

CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2024	Open Interest JAN 2023	% CHG	Open Interest DEC 2023	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	68,914	-100.0%	0	-
10-YR Eris SOFR	80,257	1,067	7,421.7%	71,109	12.9%
10-YR MAC LIBOR	0	17,936	-100.0%	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,793,608	4,151,853	15.5%	4,610,253	4.0%
10Y YIELD	1,867	2,349	-20.5%	3,857	-51.6%
13-Week U.S. T-Bill Futures	6,433	0	-	3,271	96.7%
15-YR Eris LIBOR	0	0	-	0	-
1-MONTH EURODOLLAR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	7,409	8,171	-9.3%	6,648	11.4%
20-YR BOND	0	346	-100.0%	0	-
2-YR Eris LIBOR	0	53,518	-100.0%	0	-
2-YR Eris SOFR	19,098	6,153	210.4%	17,558	8.8%
2-YR NOTE	3,951,527	2,428,703	62.7%	3,770,486	4.8%
2Y YIELD	576	865	-33.4%	580	-0.7%
30-Year UMBS TBA Futures - 2.5%	0	20	-100.0%	0	-
30-Year UMBS TBA Futures - 3.0%	565	37	1,427.0%	364	55.2%
30-Year UMBS TBA Futures - 3.5%	328	34	864.7%	312	5.1%
30-Year UMBS TBA Futures - 4.0%	220	15	1,366.7%	415	-47.0%
30-Year UMBS TBA Futures - 4.5%	586	73	702.7%	415	41.2%
30-Year UMBS TBA Futures - 5.0%	774	89	769.7%	406	90.6%
30-Year UMBS TBA Futures - 5.5%	857	30	2,756.7%	891	-3.8%
30-Year UMBS TBA Futures - 6.0%	961	13	7,292.3%	1,180	-18.6%
30-YR BOND	1,430,618	1,226,430	16.6%	1,411,655	1.3%
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	39	336	-88.4%	67	-41.8%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	22,500	-100.0%	0	-
3-YR Eris SOFR	14,131	7,159	97.4%	11,592	21.9%
3-YR NOTE	10,254	7,546	35.9%	11,048	-7.2%
4-YR Eris LIBOR	0	7,568	-100.0%	0	-
4-YR Eris SOFR	5,323	1,746	204.9%	5,092	4.5%
5-YR Eris LIBOR	0	11,472	-100.0%	0	-
5-YR Eris SOFR	34,730	2,985	1,063.5%	36,459	-4.7%
5-YR MAC LIBOR	0	7,189	-100.0%	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	5,958,277	4,177,919	42.6%	5,808,699	2.6%
5Y YIELD	3	37	-91.9%	0	-
7-YR Eris LIBOR	0	20,405	-100.0%	0	-
7-YR Eris SOFR	16,313	33	49,333.3%	15,950	2.3%
BSBY 3-MONTH FUTURES	1,043	12,672	-91.8%	1,281	-18.6%
ESTR Basis Spread Futures	4,615	314	1,369.7%	2,918	58.2%
ESTR Futures	34,271	771	4,345.0%	27,838	23.1%
EURODOLLARS	0	5,879,918	-100.0%	0	-
FED FUND	2,035,892	1,889,652	7.7%	1,639,549	24.2%
FTIIE	118	99	19.2%	112	5.4%
SOFR	11,366,439	9,787,810	16.1%	10,879,655	4.5%

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Interest Rate Futures					
SONIA	491	5,153	-90.5%	431	13.9%
UBSBM	204	0	-	280	-27.1%
Ultra 10-Year Note	2,168,989	1,459,929	48.6%	2,065,913	5.0%
ULTRA T-BOND	1,649,786	1,448,157	13.9%	1,652,314	-0.2%
Interest Rate Options					
10-YR NOTE	2,628,097	2,502,264	5.0%	2,189,100	20.1%
2-YR NOTE	205,000	134,729	52.2%	103,009	99.0%
30-YR BOND	601,353	424,988	41.5%	536,896	12.0%
5-YR NOTE	1,013,840	1,061,437	-4.5%	835,202	21.4%
EURODOLLARS	0	8,948,006	-100.0%	0	-
EURO MIDCURVE	0	935,359	-100.0%	0	-
FED FUND	0	0	-	0	-
SOFR	36,189,834	28,120,046	28.7%	28,767,908	25.8%
SOFR MIDCURVE	6,507,453	5,841,535	11.4%	5,657,112	15.0%
SOFR MISCURVE	0	700	-100.0%	0	-
Ultra 10-Year Note	5,344	350	1,426.9%	4,741	12.7%
ULTRA 10-YEAR NOTE	0	0	-	390	-100.0%
ULTRA T-BOND	8,166	699	1,068.2%	9,108	-10.3%

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Equity Index Futures					
NIKKEI 225 (\$) STOCK	16,506	14,330	15.2%	15,094	9.4%
NIKKEI 225 (YEN) STOCK	48,703	36,496	33.4%	40,744	19.5%
PHLX SEMICONDUCTOR SECTO	1,447	72	1,909.7%	1,405	3.0%
S&P 500	54,610	70,219	-22.2%	53,648	1.8%
S&P 500 ANNUAL DIVIDEND IND	203,907	180,848	12.8%	192,024	6.2%
S&P 500 QUARLY DIVIDEND IND	55,470	23,525	135.8%	49,140	12.9%
S&P 600 SMALLCAP EMINI	728	0	-	727	0.1%
S&P BIOTECHNOLOGY SECTOR	485	477	1.7%	565	-14.2%
S&P COMMUNICATION SERVICE	7,833	1,854	322.5%	7,933	-1.3%
S&P CONSUMER DISCRETIONAR	6,872	2,986	130.1%	5,983	14.9%
S&P CONSUMER STAPLES SECT	18,857	15,378	22.6%	18,753	0.6%
S&P ENERGY SECTOR	24,260	23,741	2.2%	23,763	2.1%
S&P FINANCIAL SECTOR	39,821	26,505	50.2%	34,568	15.2%
S&P HEALTH CARE SECTOR	10,499	13,640	-23.0%	8,745	20.1%
S&P INDUSTRIAL SECTOR	16,536	24,082	-31.3%	19,378	-14.7%
S&P MATERIALS SECTOR	10,909	6,088	79.2%	8,095	34.8%
S&P OIL & GAS EXPLORATION A	319	62	414.5%	320	-0.3%
S&P REAL ESTATE SECTOR	25,829	18,530	39.4%	15,474	66.9%
S&P REGIONAL BANKS SECTOR	493	24	1,954.2%	524	-5.9%
S&P RETAIL SECTOR	17	59	-71.2%	287	-94.1%
S&P TECHNOLOGY SECTOR	13,539	12,845	5.4%	10,980	23.3%
S&P UTILITIES SECTOR	36,073	21,558	67.3%	26,422	36.5%
TOPIX (USD)	10	0	-	20	-50.0%
TOPIX (YEN)	130	108	20.4%	92	41.3%
WATER INDEX FUTURES	6	4	50.0%	2	200.0%
Equity Index Options					
BITCOIN OPTIONS	5,567	7,181	-22.5%	11,734	-52.6%
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	124	716	-82.7%	112	10.7%
E-MINI NASDAQ 100	202,202	171,606	17.8%	157,842	28.1%
E-MINI RUSSELL 2000	70,869	34,413	105.9%	71,683	-1.1%
E-MINI S&P500	5,892,188	4,522,440	30.3%	5,013,870	17.5%
ETHER OPTIONS	3,425	991	245.6%	4,912	-30.3%
EVENT CONTRACT S&P 500	0	0	-	0	0.0%
MICRO BITCOIN	5,070	12,204	-58.5%	10,606	-52.2%
MICRO E-MINI NASDAQ 100	8,193	4,956	65.3%	5,904	38.8%
Micro E-mini S&P 500	176,308	58,795	199.9%	144,964	21.6%
MICRO ETHER	22,139	13,635	62.4%	49,132	-54.9%
S&P 500	4,275	0	-	0	-

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Metals Futures					
ALUMINUM	60,648	60,234	0.7%	61,774	-1.8%
COBALT METAL FUTURES	19,823	16,970	16.8%	20,018	-1.0%
COMEX COPPER	225,894	224,824	0.5%	193,721	16.6%
COMEX E-Mini GOLD	1,028	1,079	-4.7%	1,195	-14.0%
COMEX E-Mini SILVER	509	348	46.3%	459	10.9%
COMEX GOLD	432,793	471,642	-8.2%	498,118	-13.1%
COMEX MINY COPPER	508	399	27.3%	362	40.3%
COMEX SILVER	136,386	138,263	-1.4%	134,218	1.6%
COPPER	12,367	19,759	-37.4%	13,039	-5.2%
FERROUS PRODUCTS	4,492	6,805	-34.0%	4,114	9.2%
GOLD	513	719	-28.7%	1,062	-51.7%
HOT ROLLED COIL STEEL FUTU	6,307	6,644	-5.1%	5,644	11.7%
IRON ORE CHINA	286	1,088	-73.7%	506	-43.5%
LITHIUM CARBONATE FUTURES	225	0	-	225	0.0%
METALS	19,654	501	3,823.0%	14,532	35.2%
MICRO GOLD	27,642	22,736	21.6%	32,972	-16.2%
MOLYBDENUM OXIDE FUTURES	1,192	0	-	831	43.4%
NYMEX HOT ROLLED STEEL	25,158	23,138	8.7%	17,999	39.8%
NYMEX PLATINUM	72,619	69,121	5.1%	73,135	-0.7%
PALLADIUM	23,610	11,245	110.0%	16,145	46.2%
SILVER	9,729	7,335	32.6%	8,780	10.8%
URANIUM	0	800	-100.0%	0	-
Metals Options					
ALUMINUM	652	378	72.5%	1,211	-46.2%
COMEX COPPER	108,406	127,652	-15.1%	73,747	47.0%
COMEX GOLD	727,990	665,990	9.3%	747,198	-2.6%
COMEX SILVER	92,005	103,327	-11.0%	80,972	13.6%
COPPER	2,835	881	221.8%	3,325	-14.7%
GOLD	42,578	37,560	13.4%	34,301	24.1%
IRON ORE CHINA	360	0	-	360	0.0%
NYMEX HOT ROLLED STEEL	12,392	7,865	57.6%	7,497	65.3%
NYMEX PLATINUM	11,643	3,020	285.5%	11,282	3.2%
PALLADIUM	1,574	516	205.0%	1,038	51.6%
SILVER	7,230	7,648	-5.5%	4,981	45.2%
Energy Futures					
AEP-DAYTON HUB DAILY	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	4,615	4,330	6.6%	6,445	-28.4%
ARGUS PROPAN FAR EST INDE	7,134	6,162	15.8%	7,104	0.4%
ARGUS PROPAN(SAUDI ARAMC	2,141	2,202	-2.8%	2,286	-6.3%
BRENT BALMO SWAP	25	0	-	0	-
BRENT CALENDAR SWAP	16,467	34,746	-52.6%	17,472	-5.8%
BRENT FINANCIAL FUTURES	100	260	-61.5%	220	-54.5%
BRENT OIL LAST DAY	129,812	156,929	-17.3%	135,615	-4.3%
CAR VINTAGE	10,558	25,982	-59.4%	10,522	0.3%
CEU ENERGY	205	0	-	168	22.0%

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Energy Futures					
CHICAGO ETHANOL SWAP	45,412	27,211	66.9%	40,483	12.2%
CHICAGO ULSD PL VS HO SPR	1,971	1,260	56.4%	1,781	10.7%
CHICAGO UNL GAS PL VS RBO	400	0	-	400	0.0%
CONWAY NATURAL GASOLINE (499	562	-11.2%	467	6.9%
CONWAY NORMAL BUTANE (OPI	1,549	1,008	53.7%	2,134	-27.4%
CONWAY PROPANE 5 DECIMALS	22,044	26,513	-16.9%	23,735	-7.1%
CRUDE OIL	0	0	-	0	-
CRUDE OIL LAST DAY	1,100	3,000	-63.3%	1,225	-10.2%
CRUDE OIL OUTRIGHTS	287,212	162,920	76.3%	283,941	1.2%
CRUDE OIL PHY	1,787,575	1,767,416	1.1%	1,601,743	11.6%
CRUDE OIL SPRDS	229,749	156,728	46.6%	217,786	5.5%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	0	0	-	0	-
DATED TO FRONTLINE BRENT	0	2,220	-100.0%	185	-100.0%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	1,225	0	-	1,200	2.1%
DUTCH TTF NATURAL GAS CAL	3,058	2,847	7.4%	2,052	49.0%
EIA FLAT TAX ONHWAY DIESE	1,582	1,711	-7.5%	1,639	-3.5%
EMMISSIONS	26	93	-72.0%	29	-10.3%
ETHANOL	0	0	-	0	-
ETHANOL SWAP	450	830	-45.8%	515	-12.6%
ETHANOL T2 FOB ROTT INCL DU	8,071	5,828	38.5%	8,134	-0.8%
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	0	360	-100.0%	30	-100.0%
EUROPE 1% FUEL OIL NWE CA	0	0	-	0	-
EUROPE 3.5% FUEL OIL RDAM	59	85	-30.6%	69	-14.5%
EUROPEAN GASOIL (ICE)	1,035	1,449	-28.6%	549	88.5%
EUROPEAN NAPHTHA BALMO	0	10	-100.0%	0	-
EUROPEAN NAPHTHA CRACK SP	5,785	1,752	230.2%	6,719	-13.9%
EUROPE DATED BRENT SWAP	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	1,203	881	36.5%	1,410	-14.7%
EURO PROPANE CIF ARA SWA	2,163	2,768	-21.9%	2,516	-14.0%
FREIGHT MARKETS	1,334	687	94.2%	1,350	-1.2%
FUEL OIL CRACK VS ICE	420	39	976.9%	257	63.4%
FUEL OIL NWE CRACK VS ICE	0	0	-	10	-100.0%
FUELOIL SWAP:CARGOES VS.B	0	0	-	0	-
GAS EURO-BOB OXY NWE BARG	704	185	280.5%	813	-13.4%
GAS EURO-BOB OXY NWE BARG	6,021	3,554	69.4%	5,592	7.7%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	0	0	-	0	-
GASOIL 0.1 ROTTERDAM BARG	0	10	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	12	12	0.0%	12	0.0%
GASOIL CALENDAR SWAP	49	108	-54.6%	66	-25.8%
GASOIL CRACK SPREAD CALEN	705	108	552.8%	595	18.5%
GASOIL MINI CALENDAR SWAP	672	420	60.0%	561	19.8%
GERMAN POWER BASELOAD CA	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	8,853	7,463	18.6%	5,918	49.6%
GRP THREE UNL GS (PLT) VS	7,090	5,345	32.6%	5,760	23.1%
GULF COAST 3% FUEL OIL BA	38	0	-	0	-

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Energy Futures					
GULF COAST JET VS NYM 2 H	13,564	10,775	25.9%	10,581	28.2%
GULF COAST NO.6 FUEL OIL	22,429	17,193	30.5%	18,578	20.7%
GULF COAST ULSD CALENDAR	1,706	1,837	-7.1%	1,773	-3.8%
GULF COAST ULSD CRACK SPR	0	0	-	0	-
HEATING OIL BALMO CLNDR S	1,779	739	140.7%	2,792	-36.3%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	349,110	265,444	31.5%	303,780	14.9%
HENRY HUB SWAP	386,998	436,516	-11.3%	382,555	1.2%
HTG OIL	80	90	-11.1%	88	-9.1%
ICE BRENT DUBAI SWAP	0	120	-100.0%	0	-
INDONESIAN COAL ICI4	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	0	0	-	5	-100.0%
JAPAN C&F NAPHTHA SWAP	480	363	32.2%	497	-3.4%
JAPAN NAPHTHA BALMO SWAP	0	4	-100.0%	0	-
JET CIF NWE VS ICE	234	654	-64.2%	210	11.4%
JET FUEL UP-DOWN BALMO CL	2,085	1,186	75.8%	525	297.1%
JKM LNG Futures	0	681	-100.0%	0	-
LA CARB DIESEL (OPIS) SWA	1,614	854	89.0%	336	380.4%
LA CARBOB GASOLINE(OPIS)S	0	150	-100.0%	0	-
LA JET (OPIS) SWAP	2,450	975	151.3%	505	385.1%
LLS (ARGUS) VS WTI SWAP	240	1,504	-84.0%	297	-19.2%
LTD NAT GAS	359,040	375,145	-4.3%	363,340	-1.2%
MARS (ARGUS) VS WTI SWAP	0	0	-	0	-
MARS (ARGUS) VS WTI TRD M	9,740	17,630	-44.8%	8,125	19.9%
MCCLOSKEY ARA ARGS COAL	4,981	6,845	-27.2%	6,059	-17.8%
MCCLOSKEY RCH BAY COAL	0	136	-100.0%	22	-100.0%
MINI GAS EUROBOB OXY NWE A	0	10	-100.0%	0	-
MINI RBOB V. EBOBARG NWE BF	0	0	-	0	-
MINI RBOB V. EBOB(ARGUS) NW	169	463	-63.5%	180	-6.1%
MINY HTG OIL	1	0	0.0%	1	0.0%
MINY NATURAL GAS	17,372	15,976	8.7%	8,860	96.1%
MINY RBOB GAS	0	5	-100.0%	0	0.0%
MINY WTI CRUDE OIL	3,206	3,094	3.6%	3,469	-7.6%
MJC FUT	60	0	-	60	0.0%
MNC FUT	850	2,398	-64.6%	1,277	-33.4%
MONT BELVIEU ETHANE 5 DECI	45,892	51,687	-11.2%	48,688	-5.7%
MONT BELVIEU ETHANE OPIS B	565	1,915	-70.5%	505	11.9%
MONT BELVIEU LDH PROPANE 5	164,484	148,068	11.1%	144,574	13.8%
MONT BELVIEU LDH PROPANE C	2,428	1,774	36.9%	2,108	15.2%
MONT BELVIEU NATURAL GASO	30,628	38,383	-20.2%	28,329	8.1%
MONT BELVIEU NATURAL GASO	1,125	1,393	-19.2%	444	153.4%
MONT BELVIEU NORMAL BUTAN	58,303	45,735	27.5%	55,535	5.0%
MONT BELVIEU NORMAL BUTAN	1,362	1,270	7.2%	1,345	1.3%
NATURAL GAS	194,762	194,837	0.0%	179,134	8.7%
NATURAL GAS PEN SWP	136,389	162,771	-16.2%	129,067	5.7%
NATURAL GAS PHY	1,484,828	1,146,709	29.5%	1,401,219	6.0%
NEPOOL INTR HUB 5MW D AH	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-
NEW YORK ETHANOL SWAP	1,265	645	96.1%	1,105	14.5%
NEW YORK HUB ZONE G PEAK	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2024	Open Interest JAN 2023	% CHG	Open Interest DEC 2023	% CHG
Energy Futures					
N ILLINOIS HUB DAILY	0	0	-	0	-
NY1% VS GC SPREAD SWAP	0	0	-	0	-
NY HARBOR HEAT OIL SWP	14,232	9,014	57.9%	15,316	-7.1%
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
NY HARBOR RESIDUAL FUEL 1	0	305	-100.0%	0	-
NYH NO 2 CRACK SPREAD CAL	18,373	5,575	229.6%	19,035	-3.5%
NYISO ZONE G 5MW D AH PK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	1,749	2,824	-38.1%	2,622	-33.3%
PETROCHEMICALS	11,522	11,525	0.0%	12,097	-4.8%
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-
PETRO CRCKS & SPRDS NA	29,518	24,799	19.0%	28,829	2.4%
PETRO CRK&SPRD EURO	1,623	1,728	-6.1%	1,884	-13.9%
PETROLEUM PRODUCTS	3,913	9,375	-58.3%	4,348	-10.0%
PETROLEUM PRODUCTS ASIA	802	913	-12.2%	916	-12.4%
PETRO OUTRIGHT EURO	14,033	15,228	-7.8%	13,125	6.9%
PETRO OUTRIGHT NA	6,578	3,009	118.6%	3,788	73.7%
PJM AD HUB 5MW REAL TIME	0	0	-	0	-
PJM DAILY	0	126	-100.0%	126	-100.0%
PJM NI HUB 5MW REAL TIME	0	0	-	0	-
PJM WESTH RT OFF-PEAK	0	0	-	0	-
PJM WESTH RT PEAK	0	14,679	-100.0%	0	-
PLASTICS	4,915	4,242	15.9%	5,463	-10.0%
PREMIUM UNLD 10P FOB MED	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	1,427	835	70.9%	1,194	19.5%
PROPANE NON-LDH MT. BEL (OF	41,561	38,384	8.3%	50,729	-18.1%
RBOB CALENDAR SWAP	8,232	14,774	-44.3%	10,501	-21.6%
RBOB CRACK SPREAD	6,425	4,670	37.6%	6,807	-5.6%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	60	60	0.0%	66	-9.1%
RBOB GASOLINE BALMO CLNDR	1,442	1,545	-6.7%	472	205.5%
RBOB PHY	372,130	313,712	18.6%	331,865	12.1%
RBOB VS HEATING OIL SWAP	0	330	-100.0%	35	-100.0%
SINGAPORE 180CST BALMO	2	3	-33.3%	4	-50.0%
SINGAPORE 380CST BALMO	0	0	-	0	-
SINGAPORE 380CST FUEL OIL	431	204	111.3%	252	71.0%
SINGAPORE FUEL 180CST CAL	6	9	-33.3%	15	-60.0%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
SINGAPORE FUEL OIL SPREAD	0	120	-100.0%	3	-100.0%
SINGAPORE GASOIL	308	597	-48.4%	328	-6.1%
SINGAPORE GASOIL CALENDAR	247	27	814.8%	177	39.5%
SINGAPORE GASOIL SWAP	504	615	-18.0%	50	908.0%
SINGAPORE GASOIL VS ICE	0	2,349	-100.0%	187	-100.0%
SINGAPORE JET KERO GASOIL	0	2,106	-100.0%	181	-100.0%
SINGAPORE JET KEROSENE SW	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	75	-100.0%	64	-100.0%
TC2 ROTTERDAM TO USAC 37K	0	150	-100.0%	0	0.0%
TC5 RAS TANURA TO YOKOHAM	0	120	-100.0%	10	-100.0%
TD3 MEG TO JAPAN 250K MT	1,260	2,040	-38.2%	1,260	0.0%
ULSD UP-DOWN BALMO SWP	8,495	7,314	16.1%	3,405	149.5%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2024	Open Interest JAN 2023	% CHG	Open Interest DEC 2023	% CHG
Energy Futures					
UP DOWN GC ULSD VS NMX HO	43,845	27,917	57.1%	38,764	13.1%
WTI-BRENT BULLET SWAP	0	0	-	0	-
WTI-BRENT CALENDAR SWAP	155,614	106,617	46.0%	162,320	-4.1%
WTI CALENDAR	141,977	154,980	-8.4%	147,500	-3.7%
WTI MIDLAND CRUDE OIL	2,050	500	310.0%	0	-
WTS (ARGUS) VS WTI SWAP	23,814	14,982	59.0%	25,098	-5.1%
WTS (ARGUS) VS WTI TRD MT	0	2,085	-100.0%	28	-100.0%
Energy Options					
BRENT CALENDAR SWAP	2,648	2,404	10.1%	2,661	-0.5%
BRENT CRUDE OIL 1 M CSO	8,125	24,450	-66.8%	8,250	-1.5%
BRENT OIL LAST DAY	11,940	49,185	-75.7%	4,709	153.6%
COAL API2 INDEX	350	115	204.3%	350	0.0%
CRUDE OIL 1MO	162,775	152,075	7.0%	164,300	-0.9%
CRUDE OIL APO	209,354	153,177	36.7%	211,787	-1.1%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%
CRUDE OIL PHY	2,191,145	2,222,335	-1.4%	2,023,534	8.3%
ELEC FINSETTLED	0	0	-	0	-
ETHANOL SWAP	4,173	3,409	22.4%	2,853	46.3%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
HEATING OIL PHY	18,938	13,753	37.7%	16,815	12.6%
HENRY HUB FINANCIAL LAST	133,077	34,420	286.6%	144,690	-8.0%
HO 1 MONTH CLNDR OPTIONS	5,975	1,125	431.1%	3,950	51.3%
LLS CRUDE OIL	2,500	6,550	-61.8%	2,750	-9.1%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-
NATURAL GAS	508	0	-	278	82.7%
NATURAL GAS 1 M CSO FIN	88,975	100,121	-11.1%	138,662	-35.8%
NATURAL GAS 2 M CSO FIN	9,000	0	-	1,000	800.0%
NATURAL GAS 3 M CSO FIN	100,700	7,325	1,274.7%	27,000	273.0%
NATURAL GAS 5 M CSO FIN	7,500	2,000	275.0%	2,000	275.0%
NATURAL GAS 6 M CSO FIN	14,800	34,275	-56.8%	2,600	469.2%
NATURAL GAS OPT	0	900	-100.0%	0	-
NATURAL GAS OPTION ON CALE	564	224	151.8%	124	354.8%
NATURAL GAS PHY	3,692,425	3,067,683	20.4%	3,249,934	13.6%
NY HARBOR HEAT OIL SWP	22,838	7,333	211.4%	25,191	-9.3%
PETROCHEMICALS	1,036	3,641	-71.5%	1,161	-10.8%
PETRO OUTRIGHT NA	0	60	-100.0%	20	-100.0%
PJM WES HUB PEAK CAL MTH	0	0	-	0	-
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	11	212	-94.8%	12	-8.3%
RBOB PHY	2,099	3,573	-41.3%	1,545	35.9%
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	50	-100.0%	0	-
WTI-BRENT BULLET SWAP	148,825	139,225	6.9%	150,365	-1.0%
WTI CRUDE OIL 1 M CSO FI	230,875	142,300	62.2%	221,910	4.0%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
AD/CD CROSS RATES	1	53	-98.1%	0	-
AD/JY CROSS RATES	1,134	464	144.4%	1,025	10.6%
AD/NE CROSS RATES	6,595	3,106	112.3%	6,687	-1.4%
AUSTRALIAN DOLLAR	167,442	136,304	22.8%	155,788	7.5%
BP/JY CROSS RATES	2,132	1,519	40.4%	2,190	-2.6%
BP/SF CROSS RATES	4,034	2,708	49.0%	2,307	74.9%
BRAZIL REAL	78,305	72,096	8.6%	91,288	-14.2%
BRITISH POUND	191,080	196,113	-2.6%	177,781	7.5%
CANADIAN DOLLAR	158,568	140,167	13.1%	185,014	-14.3%
CD/JY CROSS RATES	29	2	1,350.0%	9	222.2%
CHILEAN PESO	0	1	-100.0%	0	-
CHINESE RENMINBI (CNH)	6,093	3,814	59.8%	8,399	-27.5%
CZECK KORUNA (EC)	0	2	-100.0%	0	-
CZECK KORUNA (US)	21	12	75.0%	38	-44.7%
EC/AD CROSS RATES	2,082	1,790	16.3%	2,096	-0.7%
EC/CD CROSS RATES	3,795	4,348	-12.7%	3,362	12.9%
EC/NOK CROSS RATES	1,248	1,369	-8.8%	983	27.0%
EC/SEK CROSS RATES	727	5,379	-86.5%	631	15.2%
EFX/BP CROSS RATES	28,928	31,806	-9.0%	29,043	-0.4%
EFX/JY CROSS RATES	20,587	20,603	-0.1%	18,647	10.4%
EFX/SF CROSS RATES	9,333	15,369	-39.3%	10,348	-9.8%
E-MICRO USD/CAD	38	86	-55.8%	43	-11.6%
E-MICRO USD/CHF	25	61	-59.0%	22	13.6%
E-MICRO USD/JPY	303	179	69.3%	173	75.1%
E-MINI EURO FX	9,875	15,545	-36.5%	8,462	16.7%
E-MINI JAPANESE YEN	1,744	994	75.5%	1,217	43.3%
EURO FX	728,724	796,738	-8.5%	716,725	1.7%
HUNGARIAN FORINT (EC)	4	4	0.0%	4	0.0%
HUNGARIAN FORINT (US)	195	3	6,400.0%	79	146.8%
INDIAN RUPEE	1,516	1,641	-7.6%	1,669	-9.2%
JAPANESE YEN	245,377	168,540	45.6%	186,824	31.3%
KOREAN WON	326	114	186.0%	208	56.7%
MEXICAN PESO	247,492	285,481	-13.3%	265,519	-6.8%
MICRO AUD/USD	5,495	6,140	-10.5%	4,263	28.9%
MICRO CAD/USD	2,954	3,826	-22.8%	2,844	3.9%
MICRO CHF/USD	1,814	1,447	25.4%	1,982	-8.5%
MICRO EUR/USD	18,004	17,047	5.6%	11,878	51.6%
MICRO GBP/USD	4,644	4,816	-3.6%	3,521	31.9%
MICRO INR/USD	5	44	-88.6%	6	-16.7%
MICRO JPY/USD	0	0	-	0	-
MICRO USD/CNH	0	0	-	0	-
NEW ZEALND DOLLAR	36,335	34,587	5.1%	38,777	-6.3%
NKR/USD CROSS RATE	1,979	865	128.8%	1,435	37.9%
POLISH ZLOTY (EC)	35	67	-47.8%	23	52.2%
POLISH ZLOTY (US)	846	531	59.3%	812	4.2%
RMB USD	0	4	-100.0%	0	-
RUSSIAN RUBLE	0	0	-	0	-
S.AFRICAN RAND	12,143	7,858	54.5%	5,677	113.9%
SF/JY CROSS RATES	1,857	730	154.4%	1,799	3.2%
SHEKEL	47	14	235.7%	23	104.3%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
SKR/USD CROSS RATES	948	1,524	-37.8%	696	36.2%
SWISS FRANC	48,600	38,345	26.7%	52,042	-6.6%
TURKISH LIRA	52	57	-8.8%	52	0.0%
USDZAR	0	0	-	0	-
FX Options					
AUD/USD MONDAY OPTION WEE	26	18	44.4%	16	62.5%
AUD/USD MONDAY OPTION WEE	6	4	50.0%	142	-95.8%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONDAY OPTION WEE	4	0	-	3	33.3%
AUD/USD MONDAY OPTION WEE	0	0	0.0%	9	-100.0%
AUD/USD MONTHLY OPTIONS	57,940	39,113	48.1%	40,572	42.8%
AUD/USD THURSDAY WKLY OPT	41	9	355.6%	0	-
AUD/USD THURSDAY WKLY OPT	5	0	-	0	-
AUD/USD THURSDAY WKLY OPT	0	0	-	0	-
AUD/USD THURSDAY WKLY OPT	0	0	-	0	0.0%
AUD/USD THURSDAY WKLY OPT	0	0	-	0	-
AUD/USD TUESDAY WKLY OPT	6	0	-	13	-53.8%
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	0.0%	0	-
AUD/USD WKLY FRIDAY OPTION	1,272	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	0	636	-100.0%	736	-100.0%
AUD/USD WKLY FRIDAY OPTION	827	566	46.1%	583	41.9%
AUD/USD WKLY FRIDAY OPTION	595	558	6.6%	548	8.6%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
AUD/USD WKLY WED OPTIONS -	11	99	-88.9%	22	-50.0%
AUD/USD WKLY WED OPTIONS -	5	14	-64.3%	7	-28.6%
AUD/USD WKLY WED OPTIONS -	0	108	-100.0%	0	-
AUD/USD WKLY WED OPTIONS -	0	9	-100.0%	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	20	29	-31.0%	20	0.0%
CAD/USD MONDAY OPTIONS WE	578	125	362.4%	369	56.6%
CAD/USD MONDAY OPTIONS WE	321	56	473.2%	848	-62.1%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONDAY OPTIONS WE	1,038	1	103,700.0%	964	7.7%
CAD/USD MONDAY OPTIONS WE	0	0	0.0%	290	-100.0%
CAD/USD MONTHLY OPTIONS	49,700	193,591	-74.3%	46,619	6.6%
CAD/USD THURSDAY WKLY OPT	256	22	1,063.6%	412	-37.9%
CAD/USD THURSDAY WKLY OPT	1	0	-	0	-
CAD/USD THURSDAY WKLY OPT	0	0	-	0	-
CAD/USD THURSDAY WKLY OPT	0	0	-	0	0.0%
CAD/USD THURSDAY WKLY OPT	0	0	-	0	-
CAD/USD TUESDAY WKLY OPT	112	2	5,500.0%	63	77.8%
CAD/USD TUESDAY WKLY OPT	22	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	0.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
CAD/USD WKLY FRIDAY OPTION	1,993	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	0	1,372	-100.0%	1,454	-100.0%
CAD/USD WKLY FRIDAY OPTION	1,418	870	63.0%	694	104.3%
CAD/USD WKLY FRIDAY OPTION	2,017	648	211.3%	588	243.0%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
CAD/USD WKLY WED OPTIONS -	89	978	-90.9%	2,170	-95.9%
CAD/USD WKLY WED OPTIONS -	454	110	312.7%	534	-15.0%
CAD/USD WKLY WED OPTIONS -	52	160	-67.5%	16	225.0%
CAD/USD WKLY WED OPTIONS -	0	8	-100.0%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	19,246	10,809	78.1%	19,227	0.1%
CHF/USD WKLY FRIDAY OPTION	185	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	0	22	-100.0%	1,961	-100.0%
CHF/USD WKLY FRIDAY OPTION	50	14	257.1%	5,952	-99.2%
CHF/USD WKLY FRIDAY OPTION	365	1	36,400.0%	8	4,462.5%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	2,544	565	350.3%	14	18,071.4%
EUR/USD MONDAY OPTION WEE	260	875	-70.3%	1,386	-81.2%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	225	176	27.8%	496	-54.6%
EUR/USD MONDAY OPTION WEE	0	0	0.0%	1,838	-100.0%
EUR/USD MONTHLY OPTIONS	245,156	337,949	-27.5%	258,081	-5.0%
EUR/USD THURSDAY WKLY OPT	982	56	1,653.6%	2,940	-66.6%
EUR/USD THURSDAY WKLY OPT	14	19	-26.3%	0	-
EUR/USD THURSDAY WKLY OPT	0	0	-	0	-
EUR/USD THURSDAY WKLY OPT	0	0	-	0	0.0%
EUR/USD THURSDAY WKLY OPT	0	0	-	0	-
EUR/USD TUESDAY WKLY OPT	405	0	-	166	144.0%
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 TUESDAY WKLY OPT	0	0	0.0%	0	-
EUR/USD WKLY FRIDAY OPTION	11,485	0	-	0	-
EUR/USD WKLY FRIDAY OPTION	0	3,452	-100.0%	6,603	-100.0%
EUR/USD WKLY FRIDAY OPTION	3,886	5,884	-34.0%	1,297	199.6%
EUR/USD WKLY FRIDAY OPTION	908	599	51.6%	370	145.4%
EUR/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
EUR/USD WKLY WED OPTIONS -	4,393	2,010	118.6%	2,505	75.4%
EUR/USD WKLY WED OPTIONS -	1,315	1,133	16.1%	1,137	15.7%
EUR/USD WKLY WED OPTIONS -	100	530	-81.1%	10	900.0%
EUR/USD WKLY WED OPTIONS -	0	361	-100.0%	0	-
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
EVENT CONTRACT EUR/USD	0	0	0.0%	0	0.0%
GBP/USD MONDAY OPTION WEE	3,141	1,144	174.6%	405	675.6%
GBP/USD MONDAY OPTION WEE	240	700	-65.7%	65	269.2%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	445	1	44,400.0%	243	83.1%
GBP/USD MONDAY OPTION WEE	0	0	0.0%	437	-100.0%
GBP/USD MONTHLY OPTIONS	75,028	101,959	-26.4%	68,041	10.3%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2024	Open Interest JAN 2023	% CHG	Open Interest DEC 2023	% CHG
FX Options					
GBP/USD THURSDAY WKLY OPT	55	18	205.6%	12	358.3%
GBP/USD THURSDAY WKLY OPT	1	0	-	0	-
GBP/USD THURSDAY WKLY OPT	0	0	-	0	-
GBP/USD THURSDAY WKLY OPT	0	0	-	0	0.0%
GBP/USD THURSDAY WKLY OPT	0	0	-	0	-
GBP/USD TUESDAY WKLY OPT	5	0	-	144	-96.5%
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	0.0%	0	-
GBP/USD WKLY FRIDAY OPTION	2,231	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	0	1,415	-100.0%	896	-100.0%
GBP/USD WKLY FRIDAY OPTION	575	750	-23.3%	524	9.7%
GBP/USD WKLY FRIDAY OPTION	519	735	-29.4%	640	-18.9%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
GBP/USD WKLY WED OPTIONS -	7	459	-98.5%	138	-94.9%
GBP/USD WKLY WED OPTIONS -	130	334	-61.1%	6	2,066.7%
GBP/USD WKLY WED OPTIONS -	0	0	-	1,001	-100.0%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	1,356	80	1,595.0%	8	16,850.0%
JPY/USD MONDAY OPTION WEE	641	809	-20.8%	252	154.4%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	51	187	-72.7%	507	-89.9%
JPY/USD MONDAY OPTION WEE	0	0	0.0%	177	-100.0%
JPY/USD MONTHLY OPTIONS	117,916	104,339	13.0%	108,566	8.6%
JPY/USD THURSDAY WKLY OPT	2,807	3	93,466.7%	10	27,970.0%
JPY/USD THURSDAY WKLY OPT	26	0	-	0	-
JPY/USD THURSDAY WKLY OPT	0	0	-	0	-
JPY/USD THURSDAY WKLY OPT	0	0	-	0	0.0%
JPY/USD THURSDAY WKLY OPT	0	0	-	0	-
JPY/USD TUESDAY WKLY OPT W	4	0	-	915	-99.6%
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 TUESDAY WKLY OPT W	0	0	0.0%	0	-
JPY/USD WKLY FRIDAY OPTION	5,694	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	0	1,903	-100.0%	3,331	-100.0%
JPY/USD WKLY FRIDAY OPTION	1,032	712	44.9%	594	73.7%
JPY/USD WKLY FRIDAY OPTION	498	1,058	-52.9%	474	5.1%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
JPY/USD WKLY WED OPTIONS -	6,865	2,133	221.8%	3,424	100.5%
JPY/USD WKLY WED OPTIONS -	1,086	701	54.9%	964	12.7%
JPY/USD WKLY WED OPTIONS -	121	68	77.9%	20	505.0%
JPY/USD WKLY WED OPTIONS -	0	908	-100.0%	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	1,543	1,424	8.4%	5,368	-71.3%
MXN/USD WKLY FRIDAY OPTION	1	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2024	Open Interest JAN 2023	% CHG	Open Interest DEC 2023	% CHG
FX Options					
NZD/USD MONTHLY OPTIONS	6	30,830	-100.0%	7	-14.3%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
USD/CNH MONTHLY OPTIONS	800	0	-	800	0.0%
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	-
ZAR/USD MONTHLY OPTIONS	0	390	-100.0%	0	-

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Futures					
BLOCK CHEESE	2,743	692	296.4%	2,663	3.0%
BUTTER CS	10,053	9,581	4.9%	9,894	1.6%
CASH-SETTLED CHEESE	21,898	19,770	10.8%	21,260	3.0%
CATTLE	280,338	313,206	-10.5%	268,031	4.6%
CDD SEASONAL STRIP	0	0	-	0	-
CDD WEATHER	0	0	-	0	-
CHI WHEAT	413,750	350,871	17.9%	359,935	15.0%
CLASS IV MILK	9,751	8,196	19.0%	8,825	10.5%
CORN	1,613,696	1,298,164	24.3%	1,307,001	23.5%
DJ_UBS ROLL SELECT INDEX FU	10,585	11,617	-8.9%	10,604	-0.2%
DOW-UBS COMMOD INDEX	94,489	74,486	26.9%	73,204	29.1%
DOW-UBS COMMOD INDEX SWA	60,512	0	-	121,024	-50.0%
DRY WHEY	3,738	3,002	24.5%	3,570	4.7%
FEEDER CATTLE	48,275	48,869	-1.2%	52,072	-7.3%
FERTILIZER PRODUCTS	1,801	2,998	-39.9%	1,193	51.0%
GOLDMAN SACHS	626	1,120	-44.1%	575	8.9%
GSCI EXCESS RETURN FUT	33,419	44,635	-25.1%	34,234	-2.4%
HDD EURO SEASONAL STRIP	0	2,375	-100.0%	0	-
HDD SEASONAL STRIP	0	3,900	-100.0%	0	-
HDD WEATHER	2,950	16,650	-82.3%	4,500	-34.4%
HDD WEATHER EUROPEAN	3,050	7,975	-61.8%	6,075	-49.8%
HOGS	224,033	215,162	4.1%	190,551	17.6%
HOUSING INDEX	84	69	21.7%	82	2.4%
KC WHEAT	239,771	187,498	27.9%	208,914	14.8%
LUMBER	7,800	3,041	156.5%	8,691	-10.3%
MALAYSIAN PALM SWAP	0	0	-	0	-
MILK	29,264	26,536	10.3%	28,748	1.8%
MINI CORN	9,008	10,904	-17.4%	7,755	16.2%
MINI SOYBEAN	10,492	19,215	-45.4%	9,067	15.7%
MINI WHEAT	3,139	2,945	6.6%	2,999	4.7%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	9,752	10,144	-3.9%	9,409	3.6%
OATS	3,445	3,412	1.0%	3,154	9.2%
OTC SP GSCI ER SWAP	56,430	50	112,760.0%	38,449	46.8%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOUT	254	433	-41.3%	78	225.6%
ROUGH RICE	11,611	7,696	50.9%	10,871	6.8%
SOYBEAN	748,158	690,149	8.4%	627,579	19.2%
SOYBEAN MEAL	479,104	425,993	12.5%	426,765	12.3%
SOYBEAN OIL	577,508	426,376	35.4%	488,027	18.3%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-
USD CRUDE PALM OIL	43,650	48,017	-9.1%	42,390	3.0%
WHEAT	400	1,350	-70.4%	700	-42.9%
Ag Products Options					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BLOCK CHEESE	3,612	213	1,595.8%	3,702	-2.4%
BUTTER CS	7,736	6,796	13.8%	5,279	46.5%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2024	Open Interest JAN 2023	% CHG	Open Interest DEC 2023	% CHG
Ag Products Options					
CASH-SETTLED CHEESE	22,333	29,323	-23.8%	26,907	-17.0%
CATTLE	357,500	245,388	45.7%	304,986	17.2%
CDD SEASONAL STRIP	5,000	0	-	5,000	0.0%
CDD WEATHER	20,000	0	-	20,000	0.0%
CHI WHEAT	227,030	272,722	-16.8%	210,088	8.1%
CLASS IV MILK	41,254	35,297	16.9%	46,407	-11.1%
CORN	1,173,905	1,106,009	6.1%	811,002	44.7%
CORN NEARBY+2 CAL SPRD	8,898	50,597	-82.4%	8,398	6.0%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
DRY WHEY	2,191	1,549	41.4%	2,181	0.5%
FEEDER CATTLE	63,765	42,432	50.3%	78,001	-18.3%
HDD EURO SEASONAL STRIP	28,000	6,750	314.8%	28,000	0.0%
HDD SEASONAL STRIP	61,244	4,000	1,431.1%	58,500	4.7%
HDD WEATHER	38,500	26,700	44.2%	47,000	-18.1%
HDD WEATHER EUROPEAN	18,000	10,000	80.0%	18,000	0.0%
HOGS	435,063	249,870	74.1%	317,657	37.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	7,829	19,992	-60.8%	7,079	10.6%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	2,150	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	400	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	13,045	13,453	-3.0%	8,958	45.6%
KC WHEAT	47,829	50,262	-4.8%	35,657	34.1%
LUMBER	204	281	-27.4%	137	48.9%
LV CATL CSO	0	25	-100.0%	0	-
MAR-JULY CORN CAL SPRD	12,224	21,345	-42.7%	10,296	18.7%
MAR-JULY SOYBEAN CAL SPRD	1,000	530	88.7%	1,000	0.0%
MAR-JULY WHEAT CAL SPRD	939	0	-	60	1,465.0%
MILK	76,875	105,533	-27.2%	98,169	-21.7%
MLK MID OPTIONS	13	7	85.7%	17	-23.5%
NFD MILK	14,524	13,448	8.0%	20,234	-28.2%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
OATS	342	193	77.2%	304	12.5%
PACIFIC RIM DAT SS WTHR	9,000	0	-	9,000	0.0%
PORK CUTOUT	0	2	-100.0%	0	-
ROUGH RICE	2,322	1,695	37.0%	1,449	60.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	682,892	471,948	44.7%	504,691	35.3%
SOYBEAN CRUSH	0	30	-100.0%	0	-
SOYBEAN MEAL	280,172	170,706	64.1%	237,742	17.8%
SOYBEAN OIL	122,221	124,053	-1.5%	95,621	27.8%
SOYBN NEARBY+2 CAL SPRD	8,659	3,551	143.8%	6,584	31.5%
SOYMEAL NEARBY+2 CAL SPRD	100	200	-50.0%	0	-
SOY OIL NEARBY+2 CAL SPRD	4,275	25	17,000.0%	0	-
WHEAT	263	156	68.6%	28	839.3%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest JAN 2024	Open Interest JAN 2023	% CHG	Open Interest DEC 2023	% CHG
Ag Products Options					
WHEAT-CORN ICSO	0	20	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	9,096	3,078	195.5%	546	1,565.9%
TOTAL FUTURES GROUP					
Interest Rate Futures	33,598,875	32,720,259	2.7%	32,060,871	4.8%
Equity Index Futures	4,757,003	4,125,647	15.3%	4,524,877	5.1%
Metals Futures	1,081,383	1,083,650	-0.2%	1,098,849	-1.6%
Energy Futures	6,816,430	6,172,433	10.4%	6,394,340	6.6%
FX Futures	2,053,511	2,024,313	1.4%	2,002,411	2.6%
Ag Products Futures	5,065,577	4,297,097	17.9%	4,388,889	15.4%
TOTAL FUTURES	53,372,779	50,423,399	5.8%	50,470,237	5.8%
TOTAL OPTIONS GROUP					
Interest Rate Options	47,159,087	47,970,113	-1.7%	38,103,466	23.8%
Equity Index Options	6,390,360	4,826,937	32.4%	5,470,759	16.8%
Metals Options	1,007,665	954,837	5.5%	965,912	4.3%
Energy Options	7,071,156	6,171,920	14.6%	6,408,451	10.3%
FX Options	633,152	856,621	-26.1%	599,652	5.6%
Ag Products Options	3,808,255	3,090,329	23.2%	3,028,680	25.7%
TOTAL OPTIONS	66,069,675	63,870,757	3.4%	54,576,920	21.1%
TOTAL COMBINED					
Interest Rate	80,757,962	80,690,372	0.1%	70,164,337	15.1%
Equity Index	11,147,363	8,952,584	24.5%	9,995,636	11.5%
Metals	2,089,048	2,038,487	2.5%	2,064,761	1.2%
Energy	13,887,586	12,344,353	12.5%	12,802,791	8.5%
FX	2,686,663	2,880,934	-6.7%	2,602,063	3.3%
Ag Products	8,873,832	7,387,426	20.1%	7,417,569	19.6%
GRAND TOTAL	119,442,454	114,294,156	4.5%	105,047,157	13.7%

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