

CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	0	-	0	-
10-YR Eris SOFR	134,161	66,272	102.4%	128,243	4.6%
10-YR MAC LIBOR	0	0	-	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,952,163	4,742,137	4.4%	4,774,698	3.7%
10Y YIELD	2,520	5,401	-53.3%	4,933	-48.9%
13-Week U.S. T-Bill Futures	5,375	0	-	11,805	-54.5%
15-YR Eris LIBOR	0	0	-	0	-
1-MONTH EURODOLLAR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	5,994	7,303	-17.9%	6,136	-2.3%
20-YR BOND	0	32	-100.0%	0	-
2-YR Eris LIBOR	0	0	-	0	-
2-YR Eris SOFR	26,714	19,000	40.6%	26,343	1.4%
2-YR NOTE	4,461,447	3,922,314	13.7%	4,225,983	5.6%
2Y YIELD	409	804	-49.1%	969	-57.8%
30-Year UMBS TBA Futures - 2.5%	0	50	-100.0%	0	-
30-Year UMBS TBA Futures - 3.0%	50	401	-87.5%	140	-64.3%
30-Year UMBS TBA Futures - 3.5%	110	439	-74.9%	110	0.0%
30-Year UMBS TBA Futures - 4.0%	100	965	-89.6%	180	-44.4%
30-Year UMBS TBA Futures - 4.5%	560	305	83.6%	113	395.6%
30-Year UMBS TBA Futures - 5.0%	881	164	437.2%	843	4.5%
30-Year UMBS TBA Futures - 5.5%	3,394	337	907.1%	3,106	9.3%
30-Year UMBS TBA Futures - 6.0%	1,285	990	29.8%	3,351	-61.7%
30-YR BOND	1,747,678	1,409,280	24.0%	1,735,661	0.7%
30-YR Eris LIBOR	0	0	-	0	-
30-YR MAC LIBOR	0	0	-	0	-
30-YR SWAP RATE	2,273	2,273	0.0%	2,273	0.0%
30Y YIELD	0	182	-100.0%	4	-100.0%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	0	-	0	-
3-YR Eris SOFR	13,340	16,524	-19.3%	14,324	-6.9%
3-YR NOTE	9,912	12,613	-21.4%	6,040	64.1%
4-YR Eris LIBOR	0	0	-	0	-
4-YR Eris SOFR	17,509	5,570	214.3%	16,714	4.8%
5-YR Eris LIBOR	0	0	-	0	-
5-YR Eris SOFR	91,757	25,130	265.1%	87,060	5.4%
5-YR MAC LIBOR	0	0	-	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	6,389,190	5,578,262	14.5%	6,494,836	-1.6%
5Y YIELD	1	4	-75.0%	0	-
7-YR Eris LIBOR	0	0	-	0	-
7-YR Eris SOFR	15,569	15,936	-2.3%	16,317	-4.6%
BBG Duration-Hedged Credit Index	337	0	-	346	-2.6%
BBG HY Credit Index	98	0	-	123	-20.3%
BBG IG Credit Index	385	0	-	428	-10.0%
BSBY 3-MONTH FUTURES	216	3,029	-92.9%	384	-43.8%
ESTR	59,029	15,287	286.1%	64,110	-7.9%
ESTR Basis Spread Futures	1,374	1,066	28.9%	1,652	-16.8%
EURODOLLARS	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 SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
Interest Rate Futures					
FED FUND	2,296,937	1,762,785	30.3%	2,094,574	9.7%
FTIE	173	248	-30.2%	173	0.0%
MICRO ULTRA 10-YEAR NOTE	381	0	-	160	138.1%
MICRO ULTRA T-BOND	688	0	-	314	119.1%
SOFR	12,340,314	10,738,748	14.9%	12,653,583	-2.5%
SONIA	36	2,206	-98.4%	31	16.1%
UBSBM	500	30	1,566.7%	200	150.0%
Ultra 10-Year Note	2,128,813	1,883,783	13.0%	2,120,524	0.4%
ULTRA T-BOND	1,721,282	1,558,002	10.5%	1,689,270	1.9%
Interest Rate Options					
10-YR NOTE	2,498,881	2,475,575	0.9%	2,869,388	-12.9%
2-YR NOTE	241,023	291,569	-17.3%	240,539	0.2%
30-YR BOND	538,555	704,635	-23.6%	530,663	1.5%
5-YR NOTE	934,792	1,201,087	-22.2%	829,289	12.7%
EURODOLLARS	0	0	-	0	-
EURO MIDCURVE	0	0	-	0	-
FED FUND	0	0	-	0	-
SOFR	31,233,260	29,550,965	5.7%	35,931,565	-13.1%
SOFR MIDCURVE	6,990,374	6,275,525	11.4%	6,654,645	5.0%
SOFR MISCURVE	0	0	-	0	-
Ultra 10-Year Note	3,100	423	632.9%	636	387.4%
ULTRA 10-YEAR NOTE	0	0	-	0	-
ULTRA T-BOND	5,465	5,598	-2.4%	3,378	61.8%

***** 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 SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
Equity Index Futures					
MICRO ETHER	35,248	14,764	138.7%	69,824	-49.5%
MICRO MINI \$5 DOW	14,109	19,784	-28.7%	28,751	-50.9%
NASDAQ-100 VOLATILITY	0	0	-	0	-
NASDAQ BIOTECH SECTOR	86	14	514.3%	8	975.0%
Nearby BTIC+	0	0	-	0	-
NIKKEI 225 (\$) STOCK	10,482	15,378	-31.8%	13,546	-22.6%
NIKKEI 225 (YEN) STOCK	37,123	51,265	-27.6%	49,918	-25.6%
PHLX SEMICONDUCTOR SECTO	1,162	2,966	-60.8%	1,130	2.8%
S&P 500	66,542	87,356	-23.8%	62,978	5.7%
S&P 500 ANNUAL DIVIDEND IND	327,201	235,328	39.0%	267,263	22.4%
S&P 500 QUARLY DIVIDEND IND	32,305	39,447	-18.1%	43,377	-25.5%
S&P 600 SMALLCAP EMINI	671	559	20.0%	717	-6.4%
S&P BIOTECHNOLOGY SECTOR	652	436	49.5%	3,132	-79.2%
S&P COMMUNICATION SERVICE	10,701	5,440	96.7%	12,507	-14.4%
S&P CONSUMER DISCRETIONAR	4,902	6,061	-19.1%	7,599	-35.5%
S&P CONSUMER STAPLES SECT	22,724	17,286	31.5%	19,191	18.4%
S&P ENERGY SECTOR	14,999	25,324	-40.8%	20,560	-27.0%
S&P FINANCIAL SECTOR	47,786	33,565	42.4%	60,823	-21.4%
S&P HEALTH CARE SECTOR	11,954	11,246	6.3%	11,657	2.5%
S&P INDUSTRIAL SECTOR	7,918	11,790	-32.8%	9,284	-14.7%
S&P MATERIALS SECTOR	7,576	5,919	28.0%	11,452	-33.8%
S&P OIL & GAS EXPLORATION A	13	681	-98.1%	29	-55.2%
S&P REAL ESTATE SECTOR	8,847	7,297	21.2%	8,281	6.8%
S&P REGIONAL BANKS SECTOR	1,069	1,656	-35.4%	1,023	4.5%
S&P RETAIL SECTOR	1,312	192	583.3%	686	91.3%
S&P TECHNOLOGY SECTOR	12,867	11,312	13.7%	15,356	-16.2%
S&P UTILITIES SECTOR	30,189	34,909	-13.5%	34,246	-11.8%
TOPIX (USD)	0	0	-	0	-
TOPIX (YEN)	373	46	710.9%	162	130.2%
WATER INDEX FUTURES	0	1	-100.0%	2	-100.0%
Equity Index Options					
BITCOIN OPTIONS	3,565	9,250	-61.5%	8,396	-57.5%
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	259	60	331.7%	231	12.1%
E-MINI NASDAQ 100	166,634	234,618	-29.0%	214,579	-22.3%
E-MINI RUSSELL 2000	59,566	28,573	108.5%	98,723	-39.7%
E-MINI S&P500	5,765,387	5,328,484	8.2%	6,606,752	-12.7%
ETHER OPTIONS	1,387	4,514	-69.3%	6,249	-77.8%
EVENT CONTRACT S&P 500	0	0	0.0%	0	0.0%
MICRO BITCOIN	9,014	10,848	-16.9%	11,334	-20.5%
MICRO E-MINI NASDAQ 100	21,602	7,858	174.9%	28,629	-24.5%
Micro E-mini S&P 500	204,147	82,919	146.2%	98,957	106.3%
MICRO ETHER	8,720	25,576	-65.9%	21,358	-59.2%
S&P 500	107,323	0	-	103,252	3.9%

*** 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 SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
Metals Futures					
ALUMINUM	53,872	57,271	-5.9%	52,895	1.8%
COBALT METAL FUTURES	18,060	19,970	-9.6%	18,321	-1.4%
COMEX COPPER	237,285	208,646	13.7%	203,856	16.4%
COMEX E-Mini GOLD	1,146	1,175	-2.5%	1,289	-11.1%
COMEX E-Mini SILVER	1,336	451	196.2%	879	52.0%
COMEX GOLD	528,392	432,570	22.2%	519,950	1.6%
COMEX MINY COPPER	257	367	-30.0%	295	-12.9%
COMEX SILVER	144,664	127,882	13.1%	131,838	9.7%
COPPER	13,113	12,870	1.9%	12,575	4.3%
FERROUS PRODUCTS	1,533	4,008	-61.8%	2,103	-27.1%
GOLD	843	212	297.6%	1,279	-34.1%
HOT ROLLED COIL STEEL FUTU	10,359	5,733	80.7%	8,974	15.4%
IRON ORE CHINA	283	1,343	-78.9%	366	-22.7%
LITHIUM CARBONATE FUTURES	1,197	0	-	1,197	0.0%
METALS	32,810	7,547	334.7%	30,273	8.4%
MICRO GOLD	47,268	31,323	50.9%	45,732	3.4%
MOLYBDENUM OXIDE FUTURES	1,031	582	77.1%	966	6.7%
NYMEX HOT ROLLED STEEL	23,575	18,700	26.1%	19,986	18.0%
NYMEX PLATINUM	73,022	74,785	-2.4%	80,001	-8.7%
PALLADIUM	18,318	17,329	5.7%	22,616	-19.0%
SILVER	9,007	7,041	27.9%	9,658	-6.7%
URANIUM	150	0	-	150	0.0%
Metals Options					
ALUMINUM	3,671	1,200	205.9%	5,457	-32.7%
COMEX COPPER	222,786	78,971	182.1%	206,188	8.0%
COMEX GOLD	1,018,556	817,755	24.6%	1,023,294	-0.5%
COMEX SILVER	164,958	96,919	70.2%	150,275	9.8%
COPPER	2,163	3,265	-33.8%	3,623	-40.3%
GOLD	66,312	50,228	32.0%	46,534	42.5%
IRON ORE CHINA	0	0	-	0	-
NYMEX HOT ROLLED STEEL	11,969	6,394	87.2%	12,794	-6.4%
NYMEX PLATINUM	41,494	9,610	331.8%	34,473	20.4%
PALLADIUM	1,952	1,002	94.8%	1,514	28.9%
SILVER	15,078	6,518	131.3%	8,891	69.6%
Energy Futures					
AEP-DAYTON HUB DAILY	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	2,180	4,965	-56.1%	2,790	-21.9%
ARGUS PROPAN FAR EST INDE	6,774	7,061	-4.1%	7,119	-4.8%
ARGUS PROPAN(SAUDI ARAMC	2,393	2,219	7.8%	2,057	16.3%
BRENT BALMO SWAP	0	0	-	0	-
BRENT CALENDAR SWAP	18,262	24,753	-26.2%	16,705	9.3%
BRENT FINANCIAL FUTURES	10	220	-95.5%	10	0.0%
BRENT OIL LAST DAY	134,639	135,923	-0.9%	155,200	-13.2%
CAR VINTAGE	8,854	23,239	-61.9%	9,515	-6.9%
CEU ENERGY	12	330	-96.4%	14	-14.3%

*** 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 SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
Energy Futures					
CHICAGO ETHANOL SWAP	33,978	41,916	-18.9%	40,195	-15.5%
CHICAGO ULSD PL VS HO SPR	1,788	1,925	-7.1%	2,066	-13.5%
CHICAGO UNL GAS PL VS RBO	0	0	-	0	-
CONWAY NATURAL GASOLINE (344	423	-18.7%	624	-44.9%
CONWAY NORMAL BUTANE (OPI	1,437	1,828	-21.4%	1,482	-3.0%
CONWAY PROPANE 5 DECIMALS	27,558	30,844	-10.7%	26,910	2.4%
CRUDE OIL	0	0	-	0	-
CRUDE OIL LAST DAY	200	600	-66.7%	300	-33.3%
CRUDE OIL OUTRIGHTS	378,151	296,208	27.7%	363,344	4.1%
CRUDE OIL PHY	1,802,924	1,787,426	0.9%	1,732,694	4.1%
CRUDE OIL SPRDS	324,876	219,547	48.0%	314,598	3.3%
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	740	-100.0%	0	-
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	0	200	-100.0%	0	-
DUTCH TTF NATURAL GAS CAL	1,882	4,791	-60.7%	2,057	-8.5%
EIA FLAT TAX ONHWAY DIESE	1,888	1,438	31.3%	1,721	9.7%
EMMISSIONS	26	117	-77.8%	26	0.0%
ETHANOL	0	0	-	0	-
ETHANOL SWAP	417	655	-36.3%	482	-13.5%
ETHANOL T2 FOB ROTT INCL DU	6,088	6,352	-4.2%	5,375	13.3%
EURO 3.5% FUEL OIL RDAM B	0	0	-	0	-
EURO GASOIL 10 CAL SWAP	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	0	120	-100.0%	0	-
EUROPE 1% FUEL OIL NWE CA	0	0	-	0	-
EUROPE 3.5% FUEL OIL RDAM	283	42	573.8%	304	-6.9%
EUROPEAN GASOIL (ICE)	2,314	301	668.8%	1,817	27.4%
EUROPEAN NAPHTHA BALMO	85	33	157.6%	10	750.0%
EUROPEAN NAPHTHA CRACK SP	6,072	7,487	-18.9%	6,463	-6.0%
EUROPE DATED BRENT SWAP	0	0	-	0	-
EUROPE NAPHTHA CALSWAP	1,108	1,248	-11.2%	685	61.8%
EURO PROPANE CIF ARA SWA	1,742	2,767	-37.0%	1,758	-0.9%
FREIGHT MARKETS	2,250	387	481.4%	2,370	-5.1%
FUEL OIL CRACK VS ICE	48	13	269.2%	96	-50.0%
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	979	1,120	-12.6%	1,112	-12.0%
GAS EURO-BOB OXY NWE BARG	6,024	7,431	-18.9%	6,781	-11.2%
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	1	-100.0%	0	-
GASOIL 10PPM VS ICE SWAP	4	12	-66.7%	5	-20.0%
GASOIL CALENDAR SWAP	68	40	70.0%	89	-23.6%
GASOIL CRACK SPREAD CALEN	708	454	55.9%	795	-10.9%
GASOIL MINI CALENDAR SWAP	912	545	67.3%	861	5.9%
GERMAN POWER BASELOAD CA	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	7,705	7,471	3.1%	7,868	-2.1%
GRP THREE UNL GS (PLT) VS	1,755	3,681	-52.3%	1,660	5.7%

*** 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 SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
Energy Futures					
GULF COAST 3% FUEL OIL BA	0	0	-	0	-
GULF COAST JET FUEL CLNDR	204	0	-	204	0.0%
GULF COAST JET VS NYM 2 H	18,058	14,646	23.3%	17,873	1.0%
GULF COAST NO.6 FUEL OIL	22,651	17,331	30.7%	20,435	10.8%
GULF COAST ULSD CALENDAR	1,915	1,483	29.1%	1,702	12.5%
GULF COAST ULSD CRACK SPR	0	0	-	0	-
HEATING OIL BALMO CLNDR S	0	246	-100.0%	10	-100.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	421,221	328,204	28.3%	404,597	4.1%
HENRY HUB SWAP	327,560	411,082	-20.3%	331,114	-1.1%
HTG OIL	112	114	-1.8%	120	-6.7%
ICE BRENT DUBAI SWAP	0	75	-100.0%	0	-
INDONESIAN COAL ICI4	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	1,800	5	35,900.0%	1,900	-5.3%
JAPAN C&F NAPHTHA SWAP	615	700	-12.1%	743	-17.2%
JAPAN NAPHTHA BALMO SWAP	0	23	-100.0%	30	-100.0%
JET CIF NWE VS ICE	84	328	-74.4%	108	-22.2%
JET FUEL UP-DOWN BALMO CL	155	1,063	-85.4%	615	-74.8%
JKM LNG Futures	0	60	-100.0%	0	-
LA CARB DIESEL (OPIS) SWA	508	391	29.9%	660	-23.0%
LA CARBOB GASOLINE(OPIS)S	0	0	-	0	-
LA JET (OPIS) SWAP	2,815	1,065	164.3%	2,850	-1.2%
LLS (ARGUS) VS WTI SWAP	80	468	-82.9%	100	-20.0%
LTD NAT GAS	349,152	349,359	-0.1%	353,945	-1.4%
MARS (ARGUS) VS WTI SWAP	0	0	-	0	-
MARS (ARGUS) VS WTI TRD M	11,190	7,564	47.9%	13,265	-15.6%
MCCLOSKEY ARA ARG S COAL	3,377	5,981	-43.5%	3,821	-11.6%
MCCLOSKEY RCH BAY COAL	0	74	-100.0%	0	-
MINI GAS EUROBOB OXY NWE A	0	0	-	0	-
MINI RBOB V. EBOBARG NWE BF	0	100	-100.0%	0	-
MINI RBOB V. EBOB(ARGUS) NW	50	367	-86.4%	30	66.7%
MINY HTG OIL	2	0	0.0%	2	0.0%
MINY NATURAL GAS	6,941	7,192	-3.5%	12,155	-42.9%
MINY RBOB GAS	0	0	-	1	-100.0%
MINY WTI CRUDE OIL	3,735	2,362	58.1%	2,606	43.3%
MJC FUT	30	30	0.0%	30	0.0%
MNC FUT	500	1,526	-67.2%	450	11.1%
MONT BELVIEU ETHANE 5 DECI	57,618	52,551	9.6%	62,944	-8.5%
MONT BELVIEU ETHANE OPIS B	100	260	-61.5%	458	-78.2%
MONT BELVIEU LDH PROPANE 5	170,695	155,510	9.8%	167,421	2.0%
MONT BELVIEU LDH PROPANE C	1,385	777	78.2%	1,015	36.5%
MONT BELVIEU NATURAL GASO	32,920	32,272	2.0%	32,519	1.2%
MONT BELVIEU NATURAL GASO	768	865	-11.2%	667	15.1%
MONT BELVIEU NORMAL BUTAN	70,087	75,639	-7.3%	70,332	-0.3%
MONT BELVIEU NORMAL BUTAN	338	389	-13.1%	228	48.2%
NATURAL GAS	177,719	159,082	11.7%	205,015	-13.3%
NATURAL GAS PEN SWP	141,083	120,000	17.6%	157,426	-10.4%
NATURAL GAS PHY	1,496,377	1,160,913	28.9%	1,556,839	-3.9%
NEPOOL INTR HUB 5MW D AH	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	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 SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
Energy Futures					
NEW YORK ETHANOL SWAP	1,015	1,435	-29.3%	865	17.3%
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	14,105	10,410	35.5%	14,173	-0.5%
NY HARBOR LOW SULPUR GAS	0	0	-	0	-
NY HARBOR RESIDUAL FUEL 1	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	11,294	20,785	-45.7%	12,282	-8.0%
NYISO ZONE G 5MW D AH PK	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	933	3,248	-71.3%	797	17.1%
PETROCHEMICALS	8,352	12,278	-32.0%	8,324	0.3%
PETRO CRCKS & SPRDS ASIA	0	0	-	0	-
PETRO CRCKS & SPRDS NA	25,179	23,852	5.6%	26,249	-4.1%
PETRO CRK&SPRD EURO	1,582	2,094	-24.5%	1,631	-3.0%
PETROLEUM PRODUCTS	3,849	7,286	-47.2%	3,831	0.5%
PETROLEUM PRODUCTS ASIA	775	1,463	-47.0%	830	-6.6%
PETRO OUTRIGHT EURO	10,524	13,091	-19.6%	10,421	1.0%
PETRO OUTRIGHT NA	2,109	5,870	-64.1%	3,988	-47.1%
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	3,969	-100.0%	0	-
PLASTICS	5,344	4,002	33.5%	5,270	1.4%
PREMIUM UNLD 10P FOB MED	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	200	710	-71.8%	862	-76.8%
PROPANE NON-LDH MT. BEL (OF	34,716	65,009	-46.6%	39,427	-11.9%
RBOB CALENDAR SWAP	13,613	15,806	-13.9%	16,592	-18.0%
RBOB CRACK SPREAD	2,650	9,191	-71.2%	2,850	-7.0%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	60	84	-28.6%	66	-9.1%
RBOB GASOLINE BALMO CLNDR	2,325	610	281.1%	57	3,978.9%
RBOB PHY	321,500	322,391	-0.3%	344,713	-6.7%
RBOB VS HEATING OIL SWAP	225	130	73.1%	150	50.0%
SINGAPORE 180CST BALMO	0	5	-100.0%	0	-
SINGAPORE 380CST BALMO	0	0	-	0	-
SINGAPORE 380CST FUEL OIL	1,035	406	154.9%	872	18.7%
SINGAPORE FUEL 180CST CAL	7	9	-22.2%	22	-68.2%
SINGAPORE FUEL OIL 180 CS	0	0	-	0	-
SINGAPORE FUEL OIL SPREAD	0	33	-100.0%	0	-
SINGAPORE GASOIL	446	337	32.3%	517	-13.7%
SINGAPORE GASOIL CALENDAR	146	219	-33.3%	191	-23.6%
SINGAPORE GASOIL SWAP	1	1,572	-99.9%	1	0.0%
SINGAPORE GASOIL VS ICE	0	748	-100.0%	0	-
SINGAPORE JET KERO GASOIL	0	700	-100.0%	0	-
SINGAPORE JET KEROSENE SW	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	25	222	-88.7%	50	-50.0%
TC2 ROTTERDAM TO USAC 37K	0	72	-100.0%	0	-
TC5 RAS TANURA TO YOKOHAM	0	40	-100.0%	0	-

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Group Exchange Open Interest Report - Monthly

	Open Interest SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
Energy Futures					
TD3 MEG TO JAPAN 250K MT	820	1,520	-46.1%	875	-6.3%
ULSD UP-DOWN BALMO SWP	2,680	3,575	-25.0%	8,090	-66.9%
UP DOWN GC ULSD VS NMX HO	48,662	37,479	29.8%	46,686	4.2%
WTI-BRENT BULLET SWAP	252	0	-	252	0.0%
WTI-BRENT CALENDAR SWAP	129,712	167,635	-22.6%	128,847	0.7%
WTI CALENDAR	144,470	162,300	-11.0%	156,431	-7.6%
WTI MIDLAND CRUDE OIL	760	680	11.8%	1,140	-33.3%
WTS (ARGUS) VS WTI SWAP	15,363	28,045	-45.2%	17,020	-9.7%
WTS (ARGUS) VS WTI TRD MT	450	938	-52.0%	525	-14.3%
Energy Options					
BRENT CALENDAR SWAP	1,786	3,150	-43.3%	2,317	-22.9%
BRENT CRUDE OIL 1 M CSO	54,925	7,050	679.1%	43,250	27.0%
BRENT OIL LAST DAY	27,770	39,000	-28.8%	30,848	-10.0%
COAL API2 INDEX	350	460	-23.9%	350	0.0%
CRUDE OIL 1MO	116,850	209,075	-44.1%	98,025	19.2%
CRUDE OIL APO	237,012	198,193	19.6%	240,096	-1.3%
CRUDE OIL OUTRIGHTS	0	0	0.0%	0	0.0%
CRUDE OIL PHY	2,495,061	2,351,109	6.1%	2,373,850	5.1%
ELEC FINSETTLED	0	0	-	0	-
ETHANOL SWAP	5,730	7,784	-26.4%	6,682	-14.2%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	0	0	-	0	-
HEATING OIL PHY	34,239	16,917	102.4%	26,684	28.3%
HENRY HUB FINANCIAL LAST	153,319	85,548	79.2%	147,812	3.7%
HO 1 MONTH CLNDR OPTIONS	4,900	14,500	-66.2%	7,050	-30.5%
LCS CRUDE OIL	10,350	3,950	162.0%	9,900	4.5%
MCCLOSKEY ARA ARGS COAL	0	0	-	0	-
NATURAL GAS	1,753	1,417	23.7%	2,334	-24.9%
NATURAL GAS 1 M CSO FIN	125,575	131,378	-4.4%	87,100	44.2%
NATURAL GAS 2 M CSO FIN	300	1,000	-70.0%	6,700	-95.5%
NATURAL GAS 3 M CSO FIN	11,000	0	-	450,345	-97.6%
NATURAL GAS 5 M CSO FIN	0	0	-	0	-
NATURAL GAS 6 M CSO FIN	29,650	0	-	0	-
NATURAL GAS OPT	0	0	-	0	-
NATURAL GAS OPTION ON CALE	8,584	224	3,732.1%	4,984	72.2%
NATURAL GAS PHY	3,509,441	2,687,910	30.6%	3,920,410	-10.5%
NY HARBOR HEAT OIL SWP	38,996	16,825	131.8%	37,863	3.0%
PETROCHEMICALS	1,570	1,707	-8.0%	1,641	-4.3%
PETRO OUTRIGHT NA	0	70	-100.0%	0	-
PJM WES HUB PEAK CAL MTH	0	0	-	0	-
RBOB 1MO CAL SPD OPTIONS	50	0	-	250	-80.0%
RBOB CALENDAR SWAP	308	108	185.2%	301	2.3%
RBOB PHY	3,129	1,327	135.8%	7,833	-60.1%
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	0	-	500	-100.0%
WTI-BRENT BULLET SWAP	119,275	145,002	-17.7%	121,875	-2.1%
WTI CRUDE OIL 1 M CSO FI	281,590	153,905	83.0%	289,970	-2.9%

*** 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 SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
FX Futures					
AD/CD CROSS RATES	0	0	-	2	-100.0%
AD/JY CROSS RATES	471	611	-22.9%	1,107	-57.5%
AD/NE CROSS RATES	495	5,521	-91.0%	4,493	-89.0%
AUSTRALIAN DOLLAR	191,161	204,280	-6.4%	214,421	-10.8%
BP/JY CROSS RATES	1,451	2,351	-38.3%	2,730	-46.8%
BP/SF CROSS RATES	3,371	2,587	30.3%	4,572	-26.3%
BRAZIL REAL	75,518	52,710	43.3%	93,694	-19.4%
BRITISH POUND	260,343	240,464	8.3%	287,132	-9.3%
CANADIAN DOLLAR	213,872	179,559	19.1%	261,786	-18.3%
CD/JY CROSS RATES	77	38	102.6%	161	-52.2%
CHILEAN PESO	0	0	-	0	-
CHINESE RENMINBI (CNH)	3,401	8,041	-57.7%	5,209	-34.7%
CZECK KORUNA (EC)	18	0	-	17	5.9%
CZECK KORUNA (US)	8	3	166.7%	1	700.0%
EC/AD CROSS RATES	2,783	4,314	-35.5%	2,171	28.2%
EC/CD CROSS RATES	4,379	3,820	14.6%	4,808	-8.9%
EC/NOK CROSS RATES	937	500	87.4%	1,001	-6.4%
EC/SEK CROSS RATES	1,424	5,310	-73.2%	1,832	-22.3%
EFX/BP CROSS RATES	30,795	29,236	5.3%	30,076	2.4%
EFX/JY CROSS RATES	12,791	18,110	-29.4%	15,044	-15.0%
EFX/SF CROSS RATES	9,889	14,125	-30.0%	16,150	-38.8%
E-MICRO USD/CAD	0	35	-100.0%	0	-
E-MICRO USD/CHF	0	29	-100.0%	0	-
E-MICRO USD/JPY	0	257	-100.0%	0	-
E-MINI EURO FX	10,118	9,833	2.9%	9,709	4.2%
E-MINI JAPANESE YEN	1,528	1,302	17.4%	2,127	-28.2%
EURO FX	678,850	699,106	-2.9%	732,959	-7.4%
HUNGARIAN FORINT (EC)	79	3	2,533.3%	61	29.5%
HUNGARIAN FORINT (US)	37	0	-	6	516.7%
INDIAN RUPEE	1,519	1,279	18.8%	1,839	-17.4%
JAPANESE YEN	202,374	284,688	-28.9%	320,875	-36.9%
KOREAN WON	77	127	-39.4%	1,213	-93.7%
MEXICAN PESO	139,781	212,911	-34.3%	169,401	-17.5%
MICRO AUD/USD	4,931	4,680	5.4%	6,093	-19.1%
MICRO CAD/USD	2,954	2,917	1.3%	3,484	-15.2%
MICRO CHF/USD	2,144	1,412	51.8%	1,442	48.7%
MICRO EUR/USD	12,556	15,187	-17.3%	16,578	-24.3%
MICRO GBP/USD	3,253	3,765	-13.6%	3,346	-2.8%
MICRO INR/USD	6	17	-64.7%	7	-14.3%
MICRO JPY/USD	383	0	-	316	21.2%
MICRO USD/CNH	0	0	-	0	-
NEW ZEALND DOLLAR	60,020	55,843	7.5%	61,959	-3.1%
NKR/USD CROSS RATE	4,981	1,519	227.9%	3,815	30.6%
POLISH ZLOTY (EC)	143	46	210.9%	130	10.0%
POLISH ZLOTY (US)	1,934	205	843.4%	2,046	-5.5%
RMB USD	0	0	-	0	-
RUSSIAN RUBLE	0	0	-	0	-
S.AFRICAN RAND	41,482	11,699	254.6%	55,250	-24.9%
SF/JY CROSS RATES	479	983	-51.3%	1,753	-72.7%
SHEKEL	40	52	-23.1%	45	-11.1%

*** 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 SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
FX Futures					
SKR/USD CROSS RATES	4,702	876	436.8%	6,999	-32.8%
SWISS FRANC	61,813	58,087	6.4%	65,882	-6.2%
TURKISH LIRA	52	52	0.0%	52	0.0%
USDZAR	0	10	-100.0%	0	-
FX Options					
AUD/USD MONDAY OPTION WEE	110	177	-37.9%	0	-
AUD/USD MONDAY OPTION WEE	2	67	-97.0%	530	-99.6%
AUD/USD MONDAY OPTION WEE	313	0	-	25	1,152.0%
AUD/USD MONDAY OPTION WEE	0	1	-100.0%	1	-100.0%
AUD/USD MONDAY OPTION WEE	0	0	-	6	-100.0%
AUD/USD MONTHLY OPTIONS	67,450	61,607	9.5%	71,678	-5.9%
AUD/USD THURSDAY WKLY OPT	36	2	1,700.0%	860	-95.8%
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	-
AUD/USD THURSDAY WKLY OPT	0	0	-	0	0.0%
AUD/USD TUESDAY WKLY OPT	749	27	2,674.1%	1,593	-53.0%
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	71	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	892	868	2.8%	778	14.7%
AUD/USD WKLY FRIDAY OPTION	1,638	872	87.8%	585	180.0%
AUD/USD WKLY FRIDAY OPTION	913	571	59.9%	568	60.7%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
AUD/USD WKLY WED OPTIONS -	1,583	293	440.3%	1,418	11.6%
AUD/USD WKLY WED OPTIONS -	129	227	-43.2%	8	1,512.5%
AUD/USD WKLY WED OPTIONS -	53	14	278.6%	1	5,200.0%
AUD/USD WKLY WED OPTIONS -	94	12	683.3%	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	0	60	-100.0%	1	-100.0%
CAD/USD MONDAY OPTIONS WE	245	683	-64.1%	0	-
CAD/USD MONDAY OPTIONS WE	55	43	27.9%	310	-82.3%
CAD/USD MONDAY OPTIONS WE	132	16	725.0%	1,867	-92.9%
CAD/USD MONDAY OPTIONS WE	0	1,216	-100.0%	1,205	-100.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	219	-100.0%
CAD/USD MONTHLY OPTIONS	52,232	78,809	-33.7%	50,759	2.9%
CAD/USD THURSDAY WKLY OPT	2	28	-92.9%	459	-99.6%
CAD/USD THURSDAY WKLY OPT	0	0	-	0	-
CAD/USD THURSDAY WKLY OPT	0	0	-	0	-
CAD/USD THURSDAY WKLY OPT	0	0	0.0%	0	-
CAD/USD THURSDAY WKLY OPT	0	0	-	0	0.0%
CAD/USD TUESDAY WKLY OPT	279	56	398.2%	1,287	-78.3%
CAD/USD TUESDAY WKLY OPT	0	205	-100.0%	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	-

*** 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 SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
FX Options					
CAD/USD WKLY FRIDAY OPTION	50	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	1,778	1,563	13.8%	636	179.6%
CAD/USD WKLY FRIDAY OPTION	1,122	1,155	-2.9%	694	61.7%
CAD/USD WKLY FRIDAY OPTION	580	562	3.2%	1,400	-58.6%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
CAD/USD WKLY WED OPTIONS -	1,935	490	294.9%	1,130	71.2%
CAD/USD WKLY WED OPTIONS -	204	698	-70.8%	153	33.3%
CAD/USD WKLY WED OPTIONS -	386	1,141	-66.2%	385	0.3%
CAD/USD WKLY WED OPTIONS -	33	1,460	-97.7%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	45,977	10,574	334.8%	53,155	-13.5%
CHF/USD WKLY FRIDAY OPTION	1	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	53	49	8.2%	701	-92.4%
CHF/USD WKLY FRIDAY OPTION	942	7	13,357.1%	1,259	-25.2%
CHF/USD WKLY FRIDAY OPTION	396	1	39,500.0%	16	2,375.0%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
EUR/CHF MONTHLY OPTIONS	0	0	-	0	-
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	688	1,103	-37.6%	0	-
EUR/USD MONDAY OPTION WEE	1,206	628	92.0%	1,961	-38.5%
EUR/USD MONDAY OPTION WEE	610	401	52.1%	1,305	-53.3%
EUR/USD MONDAY OPTION WEE	0	18	-100.0%	252	-100.0%
EUR/USD MONDAY OPTION WEE	0	0	-	298	-100.0%
EUR/USD MONTHLY OPTIONS	336,471	286,192	17.6%	381,059	-11.7%
EUR/USD THURSDAY WKLY OPT	503	445	13.0%	3,143	-84.0%
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	-
EUR/USD THURSDAY WKLY OPT	0	0	-	0	0.0%
EUR/USD TUESDAY WKLY OPT	3,455	71	4,766.2%	4,811	-28.2%
EUR/USD TUESDAY WKLY OPT	1	1	0.0%	311	-99.7%
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	635	0	-	0	-
EUR/USD WKLY FRIDAY OPTION	2,854	7,983	-64.2%	14,788	-80.7%
EUR/USD WKLY FRIDAY OPTION	1,642	1,022	60.7%	4,300	-61.8%
EUR/USD WKLY FRIDAY OPTION	1,234	2,171	-43.2%	2,317	-46.7%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
EUR/USD WKLY WED OPTIONS -	5,191	4,372	18.7%	7,793	-33.4%
EUR/USD WKLY WED OPTIONS -	2,188	2,853	-23.3%	2,280	-4.0%
EUR/USD WKLY WED OPTIONS -	342	192	78.1%	441	-22.4%
EUR/USD WKLY WED OPTIONS -	375	11	3,309.1%	1	37,400.0%
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
EVENT CONTRACT EUR/USD	0	0	0.0%	0	0.0%
GBP/USD MONDAY OPTION WEE	31	1,649	-98.1%	0	-
GBP/USD MONDAY OPTION WEE	405	21	1,828.6%	664	-39.0%
GBP/USD MONDAY OPTION WEE	0	297	-100.0%	288	-100.0%
GBP/USD MONDAY OPTION WEE	0	250	-100.0%	23	-100.0%
GBP/USD MONDAY OPTION WEE	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 SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
FX Options					
GBP/USD MONTHLY OPTIONS	112,781	106,035	6.4%	117,756	-4.2%
GBP/USD THURSDAY WKLY OPT	70	501	-86.0%	1,220	-94.3%
GBP/USD THURSDAY WKLY OPT	0	0	-	0	-
GBP/USD THURSDAY WKLY OPT	0	0	-	0	-
GBP/USD THURSDAY WKLY OPT	0	0	0.0%	0	-
GBP/USD THURSDAY WKLY OPT	0	0	-	0	0.0%
GBP/USD TUESDAY WKLY OPT	1,290	5	25,700.0%	1,856	-30.5%
GBP/USD TUESDAY WKLY OPT	2	0	-	20	-90.0%
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	150	0	-	0	-
GBP/USD WKLY FRIDAY OPTION	744	2,685	-72.3%	1,457	-48.9%
GBP/USD WKLY FRIDAY OPTION	902	1,041	-13.4%	546	65.2%
GBP/USD WKLY FRIDAY OPTION	839	668	25.6%	462	81.6%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
GBP/USD WKLY WED OPTIONS -	1,595	1,261	26.5%	3,183	-49.9%
GBP/USD WKLY WED OPTIONS -	52	35	48.6%	431	-87.9%
GBP/USD WKLY WED OPTIONS -	0	205	-100.0%	87	-100.0%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	584	1,366	-57.2%	0	-
JPY/USD MONDAY OPTION WEE	28	512	-94.5%	662	-95.8%
JPY/USD MONDAY OPTION WEE	0	126	-100.0%	1,004	-100.0%
JPY/USD MONDAY OPTION WEE	0	46	-100.0%	6	-100.0%
JPY/USD MONDAY OPTION WEE	0	0	-	2	-100.0%
JPY/USD MONTHLY OPTIONS	130,879	99,756	31.2%	144,041	-9.1%
JPY/USD THURSDAY WKLY OPT	4	506	-99.2%	979	-99.6%
JPY/USD THURSDAY WKLY OPT	0	0	-	0	-
JPY/USD THURSDAY WKLY OPT	0	0	-	0	-
JPY/USD THURSDAY WKLY OPT	0	0	0.0%	0	-
JPY/USD THURSDAY WKLY OPT	0	0	-	0	0.0%
JPY/USD TUESDAY WKLY OPT W	1,347	1,081	24.6%	1,241	8.5%
JPY/USD TUESDAY WKLY OPT W	3	521	-99.4%	9	-66.7%
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	109	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	4,189	3,890	7.7%	1,686	148.5%
JPY/USD WKLY FRIDAY OPTION	1,258	1,459	-13.8%	647	94.4%
JPY/USD WKLY FRIDAY OPTION	562	614	-8.5%	442	27.1%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	0	0.0%
JPY/USD WKLY WED OPTIONS -	4,687	4,452	5.3%	4,754	-1.4%
JPY/USD WKLY WED OPTIONS -	1,130	1,132	-0.2%	1,002	12.8%
JPY/USD WKLY WED OPTIONS -	189	33	472.7%	274	-31.0%
JPY/USD WKLY WED OPTIONS -	0	50	-100.0%	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	12,818	4,620	177.4%	16,221	-21.0%
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 SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
FX Options					
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	65	88	-26.1%	88	-26.1%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
USD/CNH MONTHLY OPTIONS	4,144	750	452.5%	4,208	-1.5%
USD/CNH WEEKLY FRIDAY OPTI	0	0	-	0	-
ZAR/USD MONTHLY OPTIONS	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 SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
Ag Products Futures					
BLOCK CHEESE	1,939	2,961	-34.5%	2,342	-17.2%
BLOOMBERG COMMOD INDEX F	174,541	61,977	181.6%	181,682	-3.9%
BLOOMBERG COMMOD INDEX S	60,512	168,242	-64.0%	60,512	0.0%
BUTTER CS	10,799	9,902	9.1%	10,002	8.0%
CASH-SETTLED CHEESE	15,264	19,148	-20.3%	14,639	4.3%
CAT EURO SEASONAL STRIP	500	0	-	500	0.0%
CATTLE	321,278	318,161	1.0%	294,299	9.2%
CDD SEASONAL STRIP	0	3,700	-100.0%	5,600	-100.0%
CDD WEATHER	2,500	2,350	6.4%	11,550	-78.4%
CHI WHEAT	373,967	434,160	-13.9%	387,228	-3.4%
CLASS IV MILK	10,090	7,912	27.5%	10,101	-0.1%
CORN	1,476,126	1,358,967	8.6%	1,361,467	8.4%
DJ_UBS ROLL SELECT INDEX FU	27,593	11,563	138.6%	22,892	20.5%
DRY WHEY	2,175	2,640	-17.6%	2,398	-9.3%
FEEDER CATTLE	51,087	56,356	-9.3%	53,520	-4.5%
FERTILIZER PRODUCTS	3,816	2,751	38.7%	3,374	13.1%
GOLDMAN SACHS	1,078	658	63.8%	497	116.9%
GSCI EXCESS RETURN FUT	30,937	36,001	-14.1%	33,429	-7.5%
HDD EURO SEASONAL STRIP	1,000	0	-	0	-
HDD SEASONAL STRIP	500	0	-	0	-
HDD WEATHER	20	250	-92.0%	0	-
HDD WEATHER EUROPEAN	2,350	0	-	0	-
HOGS	273,261	194,090	40.8%	250,391	9.1%
HOUSING INDEX	78	69	13.0%	70	11.4%
IN DELIVERY EUA	154	0	-	81	90.1%
KC WHEAT	240,281	213,428	12.6%	244,412	-1.7%
LUMBER	8,337	7,538	10.6%	9,122	-8.6%
MALAYSIAN PALM SWAP	0	0	-	0	-
MILK	26,244	22,761	15.3%	24,376	7.7%
MINI CORN	10,198	8,222	24.0%	8,097	25.9%
MINI SOYBEAN	21,050	18,586	13.3%	15,294	37.6%
MINI WHEAT	2,808	4,311	-34.9%	2,235	25.6%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	9,393	9,592	-2.1%	9,526	-1.4%
OATS	3,998	3,987	0.3%	4,361	-8.3%
OTC SP GSCI ER SWAP	56,430	38,449	46.8%	58,917	-4.2%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOUT	182	596	-69.5%	172	5.8%
ROUGH RICE	9,426	11,069	-14.8%	9,294	1.4%
SOYBEAN	864,381	793,392	8.9%	830,794	4.0%
SOYBEAN MEAL	532,052	468,649	13.5%	526,459	1.1%
SOYBEAN OIL	520,160	424,346	22.6%	536,189	-3.0%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-
USD CRUDE PALM OIL	40,004	48,509	-17.5%	48,771	-18.0%
WHEAT	1,650	1,225	34.7%	1,550	6.5%

Ag Products Options

AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
AUG-NOV SOYBEAN 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 SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
Ag Products Options					
BLOCK CHEESE	3,542	2,121	67.0%	3,827	-7.4%
BLOOMBERG COMMOD INDEX O	5	0	-	0	-
BUTTER CS	10,541	8,701	21.1%	9,923	6.2%
CASH-SETTLED CHEESE	19,319	31,845	-39.3%	17,928	7.8%
CAT EURO SEASONAL STRIP	6,500	0	-	1,000	550.0%
CATTLE	392,658	290,623	35.1%	358,988	9.4%
CDD SEASONAL STRIP	44,500	31,000	43.5%	51,500	-13.6%
CDD WEATHER	12,500	53,000	-76.4%	36,000	-65.3%
CHI WHEAT	246,679	310,876	-20.7%	195,463	26.2%
CLASS IV MILK	28,196	35,897	-21.5%	28,580	-1.3%
CORN	1,249,517	1,256,778	-0.6%	1,058,161	18.1%
CORN NEARBY+2 CAL SPRD	13,725	12,262	11.9%	8,865	54.8%
DEC-DEC CORN CAL SPRD	4,155	2,543	63.4%	4,105	1.2%
DEC-JUL SOYBEAN MEAL CSO	100	210	-52.4%	100	0.0%
DEC-JULY CORN CAL SPRD	17,316	12,456	39.0%	13,666	26.7%
DEC-JULY WHEAT CAL SPRD	0	80	-100.0%	0	-
DRY WHEY	709	1,448	-51.0%	1,019	-30.4%
FEEDER CATTLE	66,303	61,534	7.8%	73,790	-10.1%
FERTILIZER PRODUCTS	225	0	-	160	40.6%
HDD EURO SEASONAL STRIP	0	28,000	-100.0%	0	-
HDD SEASONAL STRIP	20,850	47,500	-56.1%	8,000	160.6%
HDD WEATHER	10,500	18,025	-41.7%	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	403,959	379,821	6.4%	316,933	27.5%
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	300	6,854	-95.6%	300	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	25	4,320	-99.4%	0	-
KC WHEAT	44,671	47,061	-5.1%	37,771	18.3%
LUMBER	268	1,051	-74.5%	210	27.6%
LV CATL CSO	800	0	-	1,250	-36.0%
MAR-JULY CORN CAL SPRD	0	7,442	-100.0%	0	-
MAR-JULY SOYBEAN CAL SPRD	4,200	100	4,100.0%	2,900	44.8%
MAR-JULY WHEAT CAL SPRD	2,000	0	-	0	-
MILK	83,139	81,936	1.5%	79,112	5.1%
MLK MID OPTIONS	13	11	18.2%	15	-13.3%
NFD MILK	15,416	18,463	-16.5%	14,299	7.8%
NOV-JULY SOYBEAN CAL SPRD	2,465	950	159.5%	2,465	0.0%
NOV-MAR SOYBEAN CSO	7,648	3,244	135.8%	7,648	0.0%
OATS	353	764	-53.8%	276	27.9%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
PORK CUTOUT	0	104	-100.0%	0	-
ROUGH RICE	1,976	2,476	-20.2%	1,737	13.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	935,064	699,718	33.6%	731,252	27.9%
SOYBEAN CRUSH	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 SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
Ag Products Options					
SOYBEAN MEAL	180,654	151,563	19.2%	158,487	14.0%
SOYBEAN OIL	181,128	160,834	12.6%	175,708	3.1%
SOYBN NEARBY+2 CAL SPRD	6,600	2,879	129.2%	6,500	1.5%
SOYMEAL NEARBY+2 CAL SPRD	0	800	-100.0%	100	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	2,050	-100.0%
WHEAT	251	389	-35.5%	3	8,266.7%
WHEAT-CORN ICSCO	0	65	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	495	730	-32.2%	170	191.2%
TOTAL FUTURES GROUP					
Interest Rate Futures	36,432,955	31,797,872	14.6%	36,186,054	0.7%
Equity Index Futures	4,567,920	4,329,147	5.5%	4,779,610	-4.4%
Metals Futures	1,217,521	1,029,805	18.2%	1,165,199	4.5%
Energy Futures	6,913,762	6,467,375	6.9%	6,997,085	-1.2%
FX Futures	2,049,420	2,138,500	-4.2%	2,413,794	-15.1%
Ag Products Futures	5,188,159	4,766,518	8.8%	5,036,143	3.0%
TOTAL FUTURES	56,369,737	50,529,217	11.6%	56,577,885	-0.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	42,445,450	40,505,377	4.8%	47,060,103	-9.8%
Equity Index Options	6,347,604	5,732,700	10.7%	7,198,460	-11.8%
Metals Options	1,548,939	1,071,862	44.5%	1,493,043	3.7%
Energy Options	7,273,513	6,077,609	19.7%	7,918,970	-8.2%
FX Options	818,687	706,672	15.9%	924,006	-11.4%
Ag Products Options	4,019,265	3,776,474	6.4%	3,410,261	17.9%
TOTAL OPTIONS	62,453,458	57,870,694	7.9%	68,004,843	-8.2%
TOTAL COMBINED					
Interest Rate	78,878,405	72,303,249	9.1%	83,246,157	-5.2%
Equity Index	10,915,524	10,061,847	8.5%	11,978,070	-8.9%
Metals	2,766,460	2,101,667	31.6%	2,658,242	4.1%
Energy	14,187,275	12,544,984	13.1%	14,916,055	-4.9%
FX	2,868,107	2,845,172	0.8%	3,337,800	-14.1%
Ag Products	9,207,424	8,542,992	7.8%	8,446,404	9.0%
GRAND TOTAL	118,823,195	108,399,911	9.6%	124,582,728	-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.