%	20,335	-1.6%
COMEX COPPER	193,721	161,634	19.9%	176,907	9.5%
COMEX E-Mini GOLD	1,195	1,204	-0.7%	966	23.7%
COMEX E-Mini SILVER	459	337	36.2%	365	25.8%
COMEX GOLD	498,118	442,412	12.6%	498,685	-0.1%
COMEX MINY COPPER	362	297	21.9%	338	7.1%
COMEX SILVER	134,218	129,798	3.4%	142,847	-6.0%
COPPER	13,039	16,665	-21.8%	12,581	3.6%
FERROUS PRODUCTS	4,114	8,011	-48.6%	4,341	-5.2%
GOLD	1,062	1,006	5.6%	918	15.7%
HOT ROLLED COIL STEEL FUTU	5,644	7,125	-20.8%	6,566	-14.0%
IRON ORE CHINA	506	1,419	-64.3%	832	-39.2%
LITHIUM CARBONATE FUTURES	225	0	-	0	-
METALS	14,532	484	2,902.5%	12,606	15.3%
MICRO GOLD	32,972	20,190	63.3%	27,558	19.6%
MOLYBDENUM OXIDE FUTURES	831	0	-	535	55.3%
NYMEX HOT ROLLED STEEL	17,999	21,916	-17.9%	21,277	-15.4%
NYMEX PLATINUM	73,135	67,817	7.8%	71,111	2.8%
PALLADIUM	16,145	8,314	94.2%	19,809	-18.5%
SILVER	8,780	5,650	55.4%	6,924	26.8%
URANIUM	0	800	-100.0%	1	-100.0%
Metals Options					
ALUMINUM	1,211	240	404.6%	491	146.6%
COMEX COPPER	73,747	82,599	-10.7%	66,389	11.1%
COMEX GOLD	747,198	566,610	31.9%	786,417	-5.0%
COMEX SILVER	80,972	83,271	-2.8%	89,088	-9.1%
COPPER	3,325	1,214	173.9%	5,270	-36.9%
GOLD	34,301	28,520	20.3%	51,341	-33.2%
IRON ORE CHINA	360	100	260.0%	360	0.0%
NYMEX HOT ROLLED STEEL	7,497	5,550	35.1%	8,176	-8.3%
NYMEX PLATINUM	11,282	1,580	614.1%	16,450	-31.4%
PALLADIUM	1,038	96	981.3%	814	27.5%
SILVER	4,981	5,872	-15.2%	8,951	-44.4%
Energy Futures					
AEP-DAYTON HUB DAILY	0	10	-100.0%	0	-
ARGUS LLS VS. WTI (ARG) T	6,445	4,845	33.0%	4,950	30.2%
ARGUS PROPAN FAR EST INDE	7,104	5,765	23.2%	7,819	-9.1%
ARGUS PROPAN(SAUDI ARAMC	2,286	1,849	23.6%	2,663	-14.2%
BRENT BALMO SWAP	0	0	-	0	-
BRENT CALENDAR SWAP	17,472	35,845	-51.3%	20,783	-15.9%
BRENT FINANCIAL FUTURES	220	250	-12.0%	220	0.0%
BRENT OIL LAST DAY	135,615	146,131	-7.2%	149,745	-9.4%
CAR VINTAGE	10,522	24,943	-57.8%	15,382	-31.6%
CEU ENERGY	168	0	-	332	-49.4%

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Energy Futures					
CHICAGO ETHANOL SWAP	40,483	22,820	77.4%	35,606	13.7%
CHICAGO ULSD PL VS HO SPR	1,781	1,107	60.9%	1,246	42.9%
CHICAGO UNL GAS PL VS RBO	400	0	-	300	33.3%
CONWAY NATURAL GASOLINE (467	730	-36.0%	362	29.0%
CONWAY NORMAL BUTANE (OPI	2,134	1,121	90.4%	2,811	-24.1%
CONWAY PROPANE 5 DECIMALS	23,735	29,551	-19.7%	27,973	-15.2%
CRUDE OIL	0	0	-	0	-
CRUDE OIL LAST DAY	1,225	3,300	-62.9%	0	-
CRUDE OIL OUTRIGHTS	283,941	141,404	100.8%	278,541	1.9%
CRUDE OIL PHY	1,601,743	1,458,528	9.8%	1,672,118	-4.2%
CRUDE OIL SPRDS	217,786	138,154	57.6%	214,934	1.3%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	0	7,200	-100.0%	0	-
DATED TO FRONTLINE BRENT	185	2,245	-91.8%	370	-50.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DOMINION TRANSMISSION INC	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	1,200	0	-	1,300	-7.7%
DUTCH TTF NATURAL GAS CAL	2,052	3,043	-32.6%	5,178	-60.4%
EAST/WEST FUEL OIL SPREAD	0	0	-	0	-
EIA FLAT TAX ONHWAY DIESE	1,639	1,738	-5.7%	1,816	-9.7%
ELEC FINSETTLED	0	0	-	0	-
ELECTRICITY OFF PEAK	0	0	-	0	-
EMMISSIONS	29	51	-43.1%	73	-60.3%
ETHANOL	0	0	-	0	-
ETHANOL SWAP	515	685	-24.8%	495	4.0%
ETHANOL T2 FOB ROTT INCL DU	8,134	5,772	40.9%	9,123	-10.8%
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	30	401	-92.5%	60	-50.0%
EUROPE 1% FUEL OIL NWE CA	0	5	-100.0%	0	-
EUROPE 3.5% FUEL OIL MED	0	0	-	0	-
EUROPE 3.5% FUEL OIL RDAM	69	99	-30.3%	86	-19.8%
EUROPEAN GASOIL (ICE)	549	1,572	-65.1%	244	125.0%
EUROPEAN NAPHTHA BALMO	0	4	-100.0%	0	-
EUROPEAN NAPHTHA CRACK SP	6,719	2,676	151.1%	7,078	-5.1%
EUROPE DATED BRENT SWAP	0	0	-	0	-
EUROPE JET KERO NWE CALSW	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	1,410	864	63.2%	1,648	-14.4%
EURO PROPANE CIF ARA SWA	2,516	3,129	-19.6%	2,865	-12.2%
FREIGHT MARKETS	1,350	1,424	-5.2%	1,057	27.7%
FUEL OIL CRACK VS ICE	257	114	125.4%	6	4,183.3%
FUEL OIL NWE CRACK VS ICE	10	15	-33.3%	20	-50.0%
FUELOIL SWAP:CARGOES VS.B	0	0	-	0	-
GAS EURO-BOB OXY NWE BARG	813	244	233.2%	817	-0.5%
GAS EURO-BOB OXY NWE BARG	5,592	4,971	12.5%	6,077	-8.0%
GASOIL 0.1CIF MED VS ICE	0	5	-100.0%	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	0	14	-100.0%	1	-100.0%
GASOIL 10PPM VS ICE SWAP	12	12	0.0%	12	0.0%
GASOIL CALENDAR SWAP	66	131	-49.6%	66	0.0%

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GASOIL CRACK SPREAD CALEN	595	579	2.8%	560	6.2%
GASOIL MINI CALENDAR SWAP	561	420	33.6%	556	0.9%
GERMAN POWER BASELOAD CA	0	18	-100.0%	0	-
GRP THREE ULSD(PLT)VS HEA	5,918	6,354	-6.9%	4,936	19.9%
GRP THREE UNL GS (PLT) VS	5,760	3,395	69.7%	4,298	34.0%
GULF COAST 3% FUEL OIL BA	0	10	-100.0%	0	-
GULF COAST JET FUEL CLNDR	0	0	-	0	-
GULF COAST JET VS NYM 2 H	10,581	8,669	22.1%	11,061	-4.3%
GULF COAST NO.6 FUEL OIL	18,578	17,739	4.7%	20,539	-9.5%
GULF COAST ULSD CALENDAR	1,773	1,790	-0.9%	1,878	-5.6%
GULF COAST ULSD CRACK SPR	0	0	-	0	-
HEATING OIL BALMO CLNDR S	2,792	177	1,477.4%	200	1,296.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	303,780	253,361	19.9%	301,140	0.9%
HENRY HUB SWAP	382,555	441,816	-13.4%	395,178	-3.2%
HOUSTON SHIP CHANNEL BASI	0	0	-	0	-
HTG OIL	88	99	-11.1%	96	-8.3%
ICE BRENT DUBAI SWAP	0	345	-100.0%	0	-
ICE GASOIL BALMO SWAP	0	0	-	0	-
INDIANA MISO	0	0	-	0	-
INDONESIAN COAL ICI4	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	5	2	150.0%	5	0.0%
JAPAN C&F NAPHTHA SWAP	497	352	41.2%	528	-5.9%
JAPAN NAPHTHA BALMO SWAP	0	8	-100.0%	0	-
JET CIF NWE VS ICE	210	671	-68.7%	240	-12.5%
JET FUEL UP-DOWN BALMO CL	525	1,205	-56.4%	200	162.5%
JKM LNG Futures	0	1,076	-100.0%	0	-
LA CARB DIESEL (OPIS) SWA	336	205	63.9%	291	15.5%
LA CARBOB GASOLINE(OPIS)S	0	0	-	0	-
LA JET (OPIS) SWAP	505	775	-34.8%	450	12.2%
LLS (ARGUS) CALENDAR SWAP	0	0	-	0	-
LLS (ARGUS) VS WTI SWAP	297	1,631	-81.8%	354	-16.1%
LTD NAT GAS	363,340	379,835	-4.3%	365,049	-0.5%
MARS (ARGUS) VS WTI SWAP	0	125	-100.0%	0	-
MARS (ARGUS) VS WTI TRD M	8,125	11,142	-27.1%	3,540	129.5%
MCCLOSKEY ARA ARGS COAL	6,059	7,567	-19.9%	5,967	1.5%
MCCLOSKEY RCH BAY COAL	22	235	-90.6%	22	0.0%
MGN1 SWAP FUT	0	0	-	0	-
MINI GAS EUROBOB OXY NWE A	0	0	-	0	-
MINI RBOB V. EBOBARG NWE BR	0	0	-	0	-
MINI RBOB V. EBOB(ARGUS) NW	180	608	-70.4%	291	-38.1%
MINY HTG OIL	1	0	-	2	-50.0%
MINY NATURAL GAS	8,860	9,789	-9.5%	9,189	-3.6%
MINY RBOB GAS	0	0	-	0	0.0%
MINY WTI CRUDE OIL	3,469	4,643	-25.3%	4,951	-29.9%
MJC FUT	60	0	-	60	0.0%
MNC FUT	1,277	2,332	-45.2%	1,446	-11.7%
MONT BELVIEU ETHANE 5 DECI	48,688	43,620	11.6%	52,627	-7.5%
MONT BELVIEU ETHANE OPIS B	505	730	-30.8%	600	-15.8%
MONT BELVIEU LDH PROPANE 5	144,574	145,524	-0.7%	155,959	-7.3%

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CME Group Exchange Open Interest Report - Monthly

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Energy Futures					
MONT BELVIEU LDH PROPANE C	2,108	2,324	-9.3%	1,330	58.5%
MONT BELVIEU NATURAL GASO	28,329	36,293	-21.9%	30,789	-8.0%
MONT BELVIEU NATURAL GASO	444	1,615	-72.5%	739	-39.9%
MONT BELVIEU NORMAL BUTAN	55,535	51,783	7.2%	62,578	-11.3%
MONT BELVIEU NORMAL BUTAN	1,345	1,388	-3.1%	1,315	2.3%
NATURAL GAS	179,134	185,771	-3.6%	176,410	1.5%
NATURAL GAS PEN SWP	129,067	169,089	-23.7%	128,213	0.7%
NATURAL GAS PHY	1,401,219	1,015,931	37.9%	1,346,136	4.1%
NEPOOL INTR HUB 5MW D AH	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-
NEW YORK ETHANOL SWAP	1,105	885	24.9%	800	38.1%
NEW YORK HUB ZONE G PEAK	0	275	-100.0%	0	-
NEW YORK HUB ZONE J PEAK	0	0	-	0	-
N ILLINOIS HUB DAILY	0	0	-	0	-
NY1% VS GC SPREAD SWAP	0	0	-	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	15,316	9,716	57.6%	10,731	42.7%
NY HARBOR LOW SULPUR GAS	0	50	-100.0%	0	-
NY HARBOR RESIDUAL FUEL 1	0	205	-100.0%	0	-
NYH NO 2 CRACK SPREAD CAL	19,035	6,179	208.1%	19,634	-3.1%
NYISO CAPACITY	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	0	0	-	0	-
NYISO ZONE G 5MW D AH PK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	2,622	2,880	-9.0%	2,883	-9.1%
PANHANDLE BASIS SWAP FUTU	0	0	-	0	-
PETROCHEMICALS	12,097	10,852	11.5%	12,667	-4.5%
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-
PETRO CRCKS & SPRDS NA	28,829	23,638	22.0%	27,017	6.7%
PETRO CRK&SPRD EURO	1,884	1,963	-4.0%	1,756	7.3%
PETROLEUM PRODUCTS	4,348	9,917	-56.2%	5,300	-18.0%
PETROLEUM PRODUCTS ASIA	916	779	17.6%	1,145	-20.0%
PETRO OUTRIGHT EURO	13,125	14,313	-8.3%	12,992	1.0%
PETRO OUTRIGHT NA	3,788	4,663	-18.8%	4,075	-7.0%
PJM AD HUB 5MW REAL TIME	0	0	-	0	-
PJM DAILY	126	284	-55.6%	126	0.0%
PJM NI HUB 5MW REAL TIME	0	0	-	0	-
PJM WESTH RT OFF-PEAK	0	0	-	0	-
PJM WESTH RT PEAK	0	16,002	-100.0%	1,260	-100.0%
PLASTICS	5,463	4,064	34.4%	5,156	6.0%
PREMIUM UNLD 10P FOB MED	0	17	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	1,194	1,575	-24.2%	1,003	19.0%
PROPANE NON-LDH MT. BEL (OF	50,729	39,497	28.4%	55,180	-8.1%
RBOB CALENDAR SWAP	10,501	13,531	-22.4%	12,302	-14.6%
RBOB CRACK SPREAD	6,807	6,016	13.1%	7,554	-9.9%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	66	66	0.0%	72	-8.3%
RBOB GASOLINE BALMO CLNDR	472	302	56.3%	215	119.5%
RBOB PHY	331,865	240,894	37.8%	335,983	-1.2%
RBOB VS HEATING OIL SWAP	35	325	-89.2%	70	-50.0%
SINGAPORE 180CST BALMO	4	0	-	0	-

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Energy Futures					
SINGAPORE 380CST BALMO	0	0	-	0	-
SINGAPORE 380CST FUEL OIL	252	106	137.7%	369	-31.7%
SINGAPORE FUEL 180CST CAL	15	9	66.7%	12	25.0%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
SINGAPORE FUEL OIL SPREAD	3	102	-97.1%	6	-50.0%
SINGAPORE GASOIL	328	588	-44.2%	303	8.3%
SINGAPORE GASOIL CALENDAR	177	101	75.2%	135	31.1%
SINGAPORE GASOIL SWAP	50	154	-67.5%	154	-67.5%
SINGAPORE GASOIL VS ICE	187	2,641	-92.9%	374	-50.0%
SINGAPORE JET KERO GASOIL	181	2,305	-92.1%	362	-50.0%
SINGAPORE JET KEROSENE SW	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	64	50	28.0%	64	0.0%
TC2 ROTTERDAM TO USAC 37K	0	150	-100.0%	48	-100.0%
TC5 RAS TANURA TO YOKOHAM	10	153	-93.5%	20	-50.0%
TD3 MEG TO JAPAN 250K MT	1,260	2,040	-38.2%	1,390	-9.4%
TEXAS EASTERN ZONE M-3 BA	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	3,405	4,115	-17.3%	7,760	-56.1%
UP DOWN GC ULSD VS NMX HO	38,764	24,924	55.5%	34,225	13.3%
WTI-BRENT BULLET SWAP	0	0	-	0	-
WTI-BRENT CALENDAR SWAP	162,320	108,235	50.0%	169,067	-4.0%
WTI CALENDAR	147,500	152,064	-3.0%	160,651	-8.2%
WTI MIDLAND CRUDE OIL	0	550	-100.0%	0	-
WTS (ARGUS) VS WTI SWAP	25,098	17,907	40.2%	26,255	-4.4%
WTS (ARGUS) VS WTI TRD MT	28	2,335	-98.8%	150	-81.3%

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CME Group Exchange Open Interest Report - Monthly

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Energy Options					
BRENT CALENDAR SWAP	2,661	2,433	9.4%	2,996	-11.2%
BRENT CRUDE OIL 1 M CSO	8,250	25,750	-68.0%	9,575	-13.8%
BRENT OIL LAST DAY	4,709	50,240	-90.6%	14,076	-66.5%
COAL API2 INDEX	350	100	250.0%	460	-23.9%
CRUDE OIL	0	0	-	0	-
CRUDE OIL 1MO	164,300	124,150	32.3%	172,875	-5.0%
CRUDE OIL APO	211,787	145,802	45.3%	225,559	-6.1%
CRUDE OIL CALNDR STRIP	0	0	-	0	-
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%
CRUDE OIL PHY	2,023,534	2,363,457	-14.4%	2,199,852	-8.0%
ELEC FINSETTLED	0	0	-	0	-
ETHANOL SWAP	2,853	2,418	18.0%	6,206	-54.0%
FREIGHT MARKETS	0	0	0.0%	0	-
HEATING OIL CRK SPD AVG PRI	0	0	0.0%	0	-
HEATING OIL PHY	16,815	12,587	33.6%	16,815	0.0%
HENRY HUB FINANCIAL LAST	144,690	28,877	401.1%	108,833	32.9%
HO 1 MONTH CLNDR OPTIONS	3,950	1,725	129.0%	5,050	-21.8%
LLS CRUDE OIL	2,750	5,225	-47.4%	3,000	-8.3%
MCCLOSKEY ARA ARGS COAL	0	20	-100.0%	0	-
NATURAL GAS	278	0	-	419	-33.7%
NATURAL GAS 1 M CSO FIN	138,662	99,667	39.1%	119,487	16.0%
NATURAL GAS 2 M CSO FIN	1,000	0	-	2,000	-50.0%
NATURAL GAS 3 M CSO FIN	27,000	3,550	660.6%	22,750	18.7%
NATURAL GAS 5 M CSO FIN	2,000	2,000	0.0%	2,000	0.0%
NATURAL GAS 6 M CSO FIN	2,600	23,875	-89.1%	1,350	92.6%
NATURAL GAS OPT	0	1,000	-100.0%	0	-
NATURAL GAS OPTION ON CALE	124	224	-44.6%	2,024	-93.9%
NATURAL GAS PHY	3,249,934	2,911,496	11.6%	3,075,378	5.7%
NATURAL GAS SUMMER STRIP	0	0	-	0	-
NY HARBOR HEAT OIL SWP	25,191	7,669	228.5%	16,510	52.6%
PETROCHEMICALS	1,161	3,895	-70.2%	1,305	-11.0%
PETRO OUTRIGHT EURO	0	0	-	0	-
PETRO OUTRIGHT NA	20	185	-89.2%	40	-50.0%
PJM WES HUB PEAK CAL MTH	0	0	-	0	-
PJM WES HUB PEAK LMP 50MW	0	0	-	0	-
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	12	250	-95.2%	36	-66.7%
RBOB PHY	1,545	3,475	-55.5%	1,234	25.2%
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	0	-	0	0.0%
WTI-BRENT BULLET SWAP	150,365	146,125	2.9%	152,640	-1.5%
WTI CRUDE OIL 1 M CSO FI	221,910	150,425	47.5%	162,910	36.2%
FX Futures					
AD/CD CROSS RATES	0	36	-100.0%	0	-
AD/JY CROSS RATES	1,025	389	163.5%	937	9.4%
AD/NE CROSS RATES	6,687	3,654	83.0%	2,950	126.7%
AUSTRALIAN DOLLAR	155,788	126,083	23.6%	196,266	-20.6%

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FX Futures					
BP/JY CROSS RATES	2,190	1,706	28.4%	3,182	-31.2%
BP/SF CROSS RATES	2,307	821	181.0%	2,233	3.3%
BRAZIL REAL	91,288	64,732	41.0%	108,613	-16.0%
BRITISH POUND	177,781	201,881	-11.9%	215,947	-17.7%
CANADIAN DOLLAR	185,014	135,582	36.5%	201,449	-8.2%
CD/JY CROSS RATES	9	2	350.0%	40	-77.5%
CHILEAN PESO	0	0	-	0	-
CHINESE RENMINBI (CNH)	8,399	8,937	-6.0%	7,792	7.8%
CZECK KORUNA (EC)	0	0	-	0	-
CZECK KORUNA (US)	38	16	137.5%	13	192.3%
EC/AD CROSS RATES	2,096	2,182	-3.9%	4,700	-55.4%
EC/CD CROSS RATES	3,362	4,097	-17.9%	4,178	-19.5%
EC/NOK CROSS RATES	983	559	75.8%	1,972	-50.2%
EC/SEK CROSS RATES	631	4,344	-85.5%	5,135	-87.7%
EFX/BP CROSS RATES	29,043	31,678	-8.3%	29,321	-0.9%
EFX/JY CROSS RATES	18,647	19,822	-5.9%	18,637	0.1%
EFX/SF CROSS RATES	10,348	12,253	-15.5%	18,208	-43.2%
E-MICRO USD/CAD	43	38	13.2%	41	4.9%
E-MICRO USD/CHF	22	15	46.7%	53	-58.5%
E-MICRO USD/JPY	173	330	-47.6%	326	-46.9%
E-MINI EURO FX	8,462	12,180	-30.5%	10,186	-16.9%
E-MINI JAPANESE YEN	1,217	587	107.3%	2,120	-42.6%
EURO FX	716,725	721,958	-0.7%	730,038	-1.8%
HUNGARIAN FORINT (EC)	4	3	33.3%	5	-20.0%
HUNGARIAN FORINT (US)	79	0	-	134	-41.0%
INDIAN RUPEE	1,669	1,242	34.4%	1,351	23.5%
JAPANESE YEN	186,824	169,327	10.3%	266,209	-29.8%
KOREAN WON	208	74	181.1%	221	-5.9%
MEXICAN PESO	265,519	241,316	10.0%	255,365	4.0%
MICRO AUD/USD	4,263	4,161	2.5%	6,965	-38.8%
MICRO CAD/USD	2,844	2,432	16.9%	5,593	-49.2%
MICRO CHF/USD	1,982	1,564	26.7%	3,465	-42.8%
MICRO EUR/USD	11,878	14,533	-18.3%	18,732	-36.6%
MICRO GBP/USD	3,521	3,301	6.7%	5,485	-35.8%
MICRO INR/USD	6	20	-70.0%	4	50.0%
MICRO JPY/USD	0	0	-	0	-
MICRO USD/CNH	0	0	-	0	-
NEW ZEALND DOLLAR	38,777	30,505	27.1%	52,840	-26.6%
NKR/USD CROSS RATE	1,435	931	54.1%	1,428	0.5%
POLISH ZLOTY (EC)	23	85	-72.9%	51	-54.9%
POLISH ZLOTY (US)	812	572	42.0%	477	70.2%
RMB USD	0	1	-100.0%	0	-
RUSSIAN RUBLE	0	0	-	0	-
S.AFRICAN RAND	5,677	7,557	-24.9%	12,539	-54.7%
SF/JY CROSS RATES	1,799	747	140.8%	1,725	4.3%
SHEKEL	23	14	64.3%	19	21.1%
SKR/USD CROSS RATES	696	1,853	-62.4%	1,201	-42.0%
SWISS FRANC	52,042	31,943	62.9%	58,611	-11.2%
TURKISH LIRA	52	57	-8.8%	52	0.0%
USDZAR	0	0	-	10	-100.0%

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FX Options					
AUD/USD MONDAY OPTION WEE	16	5	220.0%	64	-75.0%
AUD/USD MONDAY OPTION WEE	142	61	132.8%	22	545.5%
AUD/USD MONDAY OPTION WEE	0	0	-	12	-100.0%
AUD/USD MONDAY OPTION WEE	3	6	-50.0%	0	-
AUD/USD MONDAY OPTION WEE	9	1	800.0%	0	-
AUD/USD MONTHLY OPTIONS	40,572	31,909	27.1%	59,453	-31.8%
AUD/USD THURSDAY WKLY OPT	0	1	-100.0%	504	-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	0.0%	0	0.0%
AUD/USD TUESDAY WKLY OPT	13	9	44.4%	5	160.0%
AUD/USD TUESDAY WKLY OPT	0	0	-	1	-100.0%
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	-	977	-100.0%
AUD/USD WKLY FRIDAY OPTION	736	991	-25.7%	0	-
AUD/USD WKLY FRIDAY OPTION	583	324	79.9%	1,099	-47.0%
AUD/USD WKLY FRIDAY OPTION	548	303	80.9%	612	-10.5%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	711	-100.0%
AUD/USD WKLY WED OPTIONS -	22	7	214.3%	47	-53.2%
AUD/USD WKLY WED OPTIONS -	7	0	-	25	-72.0%
AUD/USD WKLY WED OPTIONS -	0	4	-100.0%	2	-100.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
BRL/USD MONTHLY OPTIONS	20	25	-20.0%	0	-
CAD/USD MONDAY OPTIONS WE	369	1	36,800.0%	1,868	-80.2%
CAD/USD MONDAY OPTIONS WE	848	99	756.6%	918	-7.6%
CAD/USD MONDAY OPTIONS WE	0	0	-	1,448	-100.0%
CAD/USD MONDAY OPTIONS WE	964	8	11,950.0%	0	-
CAD/USD MONDAY OPTIONS WE	290	746	-61.1%	0	-
CAD/USD MONTHLY OPTIONS	46,619	202,032	-76.9%	76,749	-39.3%
CAD/USD THURSDAY WKLY OPT	412	0	-	128	221.9%
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	63	11	472.7%	124	-49.2%
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	-
CAD/USD WKLY FRIDAY OPTION	0	0	-	3,526	-100.0%
CAD/USD WKLY FRIDAY OPTION	1,454	1,074	35.4%	0	-
CAD/USD WKLY FRIDAY OPTION	694	325	113.5%	1,426	-51.3%
CAD/USD WKLY FRIDAY OPTION	588	212	177.4%	1,235	-52.4%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	379	-100.0%
CAD/USD WKLY WED OPTIONS -	2,170	399	443.9%	1,399	55.1%
CAD/USD WKLY WED OPTIONS -	534	149	258.4%	460	16.1%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
FX Options					
CAD/USD WKLY WED OPTIONS -	16	151	-89.4%	475	-96.6%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
CHF/USD MONTHLY OPTIONS	19,227	7,237	165.7%	17,200	11.8%
CHF/USD WKLY FRIDAY OPTION	0	0	-	113	-100.0%
CHF/USD WKLY FRIDAY OPTION	1,961	162	1,110.5%	0	-
CHF/USD WKLY FRIDAY OPTION	5,952	0	-	2,234	166.4%
CHF/USD WKLY FRIDAY OPTION	8	2	300.0%	2,161	-99.6%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	600	-100.0%
EUR/GBP MONTHLY OPTIONS	0	100	-100.0%	0	-
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	14	111	-87.4%	655	-97.9%
EUR/USD MONDAY OPTION WEE	1,386	798	73.7%	54	2,466.7%
EUR/USD MONDAY OPTION WEE	0	0	-	332	-100.0%
EUR/USD MONDAY OPTION WEE	496	859	-42.3%	0	-
EUR/USD MONDAY OPTION WEE	1,838	668	175.1%	0	-
EUR/USD MONTHLY OPTIONS	258,081	323,477	-20.2%	313,815	-17.8%
EUR/USD THURSDAY WKLY OPT	2,940	51	5,664.7%	3,124	-5.9%
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	0.0%
EUR/USD TUESDAY WKLY OPT	166	349	-52.4%	953	-82.6%
EUR/USD TUESDAY WKLY OPT	0	324	-100.0%	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	-	7,809	-100.0%
EUR/USD WKLY FRIDAY OPTION	6,603	16,276	-59.4%	0	-
EUR/USD WKLY FRIDAY OPTION	1,297	276	369.9%	2,537	-48.9%
EUR/USD WKLY FRIDAY OPTION	370	239	54.8%	1,608	-77.0%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	426	-100.0%
EUR/USD WKLY WED OPTIONS -	2,505	3,427	-26.9%	4,350	-42.4%
EUR/USD WKLY WED OPTIONS -	1,137	2,210	-48.6%	2,531	-55.1%
EUR/USD WKLY WED OPTIONS -	10	726	-98.6%	566	-98.2%
EUR/USD WKLY WED OPTIONS -	0	0	-	81	-100.0%
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	405	237	70.9%	286	41.6%
GBP/USD MONDAY OPTION WEE	65	664	-90.2%	50	30.0%
GBP/USD MONDAY OPTION WEE	0	0	-	15	-100.0%
GBP/USD MONDAY OPTION WEE	243	448	-45.8%	0	-
GBP/USD MONDAY OPTION WEE	437	205	113.2%	0	-
GBP/USD MONTHLY OPTIONS	68,041	84,755	-19.7%	100,216	-32.1%
GBP/USD THURSDAY WKLY OPT	12	0	-	63	-81.0%
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	0.0%
GBP/USD TUESDAY WKLY OPT	144	41	251.2%	17	747.1%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
GBP/USD TUESDAY WKLY OPT	0	0	-	5	-100.0%
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	-	1,112	-100.0%
GBP/USD WKLY FRIDAY OPTION	896	1,604	-44.1%	0	-
GBP/USD WKLY FRIDAY OPTION	524	376	39.4%	554	-5.4%
GBP/USD WKLY FRIDAY OPTION	640	354	80.8%	491	30.3%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	606	-100.0%
GBP/USD WKLY WED OPTIONS -	138	389	-64.5%	197	-29.9%
GBP/USD WKLY WED OPTIONS -	6	172	-96.5%	2	200.0%
GBP/USD WKLY WED OPTIONS -	1,001	0	-	13	7,600.0%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
JPY/USD MONDAY OPTION WEE	8	5	60.0%	1,439	-99.4%
JPY/USD MONDAY OPTION WEE	252	129	95.3%	538	-53.2%
JPY/USD MONDAY OPTION WEE	0	0	-	1,874	-100.0%
JPY/USD MONDAY OPTION WEE	507	29	1,648.3%	0	-
JPY/USD MONDAY OPTION WEE	177	15	1,080.0%	0	-
JPY/USD MONTHLY OPTIONS	108,566	86,970	24.8%	158,587	-31.5%
JPY/USD THURSDAY WKLY OPT	10	2	400.0%	157	-93.6%
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	0.0%
JPY/USD TUESDAY WKLY OPT W	915	4	22,775.0%	45	1,933.3%
JPY/USD TUESDAY WKLY OPT W	0	2	-100.0%	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	-	4,565	-100.0%
JPY/USD WKLY FRIDAY OPTION	3,331	2,396	39.0%	0	-
JPY/USD WKLY FRIDAY OPTION	594	605	-1.8%	1,238	-52.0%
JPY/USD WKLY FRIDAY OPTION	474	388	22.2%	2,245	-78.9%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	440	-100.0%
JPY/USD WKLY WED OPTIONS -	3,424	5,805	-41.0%	2,360	45.1%
JPY/USD WKLY WED OPTIONS -	964	1,523	-36.7%	4,305	-77.6%
JPY/USD WKLY WED OPTIONS -	20	130	-84.6%	785	-97.5%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
MXN/USD MONTHLY OPTIONS	5,368	1,280	319.4%	7,100	-24.4%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	7	7,006	-99.9%	85	-91.8%
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	800	0	-	820	-2.4%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
FX Options					
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	-
ZAR/USD MONTHLY OPTIONS	0	50	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
Ag Products Futures					
BLOCK CHEESE	2,663	746	257.0%	2,358	12.9%
BUTTER CS	9,894	9,725	1.7%	8,245	20.0%
CASH-SETTLED CHEESE	21,260	17,942	18.5%	17,204	23.6%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	268,031	328,402	-18.4%	270,676	-1.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CHI WHEAT	359,935	333,740	7.8%	402,399	-10.6%
CLASS IV MILK	8,825	10,051	-12.2%	7,651	15.3%
COFFEE	0	0	-	0	-
CORN	1,307,001	1,215,498	7.5%	1,254,035	4.2%
DJ_UBS ROLL SELECT INDEX FU	10,604	12,211	-13.2%	11,644	-8.9%
DOW-UBS COMMOD INDEX	73,204	56,013	30.7%	66,477	10.1%
DOW-UBS COMMOD INDEX SWA	121,024	0	-	60,512	100.0%
DRY WHEY	3,570	2,973	20.1%	2,541	40.5%
FEEDER CATTLE	52,072	43,896	18.6%	50,271	3.6%
FERTILIZER PRODUCTS	1,193	2,823	-57.7%	2,148	-44.5%
GOLDMAN SACHS	575	1,069	-46.2%	571	0.7%
GSCI EXCESS RETURN FUT	34,234	44,434	-23.0%	36,381	-5.9%
HDD EURO SEASONAL STRIP	0	2,375	-100.0%	0	-
HDD SEASONAL STRIP	0	3,900	-100.0%	0	-
HDD WEATHER	4,500	20,679	-78.2%	4,050	11.1%
HDD WEATHER EUROPEAN	6,075	2,825	115.0%	3,525	72.3%
HOGS	190,551	187,529	1.6%	188,400	1.1%
HOUSING INDEX	82	64	28.1%	82	0.0%
KC WHEAT	208,914	152,655	36.9%	206,012	1.4%
LUMBER	8,691	3,387	156.6%	5,957	45.9%
MALAYSIAN PALM SWAP	0	0	-	0	-
MILK	28,748	26,643	7.9%	22,992	25.0%
MINI CORN	7,755	8,944	-13.3%	6,244	24.2%
MINI SOYBEAN	9,067	14,509	-37.5%	15,378	-41.0%
MINI WHEAT	2,999	2,876	4.3%	2,838	5.7%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	9,409	9,958	-5.5%	8,614	9.2%
OATS	3,154	3,652	-13.6%	3,566	-11.6%
OTC SP GSCI ER SWAP	38,449	0	-	58,917	-34.7%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOUT	78	296	-73.6%	378	-79.4%
ROUGH RICE	10,871	7,325	48.4%	12,331	-11.8%
SOYBEAN	627,579	590,430	6.3%	740,009	-15.2%
SOYBEAN MEAL	426,765	400,618	6.5%	533,221	-20.0%
SOYBEAN OIL	488,027	375,171	30.1%	477,571	2.2%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-
USD CRUDE PALM OIL	42,390	45,733	-7.3%	43,411	-2.4%
WHEAT	700	1,400	-50.0%	800	-12.5%

Ag Products Options

AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
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CME Group Exchange Open Interest Report - Monthly

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BLOCK CHEESE	3,702	533	594.6%	2,496	48.3%
BUTTER CS	5,279	6,686	-21.0%	3,661	44.2%
CASH-SETTLED CHEESE	26,907	31,949	-15.8%	21,706	24.0%
CATTLE	304,986	239,438	27.4%	324,400	-6.0%
CDD SEASONAL STRIP	5,000	0	-	0	-
CDD WEATHER	20,000	0	-	0	-
CHI WHEAT	210,088	227,949	-7.8%	198,739	5.7%
CLASS IV MILK	46,407	37,836	22.7%	40,149	15.6%
CORN	811,002	877,467	-7.6%	754,426	7.5%
CORN NEARBY+2 CAL SPRD	8,398	38,390	-78.1%	6,108	37.5%
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	0	-	0	-
DRY WHEY	2,181	1,832	19.1%	2,024	7.8%
FEEDER CATTLE	78,001	39,599	97.0%	63,715	22.4%
HDD EURO SEASONAL STRIP	28,000	6,750	314.8%	28,000	0.0%
HDD SEASONAL STRIP	58,500	4,000	1,362.5%	58,500	0.0%
HDD WEATHER	47,000	13,100	258.8%	39,300	19.6%
HDD WEATHER EUROPEAN	18,000	1,000	1,700.0%	0	-
HOGS	317,657	214,635	48.0%	350,726	-9.4%
Intercommodity Spread	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	7,079	18,196	-61.1%	7,054	0.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	500	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	8,958	7,072	26.7%	6,468	38.5%
KC WHEAT	35,657	39,578	-9.9%	32,536	9.6%
LUMBER	137	10	1,270.0%	387	-64.6%
LV CATL CSO	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	10,296	20,830	-50.6%	8,999	14.4%
MAR-JULY SOYBEAN CAL SPRD	1,000	500	100.0%	1,000	0.0%
MAR-JULY WHEAT CAL SPRD	60	0	-	0	-
MILK	98,169	110,760	-11.4%	84,304	16.4%
MLK MID OPTIONS	17	7	142.9%	11	54.5%
NFD MILK	20,234	13,183	53.5%	17,824	13.5%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
OATS	304	135	125.2%	230	32.2%
PACIFIC RIM DAT SS WTHR	9,000	0	-	9,000	0.0%
PORK CUTOUT	0	0	-	0	-
ROUGH RICE	1,449	1,964	-26.2%	2,387	-39.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	504,691	378,946	33.2%	530,483	-4.9%
SOYBEAN CRUSH	0	35	-100.0%	0	-
SOYBEAN MEAL	237,742	123,947	91.8%	254,450	-6.6%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
Ag Products Options					
SOYBEAN OIL	95,621	102,809	-7.0%	108,691	-12.0%
SOYBN NEARBY+2 CAL SPRD	6,584	0	-	9,904	-33.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	200	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	28	76	-63.2%	818	-96.6%
WHEAT-CORN ICSO	0	20	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	546	1,167	-53.2%	366	49.2%
TOTAL FUTURES GROUP					
Interest Rate Futures	32,060,871	31,031,380	3.3%	33,731,139	-5.0%
Equity Index Futures	4,524,877	3,905,745	15.9%	4,934,973	-8.3%
Metals Futures	1,098,849	969,092	13.4%	1,089,652	0.8%
Energy Futures	6,394,340	5,591,228	14.4%	6,483,166	-1.4%
FX Futures	2,002,411	1,866,120	7.3%	2,256,819	-11.3%
Ag Products Futures	4,388,889	3,940,492	11.4%	4,527,409	-3.1%
TOTAL FUTURES	50,470,237	47,304,057	6.7%	53,023,158	-4.8%
TOTAL OPTIONS GROUP					
Interest Rate Options	38,103,466	35,450,326	7.5%	48,497,359	-21.4%
Equity Index Options	5,470,759	4,157,681	31.6%	7,287,253	-24.9%
Metals Options	965,912	775,652	24.5%	1,033,747	-6.6%
Energy Options	6,408,451	6,116,620	4.8%	6,325,380	1.3%
FX Options	599,652	791,729	-24.3%	805,028	-25.5%
Ag Products Options	3,028,680	2,560,899	18.3%	2,969,062	2.0%
TOTAL OPTIONS	54,576,920	49,852,907	9.5%	66,917,829	-18.4%
TOTAL COMBINED					
Interest Rate	70,164,337	66,481,706	5.5%	82,228,498	-14.7%
Equity Index	9,995,636	8,063,426	24.0%	12,222,226	-18.2%
Metals	2,064,761	1,744,744	18.3%	2,123,399	-2.8%
Energy	12,802,791	11,707,848	9.4%	12,808,546	0.0%
FX	2,602,063	2,657,849	-2.1%	3,061,847	-15.0%
Ag Products	7,417,569	6,501,391	14.1%	7,496,471	-1.1%
GRAND TOTAL	105,047,157	97,156,964	8.1%	119,940,987	-12.4%

*** 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.

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