



CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2024	Open Interest MAY 2023	% CHG	Open Interest APR 2024	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	55,250	-100.0%	0	-
10-YR Eris SOFR	89,064	19,457	357.7%	82,024	8.6%
10-YR MAC LIBOR	0	7,520	-100.0%	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,493,962	4,698,984	-4.4%	4,415,393	1.8%
10Y YIELD	3,093	7,012	-55.9%	3,434	-9.9%
13-Week U.S. T-Bill Futures	3,439	0	-	4,388	-21.6%
15-YR Eris LIBOR	0	0	-	0	-
1-MONTH EURODOLLAR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	4,530	13,907	-67.4%	4,684	-3.3%
20-YR BOND	0	139	-100.0%	0	-
2-YR Eris LIBOR	0	3,298	-100.0%	0	-
2-YR Eris SOFR	21,180	18,522	14.4%	19,869	6.6%
2-YR NOTE	3,846,268	3,206,198	20.0%	4,103,303	-6.3%
2Y YIELD	548	729	-24.8%	423	29.6%
30-Year UMBS TBA Futures - 2.5%	0	0	-	0	-
30-Year UMBS TBA Futures - 3.0%	110	32	243.8%	76	44.7%
30-Year UMBS TBA Futures - 3.5%	390	30	1,200.0%	120	225.0%
30-Year UMBS TBA Futures - 4.0%	163	86	89.5%	373	-56.3%
30-Year UMBS TBA Futures - 4.5%	438	261	67.8%	603	-27.4%
30-Year UMBS TBA Futures - 5.0%	763	67	1,038.8%	456	67.3%
30-Year UMBS TBA Futures - 5.5%	2,613	340	668.5%	3,340	-21.8%
30-Year UMBS TBA Futures - 6.0%	2,275	0	0.0%	2,121	7.3%
30-YR BOND	1,639,765	1,267,458	29.4%	1,573,888	4.2%
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	13	79	-83.5%	30	-56.7%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	13,795	-100.0%	0	-
3-YR Eris SOFR	16,788	3,672	357.2%	17,055	-1.6%
3-YR NOTE	22,069	9,289	137.6%	17,840	23.7%
4-YR Eris LIBOR	0	6,108	-100.0%	0	-
4-YR Eris SOFR	5,051	2,265	123.0%	5,342	-5.4%
5-YR Eris LIBOR	0	3,816	-100.0%	0	-
5-YR Eris SOFR	40,482	19,734	105.1%	45,769	-11.6%
5-YR MAC LIBOR	0	0	-	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	6,180,091	4,847,273	27.5%	6,015,556	2.7%
5Y YIELD	0	20	-100.0%	0	-
7-YR Eris LIBOR	0	16,629	-100.0%	0	-
7-YR Eris SOFR	17,014	1,079	1,476.8%	17,042	-0.2%
BSBY 3-MONTH FUTURES	535	12,003	-95.5%	534	0.2%
ESTR	58,308	3,092	1,785.8%	41,507	40.5%
ESTR Basis Spread Futures	3,152	512	515.6%	3,233	-2.5%
EURODOLLARS	0	546,908	-100.0%	0	-
FED FUND	1,745,582	1,869,012	-6.6%	1,857,089	-6.0%
FTIIE	85	127	-33.1%	157	-45.9%
MICRO ULTRA 10-YEAR NOTE	431	0	-	1,250	-65.5%

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Interest Rate Futures					
MICRO ULTRA T-BOND	588	0	-	290	102.8%
SOFR	11,704,626	11,042,057	6.0%	11,244,835	4.1%
SONIA	203	4,241	-95.2%	178	14.0%
UBSBM	201	0	-	319	-37.0%
Ultra 10-Year Note	2,084,429	1,681,137	24.0%	2,067,414	0.8%
ULTRA T-BOND	1,717,485	1,477,266	16.3%	1,639,531	4.8%
Interest Rate Options					
10-YR NOTE	2,695,732	2,105,824	28.0%	3,126,921	-13.8%
2-YR NOTE	179,386	163,784	9.5%	392,292	-54.3%
30-YR BOND	735,138	464,457	58.3%	589,966	24.6%
5-YR NOTE	1,098,603	1,144,990	-4.1%	1,321,455	-16.9%
EURODOLLARS	0	2,105,492	-100.0%	0	-
EURO MIDCURVE	0	0	-	0	-
FED FUND	0	0	-	0	-
SOFR	33,604,584	36,505,454	-7.9%	30,065,208	11.8%
SOFR MIDCURVE	6,271,601	6,263,805	0.1%	5,586,005	12.3%
SOFR MISCURVE	0	0	-	0	-
Ultra 10-Year Note	12,804	245	5,126.1%	7,313	75.1%
ULTRA 10-YEAR NOTE	150	0	-	0	0.0%
ULTRA T-BOND	9,570	2,825	238.8%	11,719	-18.3%

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Equity Index Futures					
NASDAQ BIOTECH SECTOR	6	23	-73.9%	42	-85.7%
Nearby BTIC+	0	0	-	0	-
NIKKEI 225 (\$) STOCK	16,227	15,179	6.9%	16,170	0.4%
NIKKEI 225 (YEN) STOCK	49,433	61,366	-19.4%	46,548	6.2%
PHLX SEMICONDUCTOR SECTO	2,368	165	1,335.2%	2,245	5.5%
S&P 500	60,161	85,195	-29.4%	58,282	3.2%
S&P 500 ANNUAL DIVIDEND IND	251,439	206,860	21.6%	242,714	3.6%
S&P 500 QUARLY DIVIDEND IND	45,151	41,632	8.5%	44,755	0.9%
S&P 600 SMALLCAP EMINI	658	0	-	641	2.7%
S&P BIOTECHNOLOGY SECTOR	623	902	-30.9%	348	79.0%
S&P COMMUNICATION SERVICE	9,122	8,310	9.8%	8,761	4.1%
S&P CONSUMER DISCRETIONAR	4,910	7,257	-32.3%	4,789	2.5%
S&P CONSUMER STAPLES SECT	18,775	14,176	32.4%	23,690	-20.7%
S&P ENERGY SECTOR	28,449	25,695	10.7%	26,700	6.6%
S&P FINANCIAL SECTOR	49,714	30,751	61.7%	46,255	7.5%
S&P HEALTH CARE SECTOR	14,622	18,412	-20.6%	11,948	22.4%
S&P INDUSTRIAL SECTOR	10,230	17,844	-42.7%	9,266	10.4%
S&P MATERIALS SECTOR	11,582	5,157	124.6%	12,854	-9.9%
S&P OIL & GAS EXPLORATION A	33	61	-45.9%	21	57.1%
S&P REAL ESTATE SECTOR	13,520	6,832	97.9%	14,230	-5.0%
S&P REGIONAL BANKS SECTOR	348	565	-38.4%	411	-15.3%
S&P RETAIL SECTOR	25	30	-16.7%	19	31.6%
S&P TECHNOLOGY SECTOR	15,357	13,360	14.9%	14,809	3.7%
S&P UTILITIES SECTOR	29,152	27,676	5.3%	23,533	23.9%
TOPIX (USD)	0	0	-	0	-
TOPIX (YEN)	92	87	5.7%	137	-32.8%
WATER INDEX FUTURES	4	2	100.0%	1	300.0%
Equity Index Options					
BITCOIN OPTIONS	7,895	7,808	1.1%	5,628	40.3%
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	1,639	591	177.3%	86	1,805.8%
E-MINI NASDAQ 100	199,462	234,760	-15.0%	211,964	-5.9%
E-MINI RUSSELL 2000	94,168	63,357	48.6%	92,409	1.9%
E-MINI S&P500	6,250,102	5,206,627	20.0%	6,288,769	-0.6%
ETHER OPTIONS	5,103	1,731	194.8%	1,776	187.3%
EVENT CONTRACT S&P 500	0	0	0.0%	0	0.0%
MICRO BITCOIN	6,153	5,399	14.0%	4,277	43.9%
MICRO E-MINI NASDAQ 100	12,721	11,497	10.6%	8,150	56.1%
Micro E-mini S&P 500	132,051	55,292	138.8%	129,923	1.6%
MICRO ETHER	15,630	18,208	-14.2%	6,558	138.3%
S&P 500	88,446	0	-	80,698	9.6%

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Metals Futures					
ALUMINUM	55,082	57,488	-4.2%	56,587	-2.7%
COBALT METAL FUTURES	19,246	20,897	-7.9%	18,795	2.4%
COMEX COPPER	288,215	225,332	27.9%	293,492	-1.8%
COMEX E-Mini GOLD	1,044	1,033	1.1%	1,157	-9.8%
COMEX E-Mini SILVER	833	446	86.8%	661	26.0%
COMEX GOLD	459,251	445,179	3.2%	519,791	-11.6%
COMEX MINY COPPER	502	423	18.7%	371	35.3%
COMEX SILVER	180,434	133,598	35.1%	166,315	8.5%
COPPER	17,594	18,215	-3.4%	12,628	39.3%
FERROUS PRODUCTS	4,218	5,122	-17.6%	4,996	-15.6%
GOLD	1,305	739	76.6%	1,060	23.1%
HOT ROLLED COIL STEEL FUTU	6,793	6,504	4.4%	6,541	3.9%
IRON ORE CHINA	704	0	-	630	11.7%
LITHIUM CARBONATE FUTURES	10	0	-	10	0.0%
METALS	23,175	2,642	777.2%	23,034	0.6%
MICRO GOLD	28,594	27,422	4.3%	37,555	-23.9%
MOLYBDENUM OXIDE FUTURES	1,122	308	264.3%	1,041	7.8%
NYMEX HOT ROLLED STEEL	22,899	29,307	-21.9%	24,251	-5.6%
NYMEX PLATINUM	95,253	69,102	37.8%	80,142	18.9%
PALLADIUM	24,014	11,006	118.2%	23,638	1.6%
SILVER	10,625	9,153	16.1%	11,263	-5.7%
URANIUM	152	0	-	152	0.0%
Metals Options					
ALUMINUM	3,175	846	275.3%	2,130	49.1%
COMEX COPPER	270,617	88,420	206.1%	227,884	18.8%
COMEX GOLD	934,679	789,744	18.4%	1,020,106	-8.4%
COMEX SILVER	211,197	120,599	75.1%	168,793	25.1%
COPPER	5,332	919	480.2%	3,801	40.3%
GOLD	43,550	39,221	11.0%	49,760	-12.5%
IRON ORE CHINA	240	0	-	360	-33.3%
NYMEX HOT ROLLED STEEL	10,496	8,405	24.9%	10,076	4.2%
NYMEX PLATINUM	32,581	34,812	-6.4%	22,530	44.6%
PALLADIUM	1,063	1,337	-20.5%	1,620	-34.4%
SILVER	12,282	9,516	29.1%	12,046	2.0%
Energy Futures					
AEP-DAYTON HUB DAILY	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	3,910	6,695	-41.6%	3,655	7.0%
ARGUS PROPAN FAR EST INDE	6,977	6,479	7.7%	6,700	4.1%
ARGUS PROPAN(SAUDI ARAMC	1,946	1,884	3.3%	1,962	-0.8%
BRENT BALMO SWAP	0	0	-	25	-100.0%
BRENT CALENDAR SWAP	13,083	28,984	-54.9%	12,423	5.3%
BRENT FINANCIAL FUTURES	70	260	-73.1%	70	0.0%
BRENT OIL LAST DAY	134,352	151,157	-11.1%	141,090	-4.8%
CAR VINTAGE	10,740	28,597	-62.4%	10,835	-0.9%
CEU ENERGY	95	0	-	48	97.9%

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Energy Futures					
CHICAGO ETHANOL SWAP	36,532	41,473	-11.9%	38,882	-6.0%
CHICAGO ULSD PL VS HO SPR	2,645	3,070	-13.8%	3,330	-20.6%
CHICAGO UNL GAS PL VS RBO	500	0	-	975	-48.7%
CONWAY NATURAL GASOLINE (690	419	64.7%	580	19.0%
CONWAY NORMAL BUTANE (OPI	805	816	-1.3%	459	75.4%
CONWAY PROPANE 5 DECIMALS	21,612	26,477	-18.4%	19,353	11.7%
CRUDE OIL	0	0	-	0	-
CRUDE OIL LAST DAY	600	1,800	-66.7%	725	-17.2%
CRUDE OIL OUTRIGHTS	355,795	234,048	52.0%	325,869	9.2%
CRUDE OIL PHY	1,814,897	1,947,334	-6.8%	1,814,591	0.0%
CRUDE OIL SPRDS	299,469	207,913	44.0%	285,030	5.1%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	0	0	-	0	-
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	0	1,480	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	425	0	-	675	-37.0%
DUTCH TTF NATURAL GAS CAL	2,371	2,790	-15.0%	2,394	-1.0%
EIA FLAT TAX ONHWAY DIESE	1,529	1,622	-5.7%	1,608	-4.9%
EMMISSIONS	26	62	-58.1%	26	0.0%
ETHANOL	32	0	-	0	-
ETHANOL SWAP	375	775	-51.6%	380	-1.3%
ETHANOL T2 FOB ROTT INCL DU	7,847	5,676	38.2%	8,072	-2.8%
EURO 3.5% FUEL OIL RDAM B	0	39	-100.0%	0	-
EURO GASOIL 10 CAL SWAP	0	2	-100.0%	0	-
EURO GASOIL 10PPM VS ICE	0	240	-100.0%	0	-
EUROPE 1% FUEL OIL NWE CA	0	0	-	0	-
EUROPE 3.5% FUEL OIL RDAM	22	84	-73.8%	256	-91.4%
EUROPEAN GASOIL (ICE)	1,854	867	113.8%	1,214	52.7%
EUROPEAN NAPHTHA BALMO	0	23	-100.0%	0	-
EUROPEAN NAPHTHA CRACK SP	4,999	5,795	-13.7%	4,487	11.4%
EUROPE DATED BRENT SWAP	0	0	-	1,400	-100.0%
EUROPE NAPHTHA CALSWAP	718	1,238	-42.0%	953	-24.7%
EURO PROPANE CIF ARA SWA	1,450	2,835	-48.9%	1,490	-2.7%
FREIGHT MARKETS	2,630	364	622.5%	2,598	1.2%
FUEL OIL CRACK VS ICE	434	27	1,507.4%	614	-29.3%
FUEL OIL NWE CRACK VS ICE	0	30	-100.0%	0	-
FUELOIL SWAP:CARGOES VS.B	0	0	-	0	-
GAS EURO-BOB OXY NWE BARG	1,149	519	121.4%	1,039	10.6%
GAS EURO-BOB OXY NWE BARG	5,867	3,855	52.2%	6,096	-3.8%
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	8	12	-33.3%	9	-11.1%
GASOIL CALENDAR SWAP	80	84	-4.8%	38	110.5%
GASOIL CRACK SPREAD CALEN	626	534	17.2%	495	26.5%
GASOIL MINI CALENDAR SWAP	952	451	111.1%	841	13.2%
GERMAN POWER BASELOAD CA	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	9,789	9,162	6.8%	10,224	-4.3%
GRP THREE UNL GS (PLT) VS	4,830	3,125	54.6%	9,155	-47.2%

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GULF COAST 3% FUEL OIL BA	0	0	-	1,234	-100.0%
GULF COAST JET VS NYM 2 H	17,414	18,527	-6.0%	18,345	-5.1%
GULF COAST NO.6 FUEL OIL	22,809	18,769	21.5%	22,668	0.6%
GULF COAST ULSD CALENDAR	1,477	1,694	-12.8%	1,551	-4.8%
GULF COAST ULSD CRACK SPR	0	0	-	0	-
HEATING OIL BALMO CLNDR S	0	40	-100.0%	0	-
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	389,103	311,255	25.0%	362,786	7.3%
HENRY HUB SWAP	357,476	442,276	-19.2%	355,799	0.5%
HTG OIL	96	102	-5.9%	104	-7.7%
ICE BRENT DUBAI SWAP	0	210	-100.0%	0	-
INDONESIAN COAL ICI4	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	912	0	-	27	3,277.8%
JAPAN C&F NAPHTHA SWAP	658	557	18.1%	733	-10.2%
JAPAN NAPHTHA BALMO SWAP	25	0	-	0	-
JET CIF NWE VS ICE	180	626	-71.2%	204	-11.8%
JET FUEL UP-DOWN BALMO CL	2,030	202	905.0%	4,304	-52.8%
JKM LNG Futures	0	345	-100.0%	0	-
LA CARB DIESEL (OPIS) SWA	1,351	864	56.4%	1,730	-21.9%
LA CARBOB GASOLINE(OPIS)S	50	100	-50.0%	50	0.0%
LA JET (OPIS) SWAP	2,305	1,285	79.4%	2,160	6.7%
LLS (ARGUS) VS WTI SWAP	160	696	-77.0%	180	-11.1%
LTD NAT GAS	349,894	378,961	-7.7%	350,738	-0.2%
MARS (ARGUS) VS WTI SWAP	0	0	-	0	-
MARS (ARGUS) VS WTI TRD M	8,745	11,065	-21.0%	9,610	-9.0%
MCCLOSKEY ARA ARG S COAL	4,633	6,263	-26.0%	4,771	-2.9%
MCCLOSKEY RCH BAY COAL	0	76	-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	224	485	-53.8%	124	80.6%
MINY HTG OIL	2	2	0.0%	0	0.0%
MINY NATURAL GAS	10,448	14,136	-26.1%	13,881	-24.7%
MINY RBOB GAS	2	2	0.0%	0	0.0%
MINY WTI CRUDE OIL	2,238	4,857	-53.9%	2,505	-10.7%
MJC FUT	50	0	-	60	-16.7%
MNC FUT	479	1,693	-71.7%	602	-20.4%
MONT BELVIEU ETHANE 5 DECI	54,042	54,134	-0.2%	52,384	3.2%
MONT BELVIEU ETHANE OPIS B	50	70	-28.6%	125	-60.0%
MONT BELVIEU LDH PROPANE 5	161,199	154,890	4.1%	160,721	0.3%
MONT BELVIEU LDH PROPANE C	600	1,459	-58.9%	2,023	-70.3%
MONT BELVIEU NATURAL GASO	31,955	30,703	4.1%	31,146	2.6%
MONT BELVIEU NATURAL GASO	1,291	1,893	-31.8%	988	30.7%
MONT BELVIEU NORMAL BUTAN	58,668	60,220	-2.6%	56,567	3.7%
MONT BELVIEU NORMAL BUTAN	111	1,746	-93.6%	841	-86.8%
NATURAL GAS	217,388	197,452	10.1%	215,472	0.9%
NATURAL GAS PEN SWP	165,979	139,220	19.2%	150,682	10.2%
NATURAL GAS PHY	1,500,171	1,371,662	9.4%	1,564,367	-4.1%
NEPOOL INTR HUB 5MW D AH	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	0	0	-	0	-
NEW YORK ETHANOL SWAP	823	1,055	-22.0%	470	75.1%

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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	13,544	11,958	13.3%	11,552	17.2%
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
NY HARBOR RESIDUAL FUEL 1	0	255	-100.0%	0	-
NYH NO 2 CRACK SPREAD CAL	16,027	17,707	-9.5%	16,643	-3.7%
NYISO ZONE G 5MW D AH PK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	944	2,767	-65.9%	789	19.6%
PETROCHEMICALS	8,405	12,215	-31.2%	9,254	-9.2%
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-
PETRO CRCKS & SPRDS NA	25,364	25,355	0.0%	28,043	-9.6%
PETRO CRK&SPRD EURO	1,422	2,252	-36.9%	1,183	20.2%
PETROLEUM PRODUCTS	4,715	9,198	-48.7%	4,012	17.5%
PETROLEUM PRODUCTS ASIA	595	606	-1.8%	731	-18.6%
PETRO OUTRIGHT EURO	12,048	14,551	-17.2%	13,224	-8.9%
PETRO OUTRIGHT NA	3,608	6,457	-44.1%	3,312	8.9%
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	9,324	-100.0%	0	-
PLASTICS	5,269	4,092	28.8%	5,806	-9.2%
PREMIUM UNLD 10P FOB MED	0	10	-100.0%	0	-
PROPANE NON-LDH MB (OPIS) B	325	650	-50.0%	622	-47.7%
PROPANE NON-LDH MT. BEL (OF	44,884	54,400	-17.5%	44,014	2.0%
RBOB CALENDAR SWAP	26,485	15,092	75.5%	24,241	9.3%
RBOB CRACK SPREAD	3,365	10,176	-66.9%	3,760	-10.5%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	60	72	-16.7%	66	-9.1%
RBOB GASOLINE BALMO CLNDR	506	2,058	-75.4%	435	16.3%
RBOB PHY	375,551	302,528	24.1%	414,749	-9.5%
RBOB VS HEATING OIL SWAP	75	230	-67.4%	75	0.0%
SINGAPORE 180CST BALMO	0	6	-100.0%	0	-
SINGAPORE 380CST BALMO	99	0	-	0	-
SINGAPORE 380CST FUEL OIL	570	363	57.0%	612	-6.9%
SINGAPORE FUEL 180CST CAL	73	3	2,333.3%	46	58.7%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
SINGAPORE FUEL OIL SPREAD	0	81	-100.0%	20	-100.0%
SINGAPORE GASOIL	506	312	62.2%	436	16.1%
SINGAPORE GASOIL CALENDAR	180	78	130.8%	192	-6.3%
SINGAPORE GASOIL SWAP	206	461	-55.3%	50	312.0%
SINGAPORE GASOIL VS ICE	0	1,510	-100.0%	0	-
SINGAPORE JET KERO GASOIL	0	1,328	-100.0%	0	-
SINGAPORE JET KEROSENE SW	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	30	800	-96.3%	30	0.0%
TC2 ROTTERDAM TO USAC 37K	0	172	-100.0%	0	-
TC5 RAS TANURA TO YOKOHAM	0	80	-100.0%	0	-
TD3 MEG TO JAPAN 250K MT	1,040	1,780	-41.6%	1,095	-5.0%

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CME Group Exchange Open Interest Report - Monthly

	Open Interest MAY 2024	Open Interest MAY 2023	% CHG	Open Interest APR 2024	% CHG
Energy Futures					
ULSD UP-DOWN BALMO SWP	6,815	7,325	-7.0%	3,802	79.2%
UP DOWN GC ULSD VS NMX HO	54,513	38,980	39.8%	53,261	2.4%
WTI-BRENT BULLET SWAP	252	0	-	252	0.0%
WTI-BRENT CALENDAR SWAP	129,860	116,580	11.4%	144,099	-9.9%
WTI CALENDAR	167,014	141,336	18.2%	173,697	-3.8%
WTI MIDLAND CRUDE OIL	2,380	930	155.9%	2,960	-19.6%
WTS (ARGUS) VS WTI SWAP	18,884	18,766	0.6%	20,534	-8.0%
WTS (ARGUS) VS WTI TRD MT	750	2,094	-64.2%	825	-9.1%
Energy Options					
BRENT CALENDAR SWAP	1,354	2,812	-51.8%	1,549	-12.6%
BRENT CRUDE OIL 1 M CSO	5,875	5,250	11.9%	5,800	1.3%
BRENT OIL LAST DAY	23,130	47,988	-51.8%	22,600	2.3%
COAL API2 INDEX	350	205	70.7%	350	0.0%
CRUDE OIL 1MO	218,575	167,250	30.7%	177,000	23.5%
CRUDE OIL APO	239,510	165,012	45.1%	247,247	-3.1%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%
CRUDE OIL PHY	2,217,137	2,251,915	-1.5%	2,331,870	-4.9%
ELEC FINSETTLED	0	0	-	0	-
ETHANOL SWAP	5,478	5,810	-5.7%	4,889	12.0%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
HEATING OIL PHY	25,855	8,951	188.9%	33,795	-23.5%
HENRY HUB FINANCIAL LAST	154,463	44,505	247.1%	154,319	0.1%
HO 1 MONTH CLNDR OPTIONS	11,450	0	-	9,250	23.8%
LLS CRUDE OIL	5,250	5,850	-10.3%	1,750	200.0%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-
NATURAL GAS	747	108	591.7%	499	49.7%
NATURAL GAS 1 M CSO FIN	75,400	97,250	-22.5%	76,075	-0.9%
NATURAL GAS 2 M CSO FIN	25,700	250	10,180.0%	8,000	221.3%
NATURAL GAS 3 M CSO FIN	350,450	153,365	128.5%	222,625	57.4%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
NATURAL GAS 6 M CSO FIN	0	0	-	0	-
NATURAL GAS OPT	0	375	-100.0%	0	-
NATURAL GAS OPTION ON CALE	764	224	241.1%	764	0.0%
NATURAL GAS PHY	4,104,592	3,209,943	27.9%	4,102,115	0.1%
NY HARBOR HEAT OIL SWP	39,717	16,061	147.3%	25,324	56.8%
PETROCHEMICALS	1,737	2,716	-36.0%	1,817	-4.4%
PETRO OUTRIGHT NA	0	110	-100.0%	0	-
PJM WES HUB PEAK CAL MTH	0	0	-	0	-
RBOB 1MO CAL SPD OPTIONS	400	0	-	600	-33.3%
RBOB CALENDAR SWAP	48	112	-57.1%	40	20.0%
RBOB PHY	2,017	4,133	-51.2%	5,078	-60.3%
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	150	-100.0%	300	-100.0%
WTI-BRENT BULLET SWAP	122,125	89,125	37.0%	122,025	0.1%
WTI CRUDE OIL 1 M CSO FI	479,700	244,630	96.1%	252,960	89.6%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
AD/CD CROSS RATES	4	20	-80.0%	0	-
AD/JY CROSS RATES	1,328	649	104.6%	1,346	-1.3%
AD/NE CROSS RATES	5,840	4,126	41.5%	9,404	-37.9%
AUSTRALIAN DOLLAR	190,243	209,578	-9.2%	224,573	-15.3%
BP/JY CROSS RATES	3,186	2,434	30.9%	3,185	0.0%
BP/SF CROSS RATES	6,359	1,962	224.1%	5,792	9.8%
BRAZIL REAL	79,581	62,222	27.9%	100,604	-20.9%
BRITISH POUND	262,734	237,248	10.7%	235,610	11.5%
CANADIAN DOLLAR	262,985	182,549	44.1%	211,555	24.3%
CD/JY CROSS RATES	121	1	12,000.0%	130	-6.9%
CHILEAN PESO	0	0	-	0	-
CHINESE RENMINBI (CNH)	7,035	4,492	56.6%	6,776	3.8%
CZECK KORUNA (EC)	8	0	-	1	700.0%
CZECK KORUNA (US)	27	3	800.0%	36	-25.0%
EC/AD CROSS RATES	2,294	4,266	-46.2%	1,511	51.8%
EC/CD CROSS RATES	4,090	4,727	-13.5%	4,056	0.8%
EC/NOK CROSS RATES	1,437	3,174	-54.7%	2,478	-42.0%
EC/SEK CROSS RATES	2,619	5,386	-51.4%	795	229.4%
EFX/BP CROSS RATES	31,980	32,859	-2.7%	30,880	3.6%
EFX/JY CROSS RATES	21,901	22,172	-1.2%	22,074	-0.8%
EFX/SF CROSS RATES	22,055	15,444	42.8%	22,290	-1.1%
E-MICRO USD/CAD	0	31	-100.0%	0	-
E-MICRO USD/CHF	0	76	-100.0%	0	-
E-MICRO USD/JPY	0	261	-100.0%	0	-
E-MINI EURO FX	7,950	11,106	-28.4%	8,123	-2.1%
E-MINI JAPANESE YEN	3,286	2,043	60.8%	2,572	27.8%
EURO FX	668,869	782,170	-14.5%	652,297	2.5%
HUNGARIAN FORINT (EC)	38	3	1,166.7%	18	111.1%
HUNGARIAN FORINT (US)	40	0	-	48	-16.7%
INDIAN RUPEE	1,959	3,441	-43.1%	1,084	80.7%
JAPANESE YEN	319,920	247,641	29.2%	334,848	-4.5%
KOREAN WON	2,307	3,644	-36.7%	2,322	-0.6%
MEXICAN PESO	257,294	223,638	15.0%	249,126	3.3%
MICRO AUD/USD	7,305	9,767	-25.2%	5,726	27.6%
MICRO CAD/USD	4,171	6,021	-30.7%	3,588	16.2%
MICRO CHF/USD	3,349	1,724	94.3%	2,702	23.9%
MICRO EUR/USD	15,303	17,791	-14.0%	15,317	-0.1%
MICRO GBP/USD	3,726	4,186	-11.0%	3,644	2.3%
MICRO INR/USD	14	13	7.7%	4	250.0%
MICRO JPY/USD	712	0	-	283	151.6%
MICRO USD/CNH	0	0	-	0	-
NEW ZEALND DOLLAR	50,908	40,399	26.0%	58,811	-13.4%
NKR/USD CROSS RATE	3,067	2,076	47.7%	2,510	22.2%
POLISH ZLOTY (EC)	97	108	-10.2%	73	32.9%
POLISH ZLOTY (US)	2,099	918	128.6%	1,659	26.5%
RMB USD	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
S.AFRICAN RAND	53,430	44,300	20.6%	34,692	54.0%
SF/JY CROSS RATES	1,799	1,001	79.7%	1,540	16.8%
SHEKEL	30	33	-9.1%	26	15.4%

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CME Group Exchange Open Interest Report - Monthly

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FX Futures					
SKR/USD CROSS RATES	1,661	1,203	38.1%	2,510	-33.8%
SWISS FRANC	100,045	43,630	129.3%	98,926	1.1%
TURKISH LIRA	52	75	-30.7%	52	0.0%
USDZAR	0	3	-100.0%	0	-
FX Options					
AUD/USD MONDAY OPTION WEE	345	203	70.0%	3	11,400.0%
AUD/USD MONDAY OPTION WEE	50	242	-79.3%	1	4,900.0%
AUD/USD MONDAY OPTION WEE	378	0	-	3	12,500.0%
AUD/USD MONDAY OPTION WEE	69	8	762.5%	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	0.0%
AUD/USD MONTHLY OPTIONS	67,750	65,655	3.2%	63,591	6.5%
AUD/USD THURSDAY WKLY OPT	269	3	8,866.7%	13	1,969.2%
AUD/USD THURSDAY WKLY OPT	0	0	-	1	-100.0%
AUD/USD THURSDAY WKLY OPT	0	0	-	0	-
AUD/USD THURSDAY WKLY OPT	0	0	-	0	-
AUD/USD THURSDAY WKLY OPT	0	0	-	0	-
AUD/USD TUESDAY WKLY OPT	198	1	19,700.0%	3	6,500.0%
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	0.0%	0	0.0%
AUD/USD WKLY FRIDAY OPTION	0	916	-100.0%	0	-
AUD/USD WKLY FRIDAY OPTION	877	0	-	775	13.2%
AUD/USD WKLY FRIDAY OPTION	776	1,252	-38.0%	675	15.0%
AUD/USD WKLY FRIDAY OPTION	559	646	-13.5%	643	-13.1%
AUD/USD WKLY FRIDAY OPTION	0	710	-100.0%	249	-100.0%
AUD/USD WKLY WED OPTIONS -	545	108	404.6%	334	63.2%
AUD/USD WKLY WED OPTIONS -	15	73	-79.5%	1	1,400.0%
AUD/USD WKLY WED OPTIONS -	0	72	-100.0%	10	-100.0%
AUD/USD WKLY WED OPTIONS -	207	0	-	2	10,250.0%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
BRL/USD MONTHLY OPTIONS	0	0	-	1	-100.0%
CAD/USD MONDAY OPTIONS WE	1,388	231	500.9%	11	12,518.2%
CAD/USD MONDAY OPTIONS WE	74	466	-84.1%	12	516.7%
CAD/USD MONDAY OPTIONS WE	221	0	-	787	-71.9%
CAD/USD MONDAY OPTIONS WE	276	63	338.1%	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	0.0%
CAD/USD MONTHLY OPTIONS	52,680	72,283	-27.1%	52,533	0.3%
CAD/USD THURSDAY WKLY OPT	239	712	-66.4%	856	-72.1%
CAD/USD THURSDAY WKLY OPT	44	110	-60.0%	0	-
CAD/USD THURSDAY WKLY OPT	0	0	-	0	-
CAD/USD THURSDAY WKLY OPT	0	0	-	0	-
CAD/USD THURSDAY WKLY OPT	0	0	-	0	-
CAD/USD TUESDAY WKLY OPT	83	278	-70.1%	1	8,200.0%
CAD/USD TUESDAY WKLY OPT	0	0	-	0	-
CAD/USD TUESDAY WKLY OPT	0	0	-	0	-
CAD/USD TUESDAY WKLY OPT	0	0	-	0	-
CAD/USD TUESDAY WKLY OPT	0	0	0.0%	0	0.0%

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FX Options					
CAD/USD WKLY FRIDAY OPTION	0	2,417	-100.0%	0	-
CAD/USD WKLY FRIDAY OPTION	1,248	0	-	933	33.8%
CAD/USD WKLY FRIDAY OPTION	810	1,020	-20.6%	1,083	-25.2%
CAD/USD WKLY FRIDAY OPTION	1,252	589	112.6%	1,144	9.4%
CAD/USD WKLY FRIDAY OPTION	0	21	-100.0%	382	-100.0%
CAD/USD WKLY WED OPTIONS -	736	1,567	-53.0%	2,851	-74.2%
CAD/USD WKLY WED OPTIONS -	106	87	21.8%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	56	-100.0%
CAD/USD WKLY WED OPTIONS -	1,051	0	-	22	4,677.3%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
CHF/USD MONTHLY OPTIONS	10,776	37,451	-71.2%	14,500	-25.7%
CHF/USD WKLY FRIDAY OPTION	0	125	-100.0%	0	-
CHF/USD WKLY FRIDAY OPTION	996	0	-	166	500.0%
CHF/USD WKLY FRIDAY OPTION	8	20	-60.0%	90	-91.1%
CHF/USD WKLY FRIDAY OPTION	53	97	-45.4%	9	488.9%
CHF/USD WKLY FRIDAY OPTION	0	1	-100.0%	101	-100.0%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	2,836	1,814	56.3%	1,669	69.9%
EUR/USD MONDAY OPTION WEE	2,734	1,437	90.3%	2,183	25.2%
EUR/USD MONDAY OPTION WEE	4,936	0	-	3	164,433.3%
EUR/USD MONDAY OPTION WEE	688	1,408	-51.1%	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	0	0.0%
EUR/USD MONTHLY OPTIONS	284,845	377,168	-24.5%	261,981	8.7%
EUR/USD THURSDAY WKLY OPT	566	48	1,079.2%	126	349.2%
EUR/USD THURSDAY WKLY OPT	0	240	-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	-
EUR/USD TUESDAY WKLY OPT	897	0	-	46	1,850.0%
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	0.0%
EUR/USD WKLY FRIDAY OPTION	0	11,375	-100.0%	0	-
EUR/USD WKLY FRIDAY OPTION	5,732	0	-	4,764	20.3%
EUR/USD WKLY FRIDAY OPTION	3,039	1,824	66.6%	2,725	11.5%
EUR/USD WKLY FRIDAY OPTION	1,948	2,729	-28.6%	2,718	-28.3%
EUR/USD WKLY FRIDAY OPTION	0	206	-100.0%	104	-100.0%
EUR/USD WKLY WED OPTIONS -	4,210	2,841	48.2%	3,935	7.0%
EUR/USD WKLY WED OPTIONS -	1,147	1,270	-9.7%	1,219	-5.9%
EUR/USD WKLY WED OPTIONS -	0	164	-100.0%	817	-100.0%
EUR/USD WKLY WED OPTIONS -	1,310	0	-	100	1,210.0%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
EVENT CONTRACT EUR/USD	0	0	0.0%	0	0.0%
GBP/USD MONDAY OPTION WEE	271	690	-60.7%	31	774.2%
GBP/USD MONDAY OPTION WEE	372	1,251	-70.3%	751	-50.5%
GBP/USD MONDAY OPTION WEE	1,783	0	-	631	182.6%
GBP/USD MONDAY OPTION WEE	131	1,195	-89.0%	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	0.0%
GBP/USD MONTHLY OPTIONS	125,407	101,174	24.0%	131,463	-4.6%

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CME Group Exchange Open Interest Report - Monthly

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FX Options					
GBP/USD THURSDAY WKLY OPT	255	82	211.0%	211	20.9%
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	-
GBP/USD TUESDAY WKLY OPT	474	0	-	2	23,600.0%
GBP/USD TUESDAY WKLY OPT	244	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	0.0%
GBP/USD WKLY FRIDAY OPTION	0	2,279	-100.0%	0	-
GBP/USD WKLY FRIDAY OPTION	657	0	-	3,943	-83.3%
GBP/USD WKLY FRIDAY OPTION	3,284	1,015	223.5%	1,385	137.1%
GBP/USD WKLY FRIDAY OPTION	593	1,729	-65.7%	1,126	-47.3%
GBP/USD WKLY FRIDAY OPTION	0	508	-100.0%	398	-100.0%
GBP/USD WKLY WED OPTIONS -	503	8	6,187.5%	1,996	-74.8%
GBP/USD WKLY WED OPTIONS -	980	254	285.8%	16	6,025.0%
GBP/USD WKLY WED OPTIONS -	0	0	-	11,899	-100.0%
GBP/USD WKLY WED OPTIONS -	517	0	-	905	-42.9%
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
JPY/USD MONDAY OPTION WEE	2,588	311	732.2%	1,392	85.9%
JPY/USD MONDAY OPTION WEE	4,226	655	545.2%	1,772	138.5%
JPY/USD MONDAY OPTION WEE	61	0	-	21	190.5%
JPY/USD MONDAY OPTION WEE	9	340	-97.4%	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	0.0%
JPY/USD MONTHLY OPTIONS	160,931	95,943	67.7%	159,462	0.9%
JPY/USD THURSDAY WKLY OPT	1,919	0	-	1,285	49.3%
JPY/USD THURSDAY WKLY OPT	0	0	-	6	-100.0%
JPY/USD THURSDAY WKLY OPT	0	0	-	0	-
JPY/USD THURSDAY WKLY OPT	0	0	-	0	-
JPY/USD THURSDAY WKLY OPT	0	0	-	0	-
JPY/USD TUESDAY WKLY OPT W	45	0	-	5	800.0%
JPY/USD TUESDAY WKLY OPT W	1	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	0.0%
JPY/USD WKLY FRIDAY OPTION	0	2,822	-100.0%	0	-
JPY/USD WKLY FRIDAY OPTION	2,699	0	-	5,475	-50.7%
JPY/USD WKLY FRIDAY OPTION	814	1,851	-56.0%	771	5.6%
JPY/USD WKLY FRIDAY OPTION	1,026	506	102.8%	1,266	-19.0%
JPY/USD WKLY FRIDAY OPTION	0	1	-100.0%	378	-100.0%
JPY/USD WKLY WED OPTIONS -	3,368	1,613	108.8%	6,996	-51.9%
JPY/USD WKLY WED OPTIONS -	1,566	761	105.8%	3,332	-53.0%
JPY/USD WKLY WED OPTIONS -	0	0	-	51	-100.0%
JPY/USD WKLY WED OPTIONS -	593	0	-	0	-
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
MXN/USD MONTHLY OPTIONS	11,935	442	2,600.2%	12,076	-1.2%
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

	Open Interest MAY 2024	Open Interest MAY 2023	% CHG	Open Interest APR 2024	% CHG
FX Options					
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	0	541	-100.0%	1	-100.0%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
USD/CNH MONTHLY OPTIONS	8,925	51	17,400.0%	885	908.5%
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	-
ZAR/USD MONTHLY OPTIONS	0	0	-	1	-100.0%

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Futures					
BLOCK CHEESE	2,658	1,163	128.5%	2,909	-8.6%
BUTTER CS	10,202	10,466	-2.5%	9,552	6.8%
CASH-SETTLED CHEESE	18,698	27,253	-31.4%	20,178	-7.3%
CAT EURO SEASONAL STRIP	500	0	-	500	0.0%
CATTLE	288,761	330,742	-12.7%	275,985	4.6%
CDD SEASONAL STRIP	5,350	3,850	39.0%	3,650	46.6%
CDD WEATHER	15,800	4,300	267.4%	3,750	321.3%
CHI WHEAT	438,742	393,707	11.4%	362,572	21.0%
CLASS IV MILK	10,411	5,990	73.8%	10,881	-4.3%
CORN	1,598,742	1,332,173	20.0%	1,417,715	12.8%
DJ_UBS ROLL SELECT INDEX FU	12,763	12,609	1.2%	10,669	19.6%
DOW-UBS COMMOD INDEX	103,387	57,801	78.9%	99,140	4.3%
DOW-UBS COMMOD INDEX SWA	60,512	107,730	-43.8%	60,512	0.0%
DRY WHEY	2,712	3,686	-26.4%	3,261	-16.8%
FEEDER CATTLE	47,478	65,349	-27.3%	48,704	-2.5%
FERTILIZER PRODUCTS	2,215	2,148	3.1%	1,695	30.7%
GOLDMAN SACHS	546	545	0.2%	522	4.6%
GSCI EXCESS RETURN FUT	35,747	37,102	-3.7%	36,058	-0.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	500	-100.0%
HDD WEATHER EUROPEAN	0	0	-	1,500	-100.0%
HOGS	280,585	229,078	22.5%	299,666	-6.4%
HOUSING INDEX	58	54	7.4%	82	-29.3%
IN DELIVERY EUA	23	0	-	79	-70.9%
KC WHEAT	252,916	190,307	32.9%	228,424	10.7%
LUMBER	10,677	6,753	58.1%	10,328	3.4%
MALAYSIAN PALM SWAP	0	0	-	0	-
MILK	25,626	28,011	-8.5%	25,515	0.4%
MINI CORN	11,360	8,684	30.8%	7,132	59.3%
MINI SOYBEAN	18,197	15,440	17.9%	10,219	78.1%
MINI WHEAT	4,159	3,097	34.3%	2,167	91.9%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	9,919	9,385	5.7%	10,484	-5.4%
OATS	4,393	4,428	-0.8%	3,322	32.2%
OTC SP GSCI ER SWAP	58,917	58,917	0.0%	56,430	4.4%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOUT	108	595	-81.8%	87	24.1%
ROUGH RICE	9,091	8,524	6.7%	8,868	2.5%
SOYBEAN	818,771	676,627	21.0%	722,851	13.3%
SOYBEAN MEAL	484,831	485,212	-0.1%	441,965	9.7%
SOYBEAN OIL	567,418	555,406	2.2%	551,017	3.0%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-
USD CRUDE PALM OIL	50,016	51,605	-3.1%	47,970	4.3%
WHEAT	2,950	1,400	110.7%	1,100	168.2%

Ag Products Options

AUG-DEC SOYBEAN MEAL CSO	0	200	-100.0%	0	-
AUG-NOV SOYBEAN CAL SPRD	310	0	-	300	3.3%

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Options					
BLOCK CHEESE	4,124	816	405.4%	4,064	1.5%
BUTTER CS	12,020	8,167	47.2%	13,004	-7.6%
CASH-SETTLED CHEESE	21,734	29,773	-27.0%	22,818	-4.8%
CAT EURO SEASONAL STRIP	1,000	0	-	1,000	0.0%
CATTLE	369,834	278,451	32.8%	335,478	10.2%
CDD SEASONAL STRIP	42,500	64,700	-34.3%	42,500	0.0%
CDD WEATHER	34,000	62,500	-45.6%	28,500	19.3%
CHI WHEAT	289,382	299,460	-3.4%	211,507	36.8%
CLASS IV MILK	35,560	30,203	17.7%	38,487	-7.6%
CORN	1,379,631	1,498,870	-8.0%	1,226,126	12.5%
CORN NEARBY+2 CAL SPRD	10,616	64,011	-83.4%	5,963	78.0%
DEC-DEC CORN CAL SPRD	9,450	1,001	844.1%	8,000	18.1%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JULY CORN CAL SPRD	5,245	4,710	11.4%	3,245	61.6%
DEC-JULY WHEAT CAL SPRD	0	80	-100.0%	0	-
DRY WHEY	1,994	472	322.5%	2,388	-16.5%
FEEDER CATTLE	55,811	52,636	6.0%	69,861	-20.1%
FERTILIZER PRODUCTS	135	0	-	75	80.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	385,646	307,545	25.4%	364,919	5.7%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	15,399	32,703	-52.9%	14,529	6.0%
JULY-DEC SOYMEAL CAL SPRD	2,400	930	158.1%	0	-
JULY-DEC SOY OIL CAL SPRD	1,700	2,210	-23.1%	1,500	13.3%
JULY-DEC WHEAT CAL SPRD	4,105	0	-	670	512.7%
JULY-JULY WHEAT CAL SPRD	0	10	-100.0%	0	-
JULY-NOV SOYBEAN CAL SPRD	25,935	24,785	4.6%	17,046	52.1%
KC WHEAT	96,937	65,982	46.9%	115,101	-15.8%
LUMBER	587	123	377.2%	476	23.3%
LV CATL CSO	0	0	0.0%	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	89,809	88,041	2.0%	81,705	9.9%
MLK MID OPTIONS	16	10	60.0%	13	23.1%
NFD MILK	13,424	11,673	15.0%	14,358	-6.5%
NOV-JULY SOYBEAN CAL SPRD	1,225	200	512.5%	850	44.1%
NOV-MAR SOYBEAN CSO	6,675	15	44,400.0%	5,800	15.1%
OATS	328	263	24.7%	309	6.1%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOUT	0	0	-	0	-
ROUGH RICE	2,632	3,003	-12.4%	2,260	16.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	780,401	627,951	24.3%	641,247	21.7%
SOYBEAN CRUSH	0	0	-	0	-
SOYBEAN MEAL	240,262	189,451	26.8%	205,673	16.8%
SOYBEAN OIL	155,074	236,884	-34.5%	134,202	15.6%

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CME Group Exchange Open Interest Report - Monthly

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Ag Products Options					
SOYBN NEARBY+2 CAL SPRD	5,436	8,219	-33.9%	1,136	378.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	1,332	505	163.8%	3,221	-58.6%
WHEAT-CORN IC50	420	200	110.0%	0	0.0%
WHEAT NEARBY+2 CAL SPRD	3,300	483	583.2%	1,545	113.6%
TOTAL FUTURES GROUP					
Interest Rate Futures	33,708,007	30,861,677	9.2%	33,191,739	1.6%
Equity Index Futures	4,854,013	5,057,867	-4.0%	4,505,399	7.7%
Metals Futures	1,241,065	1,063,916	16.7%	1,284,110	-3.4%
Energy Futures	7,044,133	6,793,753	3.7%	7,095,040	-0.7%
FX Futures	2,415,258	2,240,614	7.8%	2,365,597	2.1%
Ag Products Futures	5,265,239	4,730,137	11.3%	4,797,959	9.7%
TOTAL FUTURES	54,527,715	50,747,964	7.4%	53,239,844	2.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	44,607,568	48,756,876	-8.5%	41,100,879	8.5%
Equity Index Options	6,813,370	5,605,270	21.6%	6,830,238	-0.2%
Metals Options	1,525,212	1,093,819	39.4%	1,519,106	0.4%
Energy Options	8,111,824	6,524,100	24.3%	7,808,641	3.9%
FX Options	795,144	805,973	-1.3%	774,164	2.7%
Ag Products Options	4,106,389	3,997,236	2.7%	3,619,876	13.4%
TOTAL OPTIONS	66,959,507	66,783,274	-1.2%	61,652,904	7.0%
TOTAL COMBINED					
Interest Rate	78,315,575	79,618,553	-1.6%	74,292,618	5.4%
Equity Index	11,667,383	10,663,137	9.4%	11,335,637	2.9%
Metals	2,766,277	2,157,735	28.2%	2,803,216	-1.3%
Energy	15,155,957	13,317,853	13.8%	14,903,681	1.7%
FX	3,210,402	3,046,587	5.4%	3,139,761	2.2%
Ag Products	9,371,628	8,727,373	7.4%	8,417,835	11.3%
GRAND TOTAL	120,487,222	117,531,238	2.5%	114,892,748	4.9%

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