



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%

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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%

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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 DISCRETIONAF	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%

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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%

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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%

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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%

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CME Group Exchange Open Interest Report - Monthly

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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%

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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%

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CME Group Exchange Open Interest Report - Monthly

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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%

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CME Group Exchange Open Interest Report - Monthly

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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	-

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CME Group Exchange Open Interest Report - Monthly

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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%

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CME Group Exchange Open Interest Report - Monthly

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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	-

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CME Group Exchange Open Interest Report - Monthly

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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	-

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CME Group Exchange Open Interest Report - Monthly

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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%

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CME Group Exchange Open Interest Report - Monthly

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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	-

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CME Group Exchange Open Interest Report - Monthly

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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%

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