



## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>Interest Rate Futures</b>					
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%

**\*\*\* 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.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>Interest Rate Futures</b>					
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%
<b>Interest Rate Options</b>					
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%
<b>Equity Index Futures</b>					
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	-

\*\*\* 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.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>Equity Index Futures</b>					
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%
<b>Equity Index Options</b>					
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	-

\*\*\* 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.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>Metals Futures</b>					
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%
<b>Metals Options</b>					
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%
<b>Energy Futures</b>					
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%

\*\*\* 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.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>Energy Futures</b>					
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%

\*\*\* 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.

**CME Group Exchange Open Interest Report - Monthly**

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>Energy Futures</b>					
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 BF	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%

\*\*\* 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.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>Energy Futures</b>					
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	-

\*\*\* 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.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>Energy Futures</b>					
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%

**\*\*\* 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.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>Energy Options</b>					
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%
<b>FX Futures</b>					
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%

\*\*\* 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.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>FX Futures</b>					
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%

\*\*\* 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.

**CME Group Exchange Open Interest Report - Monthly**

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>FX Options</b>					
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%

\*\*\* 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.

**CME Group Exchange Open Interest Report - Monthly**

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>FX Options</b>					
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%

\*\*\* 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.

**CME Group Exchange Open Interest Report - Monthly**

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>FX Options</b>					
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%

\*\*\* 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.



## CME Group Exchange Open Interest Report - Monthly

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

**\*\*\* 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.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>Ag Products Futures</b>					
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	-
--------------------------	---	---	---	---	---

**\*\*\* 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.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>Ag Products Options</b>					
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%

**\*\*\* 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.



## CME Group Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
<b>Ag Products Options</b>					
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 ICSCO	0	20	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	546	1,167	-53.2%	366	49.2%
<b>TOTAL FUTURES GROUP</b>					
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%
<b>TOTAL FUTURES</b>	<b>50,470,237</b>	<b>47,304,057</b>	<b>6.7%</b>	<b>53,023,158</b>	<b>-4.8%</b>
<b>TOTAL OPTIONS GROUP</b>					
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%
<b>TOTAL OPTIONS</b>	<b>54,576,920</b>	<b>49,852,907</b>	<b>9.5%</b>	<b>66,917,829</b>	<b>-18.4%</b>
<b>TOTAL COMBINED</b>					
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%
<b>GRAND TOTAL</b>	<b>105,047,157</b>	<b>97,156,964</b>	<b>8.1%</b>	<b>119,940,987</b>	<b>-12.4%</b>

\*\*\* 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.