

CME Group Exchange Open Interest Report - Monthly

	Open Interest MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	55,358	-100.0%	0	-
10-YR Eris SOFR	74,146	19,895	272.7%	80,209	-7.6%
10-YR MAC LIBOR	0	9,981	-100.0%	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,350,564	4,248,005	2.4%	4,304,156	1.1%
10Y YIELD	2,050	2,921	-29.8%	6,511	-68.5%
13-Week U.S. T-Bill Futures	4,721	0	-	5,776	-18.3%
15-YR Eris LIBOR	0	0	-	0	-
1-MONTH EURODOLLAR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	4,395	11,409	-61.5%	7,320	-40.0%
20-YR BOND	0	204	-100.0%	0	-
2-YR Eris LIBOR	0	3,461	-100.0%	0	-
2-YR Eris SOFR	22,751	31,693	-28.2%	19,495	16.7%
2-YR NOTE	3,756,330	2,373,250	58.3%	3,695,788	1.6%
2Y YIELD	518	461	12.4%	525	-1.3%
30-Year UMBS TBA Futures - 2.5%	0	10	-100.0%	0	-
30-Year UMBS TBA Futures - 3.0%	84	23	265.2%	112	-25.0%
30-Year UMBS TBA Futures - 3.5%	308	124	148.4%	197	56.3%
30-Year UMBS TBA Futures - 4.0%	289	52	455.8%	414	-30.2%
30-Year UMBS TBA Futures - 4.5%	233	159	46.5%	343	-32.1%
30-Year UMBS TBA Futures - 5.0%	549	40	1,272.5%	824	-33.4%
30-Year UMBS TBA Futures - 5.5%	1,081	85	1,171.8%	1,271	-14.9%
30-Year UMBS TBA Futures - 6.0%	1,319	10	13,090.0%	1,446	-8.8%
30-YR BOND	1,514,046	1,191,819	27.0%	1,498,762	1.0%
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	22	178	-87.6%	29	-24.1%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	14,050	-100.0%	0	-
3-YR Eris SOFR	18,354	3,695	396.7%	16,837	9.0%
3-YR NOTE	15,159	9,272	63.5%	10,788	40.5%
4-YR Eris LIBOR	0	6,108	-100.0%	0	-
4-YR Eris SOFR	5,215	2,078	151.0%	5,283	-1.3%
5-YR Eris LIBOR	0	3,816	-100.0%	0	-
5-YR Eris SOFR	38,713	19,950	94.1%	39,719	-2.5%
5-YR MAC LIBOR	0	68	-100.0%	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	5,983,841	4,415,991	35.5%	5,822,423	2.8%
5Y YIELD	0	0	-	0	-
7-YR Eris LIBOR	0	17,396	-100.0%	0	-
7-YR Eris SOFR	17,139	647	2,549.0%	17,214	-0.4%
BSBY 3-MONTH FUTURES	697	11,451	-93.9%	1,046	-33.4%
ESTR Basis Spread Futures	3,323	663	401.2%	4,460	-25.5%
ESTR Futures	31,843	1,526	1,986.7%	36,907	-13.7%
EURODOLLARS	0	4,693,286	-100.0%	0	-
FED FUND	1,984,922	1,777,193	11.7%	2,101,113	-5.5%
FTIIE	204	193	5.7%	178	14.6%
SOFR	11,085,979	10,229,603	8.4%	12,096,249	-8.4%

***** 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 MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
Interest Rate Futures					
SONIA	163	4,241	-96.2%	436	-62.6%
UBSBM	100	0	-	119	-16.0%
Ultra 10-Year Note	2,036,111	1,574,140	29.3%	2,120,981	-4.0%
ULTRA 10-YEAR NOTE	74	0	-	0	-
ULTRA T-BOND	1,588,589	1,405,500	13.0%	1,622,229	-2.1%
Interest Rate Options					
10-YR NOTE	2,750,189	2,574,273	6.8%	2,952,176	-6.8%
2-YR NOTE	343,650	159,924	114.9%	252,120	36.3%
30-YR BOND	613,836	456,695	34.4%	567,595	8.1%
5-YR NOTE	1,070,762	1,555,883	-31.2%	1,045,023	2.5%
EURODOLLARS	0	5,472,834	-100.0%	0	-
EURO MIDCURVE	0	297,884	-100.0%	0	-
FED FUND	0	0	-	0	-
SOFR	29,591,097	31,857,551	-7.1%	36,603,987	-19.2%
SOFR MIDCURVE	5,028,463	6,569,366	-23.5%	6,371,022	-21.1%
SOFR MISCURVE	0	700	-100.0%	0	-
Ultra 10-Year Note	3,752	163	2,201.8%	6,762	-44.5%
ULTRA 10-YEAR NOTE	0	0	-	31	-100.0%
ULTRA T-BOND	10,651	1,633	552.2%	5,788	84.0%

*** 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 MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
Equity Index Futures					
Nearby BTIC+	0	0	-	0	-
NIKKEI 225 (\$) STOCK	17,903	10,799	65.8%	18,009	-0.6%
NIKKEI 225 (YEN) STOCK	48,003	36,217	32.5%	53,166	-9.7%
PHLX SEMICONDUCTOR SECTO	1,621	34	4,667.6%	1,552	4.4%
S&P 500	58,458	71,485	-18.2%	57,001	2.6%
S&P 500 ANNUAL DIVIDEND IND	225,326	197,804	13.9%	215,225	4.7%
S&P 500 QUARLY DIVIDEND IND	42,234	29,145	44.9%	57,321	-26.3%
S&P 600 SMALLCAP EMINI	562	0	-	733	-23.3%
S&P BIOTECHNOLOGY SECTOR	336	325	3.4%	476	-29.4%
S&P COMMUNICATION SERVICE	7,494	2,412	210.7%	10,125	-26.0%
S&P CONSUMER DISCRETIONAR	6,637	4,571	45.2%	7,152	-7.2%
S&P CONSUMER STAPLES SECT	18,034	14,692	22.7%	24,543	-26.5%
S&P ENERGY SECTOR	21,048	19,661	7.1%	27,999	-24.8%
S&P FINANCIAL SECTOR	48,362	33,406	44.8%	44,145	9.6%
S&P HEALTH CARE SECTOR	11,489	20,546	-44.1%	10,577	8.6%
S&P INDUSTRIAL SECTOR	8,624	15,656	-44.9%	18,135	-52.4%
S&P MATERIALS SECTOR	7,679	5,009	53.3%	11,789	-34.9%
S&P OIL & GAS EXPLORATION A	4	35	-88.6%	338	-98.8%
S&P REAL ESTATE SECTOR	12,760	6,608	93.1%	17,921	-28.8%
S&P REGIONAL BANKS SECTOR	406	46	782.6%	526	-22.8%
S&P RETAIL SECTOR	560	30	1,766.7%	220	154.5%
S&P TECHNOLOGY SECTOR	11,870	12,421	-4.4%	12,196	-2.7%
S&P UTILITIES SECTOR	23,109	25,519	-9.4%	38,152	-39.4%
TOPIX (USD)	0	0	-	25	-100.0%
TOPIX (YEN)	225	15	1,400.0%	143	57.3%
WATER INDEX FUTURES	2	6	-66.7%	2	0.0%
Equity Index Options					
BITCOIN OPTIONS	11,106	14,677	-24.3%	6,883	61.4%
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	159	152	4.6%	139	14.4%
E-MINI NASDAQ 100	190,222	168,225	13.1%	212,361	-10.4%
E-MINI RUSSELL 2000	78,929	39,114	101.8%	71,320	10.7%
E-MINI S&P500	5,703,324	4,817,430	18.4%	7,040,574	-19.0%
ETHER OPTIONS	5,319	1,831	190.5%	3,792	40.3%
EVENT CONTRACT S&P 500	0	0	0.0%	0	0.0%
MICRO BITCOIN	7,395	3,939	87.7%	5,084	45.5%
MICRO E-MINI NASDAQ 100	7,509	5,919	26.9%	9,547	-21.3%
Micro E-mini S&P 500	148,448	46,899	216.5%	178,491	-16.8%
MICRO ETHER	23,581	18,342	28.6%	19,336	22.0%
S&P 500	29,233	0	-	20,261	44.3%

***** 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 MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
Metals Futures					
ALUMINUM	56,338	59,599	-5.5%	60,073	-6.2%
COBALT METAL FUTURES	18,624	18,568	0.3%	19,102	-2.5%
COMEX COPPER	285,494	218,280	30.8%	190,765	49.7%
COMEX E-Mini GOLD	1,006	809	24.4%	1,185	-15.1%
COMEX E-Mini SILVER	559	596	-6.2%	412	35.7%
COMEX GOLD	507,834	456,507	11.2%	424,082	19.7%
COMEX MINY COPPER	418	362	15.5%	291	43.6%
COMEX SILVER	160,771	121,387	32.4%	142,861	12.5%
COPPER	13,401	17,634	-24.0%	10,334	29.7%
FERROUS PRODUCTS	6,066	6,319	-4.0%	5,927	2.3%
GOLD	501	684	-26.8%	540	-7.2%
HOT ROLLED COIL STEEL FUTU	6,243	6,989	-10.7%	6,167	1.2%
IRON ORE CHINA	180	535	-66.4%	180	0.0%
LITHIUM CARBONATE FUTURES	75	0	-	150	-50.0%
METALS	24,388	2,368	929.9%	22,340	9.2%
MICRO GOLD	34,839	20,750	67.9%	26,532	31.3%
MOLYBDENUM OXIDE FUTURES	1,065	165	545.5%	1,179	-9.7%
NYMEX HOT ROLLED STEEL	29,474	27,742	6.2%	26,511	11.2%
NYMEX PLATINUM	79,389	57,620	37.8%	92,494	-14.2%
PALLADIUM	19,183	11,559	66.0%	20,800	-7.8%
SILVER	8,562	6,790	26.1%	8,950	-4.3%
URANIUM	152	200	-24.0%	100	52.0%
Metals Options					
ALUMINUM	4,167	556	649.5%	1,692	146.3%
COMEX COPPER	190,322	103,294	84.3%	98,562	93.1%
COMEX GOLD	849,931	806,095	5.4%	728,454	16.7%
COMEX SILVER	119,458	117,200	1.9%	77,537	54.1%
COPPER	4,483	1,292	247.0%	2,843	57.7%
GOLD	69,011	33,591	105.4%	43,411	59.0%
IRON ORE CHINA	360	0	-	360	0.0%
NYMEX HOT ROLLED STEEL	10,066	8,310	21.1%	10,559	-4.7%
NYMEX PLATINUM	15,493	18,502	-16.3%	18,416	-15.9%
PALLADIUM	1,187	2,036	-41.7%	1,421	-16.5%
SILVER	13,132	5,296	148.0%	9,343	40.6%
Energy Futures					
AEP-DAYTON HUB DAILY	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	3,370	7,250	-53.5%	4,170	-19.2%
ARGUS PROPAN FAR EST INDE	6,481	6,135	5.6%	6,688	-3.1%
ARGUS PROPAN(SAUDI ARAMC	1,891	2,294	-17.6%	2,022	-6.5%
BRENT BALMO SWAP	0	0	-	0	-
BRENT CALENDAR SWAP	14,166	30,571	-53.7%	16,158	-12.3%
BRENT FINANCIAL FUTURES	80	210	-61.9%	90	-11.1%
BRENT OIL LAST DAY	120,444	163,222	-26.2%	116,850	3.1%
CAR VINTAGE	10,704	29,352	-63.5%	10,763	-0.5%
CEU ENERGY	55	0	-	57	-3.5%

*** 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 MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
Energy Futures					
CHICAGO ETHANOL SWAP	45,956	34,607	32.8%	56,002	-17.9%
CHICAGO ULSD PL VS HO SPR	2,613	2,465	6.0%	2,383	9.7%
CHICAGO UNL GAS PL VS RBO	1,000	0	-	975	2.6%
CONWAY NATURAL GASOLINE (594	398	49.2%	417	42.4%
CONWAY NORMAL BUTANE (OPI	244	303	-19.5%	754	-67.6%
CONWAY PROPANE 5 DECIMALS	18,497	24,185	-23.5%	18,970	-2.5%
CRUDE OIL	0	0	-	0	-
CRUDE OIL LAST DAY	850	2,400	-64.6%	975	-12.8%
CRUDE OIL OUTRIGHTS	302,491	210,225	43.9%	289,510	4.5%
CRUDE OIL PHY	1,790,556	1,878,962	-4.7%	1,631,908	9.7%
CRUDE OIL SPRDS	247,833	197,695	25.4%	225,642	9.8%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	0	0	-	0	-
DATED BRENT (PLATTS) DAILY S	200	0	-	0	-
DATED TO FRONTLINE BRENT	0	1,850	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	875	0	-	1,075	-18.6%
DUTCH TTF NATURAL GAS CAL	2,642	2,675	-1.2%	3,135	-15.7%
EIA FLAT TAX ONHWAY DIESE	1,311	1,779	-26.3%	1,370	-4.3%
EMMISSIONS	26	56	-53.6%	26	0.0%
ETHANOL	0	0	-	0	-
ETHANOL SWAP	430	880	-51.1%	335	28.4%
ETHANOL T2 FOB ROTT INCL DU	7,985	6,595	21.1%	7,166	11.4%
EURO 3.5% FUEL OIL RDAM B	14	0	-	0	-
EURO GASOIL 10 CAL SWAP	0	3	-100.0%	0	-
EURO GASOIL 10PPM VS ICE	0	300	-100.0%	0	-
EUROPE 1% FUEL OIL NWE CA	0	0	-	0	-
EUROPE 3.5% FUEL OIL RDAM	374	146	156.2%	211	77.3%
EUROPEAN GASOIL (ICE)	1,124	1,092	2.9%	1,030	9.1%
EUROPEAN NAPHTHA BALMO	0	10	-100.0%	20	-100.0%
EUROPEAN NAPHTHA CRACK SP	4,992	3,787	31.8%	5,287	-5.6%
EUROPE DATED BRENT SWAP	2,250	0	-	850	164.7%
EUROPE NAPHTHA CALSWAP	1,332	1,275	4.5%	1,289	3.3%
EURO PROPANE CIF ARA SWA	1,800	2,874	-37.4%	1,942	-7.3%
FREIGHT MARKETS	2,670	471	466.9%	1,244	114.6%
FUEL OIL CRACK VS ICE	494	33	1,397.0%	480	2.9%
FUEL OIL NWE CRACK VS ICE	0	0	-	0	-
FUELOIL SWAP:CARGOES VS.B	0	0	-	0	-
GAS EURO-BOB OXY NWE BARG	884	458	93.0%	877	0.8%
GAS EURO-BOB OXY NWE BARG	5,783	3,882	49.0%	6,470	-10.6%
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	0	-	0	-
GASOIL 10PPM VS ICE SWAP	10	12	-16.7%	11	-9.1%
GASOIL CALENDAR SWAP	40	86	-53.5%	39	2.6%
GASOIL CRACK SPREAD CALEN	520	462	12.6%	1,055	-50.7%
GASOIL MINI CALENDAR SWAP	797	390	104.4%	833	-4.3%
GERMAN POWER BASELOAD CA	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	11,086	7,948	39.5%	10,522	5.4%
GRP THREE UNL GS (PLT) VS	9,160	4,805	90.6%	8,970	2.1%

***** 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 MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
Energy Futures					
GULF COAST 3% FUEL OIL BA	0	0	-	0	-
GULF COAST JET VS NYM 2 H	16,066	12,412	29.4%	15,682	2.4%
GULF COAST NO.6 FUEL OIL	21,481	16,828	27.7%	22,636	-5.1%
GULF COAST ULSD CALENDAR	1,384	1,849	-25.1%	1,468	-5.7%
GULF COAST ULSD CRACK SPR	0	0	-	0	-
HEATING OIL BALMO CLNDR S	0	0	-	375	-100.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	311,612	269,793	15.5%	310,984	0.2%
HENRY HUB SWAP	366,526	443,386	-17.3%	379,081	-3.3%
HTG OIL	112	72	55.6%	72	55.6%
ICE BRENT DUBAI SWAP	0	140	-100.0%	0	-
INDONESIAN COAL ICI4	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	27	0	-	27	0.0%
JAPAN C&F NAPHTHA SWAP	641	446	43.7%	484	32.4%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-
JET CIF NWE VS ICE	214	723	-70.4%	224	-4.5%
JET FUEL UP-DOWN BALMO CL	1,973	585	237.3%	745	164.8%
JKM LNG Futures	0	515	-100.0%	0	-
LA CARB DIESEL (OPIS) SWA	1,868	1,345	38.9%	1,911	-2.3%
LA CARBOB GASOLINE(OPIS)S	0	150	-100.0%	0	-
LA JET (OPIS) SWAP	2,270	960	136.5%	2,560	-11.3%
LLS (ARGUS) VS WTI SWAP	200	810	-75.3%	220	-9.1%
LTD NAT GAS	363,133	392,200	-7.4%	366,838	-1.0%
MARS (ARGUS) VS WTI SWAP	0	0	-	0	-
MARS (ARGUS) VS WTI TRD M	10,130	11,075	-8.5%	10,985	-7.8%
MCCLOSKEY ARA ARGS COAL	4,862	6,226	-21.9%	4,696	3.5%
MCCLOSKEY RCH BAY COAL	0	106	-100.0%	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	60	303	-80.2%	218	-72.5%
MINY HTG OIL	2	1	100.0%	2	0.0%
MINY NATURAL GAS	16,110	14,367	12.1%	18,079	-10.9%
MINY RBOB GAS	1	4	-75.0%	0	-
MINY WTI CRUDE OIL	2,392	6,264	-61.8%	2,967	-19.4%
MJC FUT	60	0	-	60	0.0%
MNC FUT	845	2,046	-58.7%	786	7.5%
MONT BELVIEU ETHANE 5 DECI	49,542	53,551	-7.5%	46,911	5.6%
MONT BELVIEU ETHANE OPIS B	315	560	-43.8%	957	-67.1%
MONT BELVIEU LDH PROPANE 5	164,235	155,130	5.9%	166,232	-1.2%
MONT BELVIEU LDH PROPANE C	1,880	4,089	-54.0%	1,991	-5.6%
MONT BELVIEU NATURAL GASO	30,171	36,274	-16.8%	30,796	-2.0%
MONT BELVIEU NATURAL GASO	856	1,598	-46.4%	1,075	-20.4%
MONT BELVIEU NORMAL BUTAN	58,185	45,891	26.8%	60,380	-3.6%
MONT BELVIEU NORMAL BUTAN	858	1,151	-25.5%	1,635	-47.5%
NATURAL GAS	208,552	200,820	3.9%	200,845	3.8%
NATURAL GAS PEN SWP	134,423	145,683	-7.7%	140,142	-4.1%
NATURAL GAS PHY	1,592,855	1,338,812	19.0%	1,503,463	5.9%
NEPOOL INTR HUB 5MW D AH	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-
NEW YORK ETHANOL SWAP	603	847	-28.8%	1,055	-42.8%

***** 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 MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
Energy Futures					
NEW YORK HUB ZONE G PEAK	0	0	-	0	-
N ILLINOIS HUB DAILY	0	0	-	0	-
NY1% VS GC SPREAD SWAP	0	0	-	0	-
NY HARBOR HEAT OIL SWP	11,296	10,099	11.9%	12,069	-6.4%
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
NY HARBOR RESIDUAL FUEL 1	0	275	-100.0%	0	-
NYH NO 2 CRACK SPREAD CAL	16,831	8,010	110.1%	17,464	-3.6%
NYISO ZONE G 5MW D AH PK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	1,297	2,341	-44.6%	1,913	-32.2%
PETROCHEMICALS	9,984	11,174	-10.6%	10,736	-7.0%
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-
PETRO CRCKS & SPRDS NA	23,950	25,809	-7.2%	27,306	-12.3%
PETRO CRK&SPRD EURO	1,178	1,870	-37.0%	1,332	-11.6%
PETROLEUM PRODUCTS	3,847	12,118	-68.3%	4,353	-11.6%
PETROLEUM PRODUCTS ASIA	765	1,042	-26.6%	798	-4.1%
PETRO OUTRIGHT EURO	13,552	15,540	-12.8%	13,872	-2.3%
PETRO OUTRIGHT NA	3,025	3,355	-9.8%	4,072	-25.7%
PJM AD HUB 5MW REAL TIME	0	0	-	0	-
PJM DAILY	0	126	-100.0%	0	-
PJM NI HUB 5MW REAL TIME	0	0	-	0	-
PJM WESTH RT OFF-PEAK	0	0	-	0	-
PJM WESTH RT PEAK	0	11,970	-100.0%	0	-
PLASTICS	5,845	3,782	54.5%	5,298	10.3%
PREMIUM UNLD 10P FOB MED	0	15	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	1,600	1,466	9.1%	740	116.2%
PROPANE NON-LDH MT. BEL (OF	45,259	40,239	12.5%	43,774	3.4%
RBOB CALENDAR SWAP	13,343	18,713	-28.7%	9,013	48.0%
RBOB CRACK SPREAD	4,795	4,840	-0.9%	5,595	-14.3%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	72	48	50.0%	54	33.3%
RBOB GASOLINE BALMO CLNDR	187	1,055	-82.3%	0	-
RBOB PHY	395,080	307,895	28.3%	375,286	5.3%
RBOB VS HEATING OIL SWAP	0	280	-100.0%	0	-
SINGAPORE 180CST BALMO	0	4	-100.0%	0	-
SINGAPORE 380CST BALMO	47	0	-	0	-
SINGAPORE 380CST FUEL OIL	557	258	115.9%	348	60.1%
SINGAPORE FUEL 180CST CAL	43	3	1,333.3%	29	48.3%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
SINGAPORE FUEL OIL SPREAD	20	94	-78.7%	0	-
SINGAPORE GASOIL	360	302	19.2%	324	11.1%
SINGAPORE GASOIL CALENDAR	213	73	191.8%	230	-7.4%
SINGAPORE GASOIL SWAP	50	1,200	-95.8%	340	-85.3%
SINGAPORE GASOIL VS ICE	0	1,926	-100.0%	0	-
SINGAPORE JET KERO GASOIL	0	1,692	-100.0%	0	-
SINGAPORE JET KEROSENE SW	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	100	-100.0%	0	-
SINGAPORE MOGAS 92 UNLEAD	0	250	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	0	222	-100.0%	0	-
TC5 RAS TANURA TO YOKOHAM	0	100	-100.0%	0	-
TD3 MEG TO JAPAN 250K MT	1,150	1,910	-39.8%	1,205	-4.6%

***** 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 MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
Energy Futures					
ULSD UP-DOWN BALMO SWP	5,847	8,634	-32.3%	7,526	-22.3%
UP DOWN GC ULSD VS NMX HO	49,741	29,474	68.8%	49,783	-0.1%
WTI-BRENT BULLET SWAP	252	0	-	252	0.0%
WTI-BRENT CALENDAR SWAP	146,328	107,194	36.5%	151,841	-3.6%
WTI CALENDAR	166,978	143,873	16.1%	153,797	8.6%
WTI MIDLAND CRUDE OIL	2,240	790	183.5%	2,520	-11.1%
WTS (ARGUS) VS WTI SWAP	21,281	15,216	39.9%	22,577	-5.7%
WTS (ARGUS) VS WTI TRD MT	900	2,410	-62.7%	0	-
Energy Options					
BRENT CALENDAR SWAP	1,922	2,440	-21.2%	2,275	-15.5%
BRENT CRUDE OIL 1 M CSO	6,725	12,350	-45.5%	7,550	-10.9%
BRENT OIL LAST DAY	22,660	54,082	-58.1%	9,080	149.6%
COAL API2 INDEX	350	90	288.9%	350	0.0%
CRUDE OIL 1MO	146,850	156,500	-6.2%	140,425	4.6%
CRUDE OIL APO	233,704	152,964	52.8%	208,878	11.9%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%
CRUDE OIL PHY	2,152,555	2,405,858	-10.5%	2,085,736	3.2%
ELEC FINSETTLED	0	0	-	0	-
ETHANOL SWAP	4,023	3,475	15.8%	5,340	-24.7%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
HEATING OIL PHY	21,008	16,749	25.4%	18,983	10.7%
HENRY HUB FINANCIAL LAST	145,553	42,016	246.4%	147,166	-1.1%
HO 1 MONTH CLNDR OPTIONS	9,200	800	1,050.0%	3,800	142.1%
LLS CRUDE OIL	2,000	5,600	-64.3%	2,250	-11.1%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-
NATURAL GAS	374	0	-	793	-52.8%
NATURAL GAS 1 M CSO FIN	54,190	39,750	36.3%	42,300	28.1%
NATURAL GAS 2 M CSO FIN	11,000	0	-	13,000	-15.4%
NATURAL GAS 3 M CSO FIN	190,375	122,575	55.3%	184,450	3.2%
NATURAL GAS 5 M CSO FIN	19,050	6,900	176.1%	19,750	-3.5%
NATURAL GAS 6 M CSO FIN	0	0	-	18,525	-100.0%
NATURAL GAS OPT	0	625	-100.0%	0	-
NATURAL GAS OPTION ON CALE	764	224	241.1%	564	35.5%
NATURAL GAS PHY	4,124,141	3,353,828	23.0%	4,183,361	-1.4%
NY HARBOR HEAT OIL SWP	24,551	12,118	102.6%	22,629	8.5%
PETROCHEMICALS	802	3,162	-74.6%	928	-13.6%
PETRO OUTRIGHT NA	0	40	-100.0%	0	-
PJM WES HUB PEAK CAL MTH	0	0	-	0	-
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	51	144	-64.6%	40	27.5%
RBOB PHY	2,088	4,889	-57.3%	2,249	-7.2%
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	3,900	-100.0%	0	-
WTI-BRENT BULLET SWAP	131,375	120,550	9.0%	143,775	-8.6%
WTI CRUDE OIL 1 M CSO FI	214,880	157,600	36.3%	240,090	-10.5%

*** 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 MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
FX Futures					
AD/CD CROSS RATES	0	19	-100.0%	1	-100.0%
AD/JY CROSS RATES	1,506	1,091	38.0%	1,370	9.9%
AD/NE CROSS RATES	5,926	2,462	140.7%	7,766	-23.7%
AUSTRALIAN DOLLAR	220,649	154,210	43.1%	217,253	1.6%
BP/JY CROSS RATES	3,064	1,727	77.4%	2,283	34.2%
BP/SF CROSS RATES	5,691	2,531	124.9%	5,752	-1.1%
BRAZIL REAL	65,356	49,650	31.6%	74,000	-11.7%
BRITISH POUND	211,611	211,755	-0.1%	209,765	0.9%
CANADIAN DOLLAR	193,387	173,983	11.2%	175,303	10.3%
CD/JY CROSS RATES	37	0	-	36	2.8%
CHILEAN PESO	0	0	-	0	-
CHINESE RENMINBI (CNH)	5,646	3,536	59.7%	6,119	-7.7%
CZECK KORUNA (EC)	0	0	-	0	-
CZECK KORUNA (US)	83	3	2,666.7%	17	388.2%
EC/AD CROSS RATES	1,581	3,387	-53.3%	1,863	-15.1%
EC/CD CROSS RATES	4,036	4,786	-15.7%	3,802	6.2%
EC/NOK CROSS RATES	1,084	2,748	-60.6%	1,171	-7.4%
EC/SEK CROSS RATES	838	5,399	-84.5%	632	32.6%
EFX/BP CROSS RATES	30,973	29,624	4.6%	30,494	1.6%
EFX/JY CROSS RATES	23,135	19,423	19.1%	22,145	4.5%
EFX/SF CROSS RATES	23,611	16,072	46.9%	20,731	13.9%
E-MICRO USD/CAD	0	27	-100.0%	38	-100.0%
E-MICRO USD/CHF	0	76	-100.0%	77	-100.0%
E-MICRO USD/JPY	0	256	-100.0%	379	-100.0%
E-MINI EURO FX	7,591	10,169	-25.4%	10,323	-26.5%
E-MINI JAPANESE YEN	1,903	818	132.6%	2,045	-6.9%
EURO FX	665,700	743,516	-10.5%	715,655	-7.0%
HUNGARIAN FORINT (EC)	4	3	33.3%	4	0.0%
HUNGARIAN FORINT (US)	24	0	-	75	-68.0%
INDIAN RUPEE	1,599	3,104	-48.5%	2,048	-21.9%
JAPANESE YEN	304,875	167,721	81.8%	308,375	-1.1%
KOREAN WON	2,344	1,390	68.6%	997	135.1%
MEXICAN PESO	308,999	244,404	26.4%	271,012	14.0%
MICRO AUD/USD	4,666	5,422	-13.9%	7,739	-39.7%
MICRO CAD/USD	2,844	3,779	-24.7%	3,567	-20.3%
MICRO CHF/USD	1,671	1,195	39.8%	2,547	-34.4%
MICRO EUR/USD	14,528	12,850	13.1%	16,741	-13.2%
MICRO GBP/USD	2,551	3,081	-17.2%	4,707	-45.8%
MICRO INR/USD	5	10	-50.0%	11	-54.5%
MICRO JPY/USD	198	0	-	5	3,860.0%
MICRO USD/CNH	0	0	-	0	-
NEW ZEALND DOLLAR	58,472	34,363	70.2%	47,802	22.3%
NKR/USD CROSS RATE	2,627	1,877	40.0%	2,007	30.9%
POLISH ZLOTY (EC)	58	93	-37.6%	61	-4.9%
POLISH ZLOTY (US)	1,779	663	168.3%	1,288	38.1%
RMB USD	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
S.AFRICAN RAND	21,977	30,256	-27.4%	15,773	39.3%
SF/JY CROSS RATES	1,157	776	49.1%	2,121	-45.5%
SHEKEL	48	12	300.0%	31	54.8%

***** 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 MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
FX Futures					
SKR/USD CROSS RATES	1,541	900	71.2%	1,081	42.6%
SWISS FRANC	85,693	36,315	136.0%	71,204	20.3%
TURKISH LIRA	52	74	-29.7%	52	0.0%
USDZAR	0	0	-	0	-
FX Options					
AUD/USD MONDAY OPTION WEE	178	18	888.9%	71	150.7%
AUD/USD MONDAY OPTION WEE	25	281	-91.1%	24	4.2%
AUD/USD MONDAY OPTION WEE	0	0	-	14	-100.0%
AUD/USD MONDAY OPTION WEE	0	0	-	2	-100.0%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	61,189	62,366	-1.9%	45,161	35.5%
AUD/USD THURSDAY WKLY OPT	1	0	-	1	0.0%
AUD/USD THURSDAY WKLY OPT	2	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	6	19	-68.4%	2	200.0%
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 TUESDAY WKLY OPT	0	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	0	0	-	805	-100.0%
AUD/USD WKLY FRIDAY OPTION	832	1,903	-56.3%	0	-
AUD/USD WKLY FRIDAY OPTION	700	793	-11.7%	767	-8.7%
AUD/USD WKLY FRIDAY OPTION	556	592	-6.1%	1,852	-70.0%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	608	-100.0%
AUD/USD WKLY WED OPTIONS -	178	115	54.8%	5	3,460.0%
AUD/USD WKLY WED OPTIONS -	4	187	-97.9%	5	-20.0%
AUD/USD WKLY WED OPTIONS -	0	8	-100.0%	152	-100.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	2	0	-	21	-90.5%
CAD/USD MONDAY OPTIONS WE	925	1,676	-44.8%	650	42.3%
CAD/USD MONDAY OPTIONS WE	184	939	-80.4%	67	174.6%
CAD/USD MONDAY OPTIONS WE	10	5	100.0%	417	-97.6%
CAD/USD MONDAY OPTIONS WE	220	186	18.3%	8	2,650.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONTHLY OPTIONS	52,671	134,628	-60.9%	56,207	-6.3%
CAD/USD THURSDAY WKLY OPT	103	0	-	188	-45.2%
CAD/USD THURSDAY WKLY OPT	138	161	-14.3%	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	0.0%
CAD/USD TUESDAY WKLY OPT	0	420	-100.0%	302	-100.0%
CAD/USD TUESDAY WKLY OPT	700	300	133.3%	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	-

***** 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 MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
FX Options					
CAD/USD WKLY FRIDAY OPTION	0	0	-	8,964	-100.0%
CAD/USD WKLY FRIDAY OPTION	1,499	1,427	5.0%	0	-
CAD/USD WKLY FRIDAY OPTION	968	771	25.6%	970	-0.2%
CAD/USD WKLY FRIDAY OPTION	646	858	-24.7%	1,080	-40.2%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	2,465	-100.0%
CAD/USD WKLY WED OPTIONS -	672	890	-24.5%	400	68.0%
CAD/USD WKLY WED OPTIONS -	89	25	256.0%	3	2,866.7%
CAD/USD WKLY WED OPTIONS -	103	9	1,044.4%	1,449	-92.9%
CAD/USD WKLY WED OPTIONS -	310	0	-	0	0.0%
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	6,940	7,160	-3.1%	15,369	-54.8%
CHF/USD WKLY FRIDAY OPTION	0	0	-	206	-100.0%
CHF/USD WKLY FRIDAY OPTION	900	387	132.6%	0	-
CHF/USD WKLY FRIDAY OPTION	658	13	4,961.5%	4,325	-84.8%
CHF/USD WKLY FRIDAY OPTION	496	867	-42.8%	6	8,166.7%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	3	-100.0%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	7,667	704	989.1%	3,795	102.0%
EUR/USD MONDAY OPTION WEE	815	924	-11.8%	3,811	-78.6%
EUR/USD MONDAY OPTION WEE	434	172	152.3%	2,345	-81.5%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	234,915	396,301	-40.7%	258,911	-9.3%
EUR/USD THURSDAY WKLY OPT	623	0	-	239	160.7%
EUR/USD THURSDAY WKLY OPT	0	60	-100.0%	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	590	20	2,850.0%	60	883.3%
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	-
EUR/USD WKLY FRIDAY OPTION	0	0	-	11,626	-100.0%
EUR/USD WKLY FRIDAY OPTION	6,621	6,130	8.0%	0	-
EUR/USD WKLY FRIDAY OPTION	1,522	693	119.6%	9,063	-83.2%
EUR/USD WKLY FRIDAY OPTION	2,857	1,137	151.3%	2,799	2.1%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	467	-100.0%
EUR/USD WKLY WED OPTIONS -	4,321	4,199	2.9%	4,092	5.6%
EUR/USD WKLY WED OPTIONS -	2,845	2,401	18.5%	3,456	-17.7%
EUR/USD WKLY WED OPTIONS -	149	44	238.6%	2,925	-94.9%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	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	848	442	91.9%	67	1,165.7%
GBP/USD MONDAY OPTION WEE	143	30	376.7%	1,083	-86.8%
GBP/USD MONDAY OPTION WEE	237	9	2,533.3%	85	178.8%
GBP/USD MONDAY OPTION WEE	0	0	-	100	-100.0%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	97,689	91,786	6.4%	78,831	23.9%

***** 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 MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
FX Options					
GBP/USD THURSDAY WKLY OPT	275	0	-	434	-36.6%
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	0.0%
GBP/USD TUESDAY WKLY OPT	13	1	1,200.0%	4	225.0%
GBP/USD TUESDAY WKLY OPT	0	0	-	50	-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	-	2,776	-100.0%
GBP/USD WKLY FRIDAY OPTION	2,244	705	218.3%	0	-
GBP/USD WKLY FRIDAY OPTION	7,742	796	872.6%	697	1,010.8%
GBP/USD WKLY FRIDAY OPTION	691	742	-6.9%	2,227	-69.0%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	61	-100.0%
GBP/USD WKLY WED OPTIONS -	508	770	-34.0%	1,694	-70.0%
GBP/USD WKLY WED OPTIONS -	957	0	-	102	838.2%
GBP/USD WKLY WED OPTIONS -	0	260	-100.0%	220	-100.0%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	3,696	539	585.7%	823	349.1%
JPY/USD MONDAY OPTION WEE	316	17	1,758.8%	459	-31.2%
JPY/USD MONDAY OPTION WEE	11	13	-15.4%	264	-95.8%
JPY/USD MONDAY OPTION WEE	0	0	-	67	-100.0%
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	148,119	92,383	60.3%	133,847	10.7%
JPY/USD THURSDAY WKLY OPT	688	0	-	3	22,833.3%
JPY/USD THURSDAY WKLY OPT	9	6	50.0%	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	1,954	4	48,750.0%	204	857.8%
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	-
JPY/USD WKLY FRIDAY OPTION	0	0	-	9,815	-100.0%
JPY/USD WKLY FRIDAY OPTION	6,430	1,286	400.0%	0	-
JPY/USD WKLY FRIDAY OPTION	2,631	491	435.8%	1,268	107.5%
JPY/USD WKLY FRIDAY OPTION	625	491	27.3%	1,055	-40.8%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	448	-100.0%
JPY/USD WKLY WED OPTIONS -	5,583	1,799	210.3%	3,940	41.7%
JPY/USD WKLY WED OPTIONS -	1,197	1,289	-7.1%	680	76.0%
JPY/USD WKLY WED OPTIONS -	3	7	-57.1%	53	-94.3%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	2,590	197	1,214.7%	8,629	-70.0%
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-

***** 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 MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
FX Options					
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	155	91	70.3%	165	-6.1%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
USD/CNH MONTHLY OPTIONS	820	0	-	830	-1.2%
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	-
ZAR/USD MONTHLY OPTIONS	1	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 MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
Ag Products Futures					
BLOCK CHEESE	3,165	915	245.9%	2,405	31.6%
BUTTER CS	9,953	9,950	0.0%	8,528	16.7%
CASH-SETTLED CHEESE	20,911	22,131	-5.5%	16,789	24.6%
CATTLE	305,623	322,123	-5.1%	307,192	-0.5%
CDD SEASONAL STRIP	150	2,450	-93.9%	150	0.0%
CDD WEATHER	0	0	-	0	-
CHI WHEAT	404,561	377,148	7.3%	375,452	7.8%
CLASS IV MILK	9,667	6,046	59.9%	9,352	3.4%
CORN	1,632,013	1,337,031	22.1%	1,481,638	10.1%
DJ_UBS ROLL SELECT INDEX FU	8,969	11,300	-20.6%	10,423	-13.9%
DOW-UBS COMMOD INDEX	93,164	61,106	52.5%	96,055	-3.0%
DOW-UBS COMMOD INDEX SWA	121,024	31,740	281.3%	60,512	100.0%
DRY WHEY	3,427	3,061	12.0%	3,154	8.7%
FEEDER CATTLE	53,717	61,629	-12.8%	55,722	-3.6%
FERTILIZER PRODUCTS	1,991	3,405	-41.5%	2,149	-7.4%
GOLDMAN SACHS	727	555	31.0%	657	10.7%
GSCI EXCESS RETURN FUT	34,146	37,102	-8.0%	33,639	1.5%
HDD EURO SEASONAL STRIP	0	2,375	-100.0%	0	-
HDD SEASONAL STRIP	0	2,900	-100.0%	0	-
HDD WEATHER	1,500	2,000	-25.0%	4,200	-64.3%
HDD WEATHER EUROPEAN	5,500	2,500	120.0%	6,150	-10.6%
HOGS	276,306	224,104	23.3%	252,929	9.2%
HOUSING INDEX	74	40	85.0%	66	12.1%
IN DELIVERY EUA	44	0	-	14	214.3%
KC WHEAT	275,715	171,185	61.1%	252,234	9.3%
LUMBER	9,019	4,091	120.5%	8,085	11.6%
MALAYSIAN PALM SWAP	0	0	-	0	-
MILK	27,080	24,949	8.5%	20,463	32.3%
MINI CORN	7,576	8,426	-10.1%	5,970	26.9%
MINI SOYBEAN	12,531	17,731	-29.3%	9,265	35.3%
MINI WHEAT	2,061	2,788	-26.1%	2,130	-3.2%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	10,557	10,026	5.3%	8,522	23.9%
OATS	3,458	4,139	-16.5%	2,702	28.0%
OTC SP GSCI ER SWAP	38,449	38,449	0.0%	58,917	-34.7%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOUT	78	426	-81.7%	70	11.4%
ROUGH RICE	9,775	8,129	20.2%	12,281	-20.4%
SOYBEAN	811,579	725,811	11.8%	706,696	14.8%
SOYBEAN MEAL	469,121	427,036	9.9%	465,320	0.8%
SOYBEAN OIL	574,725	480,502	19.6%	528,446	8.8%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-
USD CRUDE PALM OIL	47,629	54,045	-11.9%	46,500	2.4%
WHEAT	600	1,620	-63.0%	200	200.0%
Ag Products Options					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
AUG-NOV SOYBEAN CAL SPRD	600	0	-	0	-
BLOCK CHEESE	4,370	542	706.3%	3,574	22.3%

***** 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 MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
Ag Products Options					
BUTTER CS	12,281	7,215	70.2%	10,305	19.2%
CASH-SETTLED CHEESE	24,455	27,108	-9.8%	20,783	17.7%
CATTLE	364,132	289,169	25.9%	327,446	11.2%
CDD SEASONAL STRIP	37,500	21,000	78.6%	19,000	97.4%
CDD WEATHER	25,000	54,000	-53.7%	20,000	25.0%
CHI WHEAT	206,798	290,884	-28.9%	154,758	33.6%
CLASS IV MILK	38,953	33,973	14.7%	36,959	5.4%
CORN	1,355,614	1,253,272	8.2%	1,196,275	13.3%
CORN NEARBY+2 CAL SPRD	6,499	64,803	-90.0%	6,408	1.4%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	110	-100.0%	0	-
DEC-JULY WHEAT CAL SPRD	0	180	-100.0%	0	-
DRY WHEY	2,622	994	163.8%	1,932	35.7%
FEEDER CATTLE	94,367	55,417	70.3%	83,140	13.5%
FERTILIZER PRODUCS	15	0	-	0	-
HDD EURO SEASONAL STRIP	28,000	6,750	314.8%	28,000	0.0%
HDD SEASONAL STRIP	49,244	3,500	1,307.0%	65,244	-24.5%
HDD WEATHER	2,500	7,000	-64.3%	6,000	-58.3%
HDD WEATHER EUROPEAN	0	15,000	-100.0%	6,500	-100.0%
HOGS	404,212	292,767	38.1%	367,474	10.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	13,629	17,476	-22.0%	11,290	20.7%
JULY-DEC SOYMEAL CAL SPRD	0	730	-100.0%	0	-
JULY-DEC SOY OIL CAL SPRD	1,500	2,210	-32.1%	1,000	50.0%
JULY-DEC WHEAT CAL SPRD	670	0	-	400	67.5%
JULY-JULY WHEAT CAL SPRD	0	10	-100.0%	0	-
JULY-NOV SOYBEAN CAL SPRD	18,176	25,274	-28.1%	15,150	20.0%
KC WHEAT	92,651	53,796	72.2%	51,401	80.3%
LUMBER	306	148	106.8%	226	35.4%
LV CATL CSO	0	30	-100.0%	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MILK	82,119	102,989	-20.3%	72,469	13.3%
MLK MID OPTIONS	12	10	20.0%	12	0.0%
NFD MILK	16,613	14,587	13.9%	14,314	16.1%
NOV-JULY SOYBEAN CAL SPRD	750	0	-	0	-
NOV-MAR SOYBEAN CSO	330	15	2,100.0%	0	-
OATS	525	277	89.5%	342	53.5%
PACIFIC RIM DAT SS WTHR	0	0	-	9,000	-100.0%
PORK CUTOUT	0	0	-	0	-
ROUGH RICE	2,125	2,338	-9.1%	1,322	60.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	775,364	596,254	30.0%	623,843	24.3%
SOYBEAN CRUSH	0	0	-	0	-
SOYBEAN MEAL	237,251	185,013	28.2%	223,456	6.2%
SOYBEAN OIL	153,400	153,040	0.2%	114,514	34.0%
SOYBN NEARBY+2 CAL SPRD	7,433	3,571	108.1%	5,062	46.8%
SOYMEAL NEARBY+2 CAL SPRD	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 MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
Ag Products Options					
SOY OIL NEARBY+2 CAL SPRD	5,075	25	20,200.0%	5,075	0.0%
WHEAT	4	286	-98.6%	2,075	-99.8%
WHEAT-CORN ICSD	240	220	9.1%	0	-
WHEAT NEARBY+2 CAL SPRD	11,160	1,186	841.0%	5,110	118.4%
TOTAL FUTURES GROUP					
Interest Rate Futures	32,546,105	32,142,278	1.3%	33,521,433	-2.9%
Equity Index Futures	4,565,141	4,288,214	6.5%	5,057,115	-9.7%
Metals Futures	1,254,562	1,035,463	21.2%	1,060,975	18.2%
Energy Futures	6,936,981	6,596,942	5.2%	6,659,600	4.2%
FX Futures	2,291,120	1,985,556	15.4%	2,268,268	1.0%
Ag Products Futures	5,286,585	4,500,964	17.5%	4,854,977	8.9%
TOTAL FUTURES	52,880,494	50,549,417	4.6%	53,422,368	-1.0%
TOTAL OPTIONS GROUP					
Interest Rate Options	39,412,400	48,946,906	-19.5%	47,804,504	-17.6%
Equity Index Options	6,205,225	5,116,528	21.3%	7,567,788	-18.0%
Metals Options	1,277,610	1,096,172	16.6%	992,598	28.7%
Energy Options	7,520,191	6,679,229	12.6%	7,504,287	0.2%
FX Options	681,439	823,943	-17.3%	697,139	-2.3%
Ag Products Options	4,076,495	3,583,169	13.8%	3,509,859	16.1%
TOTAL OPTIONS	59,173,360	66,245,947	-10.7%	68,076,175	-13.1%
TOTAL COMBINED					
Interest Rate	71,958,505	81,089,184	-11.3%	81,325,937	-11.5%
Equity Index	10,770,366	9,404,742	14.5%	12,624,903	-14.7%
Metals	2,532,172	2,131,635	18.8%	2,053,573	23.3%
Energy	14,457,172	13,276,171	8.9%	14,163,887	2.1%
FX	2,972,559	2,809,499	5.8%	2,965,407	0.2%
Ag Products	9,363,080	8,084,133	15.8%	8,364,836	11.9%
GRAND TOTAL	112,053,854	116,795,364	-4.1%	121,498,543	-7.8%

*** 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.