



CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2024 | Open Interest OCT 2023 | % CHG | Open Interest SEP 2024 | % CHG |
|----------------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Interest Rate Futures | | | | | |
| 10-YR Eris LIBOR | 0 | 0 | - | 0 | - |
| 10-YR Eris SOFR | 129,189 | 66,533 | 94.2% | 134,161 | -3.7% |
| 10-YR MAC LIBOR | 0 | 0 | - | 0 | - |
| 10-YR MAC SOFR | 0 | 0 | - | 0 | - |
| 10-YR NOTE | 4,566,438 | 4,691,536 | -2.7% | 4,952,163 | -7.8% |
| 10Y YIELD | 5,008 | 3,413 | 46.7% | 2,520 | 98.7% |
| 13-Week U.S. T-Bill Futures | 2,123 | 3,771 | -43.7% | 5,375 | -60.5% |
| 15-YR Eris LIBOR | 0 | 0 | - | 0 | - |
| 1-MONTH EURODOLLAR | 0 | 0 | - | 0 | - |
| 1-YR Eris BSBY | 0 | 0 | - | 0 | - |
| 1-YR Eris SOFR | 4,642 | 7,303 | -36.4% | 5,994 | -22.6% |
| 20-YR BOND | 0 | 35 | -100.0% | 0 | - |
| 2-YR Eris LIBOR | 0 | 0 | - | 0 | - |
| 2-YR Eris SOFR | 37,653 | 17,708 | 112.6% | 26,714 | 40.9% |
| 2-YR NOTE | 4,503,100 | 4,188,473 | 7.5% | 4,461,447 | 0.9% |
| 2Y YIELD | 714 | 585 | 22.1% | 409 | 74.6% |
| 30-Year UMBS TBA Futures - 2.5% | 0 | 0 | - | 0 | - |
| 30-Year UMBS TBA Futures - 3.0% | 133 | 93 | 43.0% | 50 | 166.0% |
| 30-Year UMBS TBA Futures - 3.5% | 130 | 61 | 113.1% | 110 | 18.2% |
| 30-Year UMBS TBA Futures - 4.0% | 156 | 139 | 12.2% | 100 | 56.0% |
| 30-Year UMBS TBA Futures - 4.5% | 310 | 175 | 77.1% | 560 | -44.6% |
| 30-Year UMBS TBA Futures - 5.0% | 836 | 263 | 217.9% | 881 | -5.1% |
| 30-Year UMBS TBA Futures - 5.5% | 2,687 | 421 | 538.2% | 3,394 | -20.8% |
| 30-Year UMBS TBA Futures - 6.0% | 390 | 1,087 | -64.1% | 1,285 | -69.6% |
| 30-YR BOND | 1,871,856 | 1,377,938 | 35.8% | 1,747,678 | 7.1% |
| 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 | 3 | 259 | -98.8% | 0 | - |
| 3-YR Eris BSBY | 0 | 0 | - | 0 | - |
| 3-YR Eris LIBOR | 0 | 0 | - | 0 | - |
| 3-YR Eris SOFR | 13,389 | 13,422 | -0.2% | 13,340 | 0.4% |
| 3-YR NOTE | 9,520 | 10,695 | -11.0% | 9,912 | -4.0% |
| 4-YR Eris LIBOR | 0 | 0 | - | 0 | - |
| 4-YR Eris SOFR | 15,015 | 5,885 | 155.1% | 17,509 | -14.2% |
| 5-YR Eris LIBOR | 0 | 0 | - | 0 | - |
| 5-YR Eris SOFR | 98,402 | 29,123 | 237.9% | 91,757 | 7.2% |
| 5-YR MAC LIBOR | 0 | 0 | - | 0 | - |
| 5-YR MAC SOFR | 0 | 0 | - | 0 | - |
| 5-YR NOTE | 6,195,313 | 5,746,137 | 7.8% | 6,389,190 | -3.0% |
| 5Y YIELD | 0 | 2 | -100.0% | 1 | -100.0% |
| 7-YR Eris LIBOR | 0 | 0 | - | 0 | - |
| 7-YR Eris SOFR | 15,998 | 16,008 | -0.1% | 15,569 | 2.8% |
| BBG Duration-Hedged Credit Index | 330 | 0 | - | 337 | -2.1% |
| BBG HY Credit Index | 158 | 0 | - | 98 | 61.2% |
| BBG IG Credit Index | 359 | 0 | - | 385 | -6.8% |
| BSBY 3-MONTH FUTURES | 0 | 2,982 | -100.0% | 216 | -100.0% |
| ESTR | 65,660 | 21,611 | 203.8% | 59,029 | 11.2% |
| ESTR Basis Spread Futures | 1,412 | 909 | 55.3% | 1,374 | 2.8% |
| EURODOLLARS | 0 | 0 | - | 0 | - |

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| Interest Rate Futures | | | | | |
| FED FUND | 2,241,583 | 2,028,290 | 10.5% | 2,296,937 | -2.4% |
| FTIE | 118 | 232 | -49.1% | 173 | -31.8% |
| MICRO ULTRA 10-YEAR NOTE | 695 | 0 | - | 381 | 82.4% |
| MICRO ULTRA T-BOND | 804 | 0 | - | 688 | 16.9% |
| SOFR | 11,688,816 | 11,557,491 | 1.1% | 12,340,314 | -5.3% |
| SONIA | 69 | 2,206 | -96.9% | 36 | 91.7% |
| UBSBM | 253 | 40 | 532.5% | 500 | -49.4% |
| Ultra 10-Year Note | 2,200,284 | 2,012,883 | 9.3% | 2,128,813 | 3.4% |
| ULTRA T-BOND | 1,769,864 | 1,560,619 | 13.4% | 1,721,282 | 2.8% |
| Interest Rate Options | | | | | |
| 10-YR NOTE | 4,110,585 | 2,759,025 | 49.0% | 2,498,881 | 64.5% |
| 2-YR NOTE | 199,635 | 291,263 | -31.5% | 241,023 | -17.2% |
| 30-YR BOND | 978,528 | 691,891 | 41.4% | 538,555 | 81.7% |
| 5-YR NOTE | 1,071,823 | 1,173,294 | -8.6% | 934,792 | 14.7% |
| EURODOLLARS | 0 | 0 | - | 0 | - |
| EURO MIDCURVE | 0 | 0 | - | 0 | - |
| FED FUND | 0 | 0 | - | 0 | - |
| SOFR | 32,151,941 | 33,082,601 | -2.8% | 31,233,260 | 2.9% |
| SOFR MIDCURVE | 7,529,203 | 6,840,934 | 10.1% | 6,990,374 | 7.7% |
| SOFR MISCURVE | 0 | 0 | - | 0 | - |
| Ultra 10-Year Note | 12,689 | 13,183 | -3.7% | 3,100 | 309.3% |
| ULTRA 10-YEAR NOTE | 0 | 0 | - | 0 | - |
| ULTRA T-BOND | 12,559 | 11,065 | 13.5% | 5,465 | 129.8% |

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| Equity Index Futures | | | | | |
| MICRO ETHER | 41,183 | 16,495 | 149.7% | 35,248 | 16.8% |
| MICRO MINI \$5 DOW | 23,526 | 25,224 | -6.7% | 14,109 | 66.7% |
| NASDAQ-100 VOLATILITY | 0 | 0 | - | 0 | - |
| NASDAQ BIOTECH SECTOR | 86 | 9 | 855.6% | 86 | 0.0% |
| Nearby BTIC+ | 0 | 0 | - | 0 | - |
| NIKKEI 225 (\$) STOCK | 10,378 | 14,806 | -29.9% | 10,482 | -1.0% |
| NIKKEI 225 (YEN) STOCK | 39,914 | 54,581 | -26.9% | 37,123 | 7.5% |
| PHLX SEMICONDUCTOR SECTO | 1,888 | 2,278 | -17.1% | 1,162 | 62.5% |
| S&P 500 | 66,916 | 87,037 | -23.1% | 66,542 | 0.6% |
| S&P 500 ANNUAL DIVIDEND IND | 344,830 | 246,086 | 40.1% | 327,201 | 5.4% |
| S&P 500 QUARLY DIVIDEND IND | 35,355 | 43,161 | -18.1% | 32,305 | 9.4% |
| S&P 600 SMALLCAP EMINI | 728 | 787 | -7.5% | 671 | 8.5% |
| S&P BIOTECHNOLOGY SECTOR | 629 | 357 | 76.2% | 652 | -3.5% |
| S&P COMMUNICATION SERVICE | 11,003 | 7,791 | 41.2% | 10,701 | 2.8% |
| S&P CONSUMER DISCRETIONAR | 4,633 | 6,797 | -31.8% | 4,902 | -5.5% |
| S&P CONSUMER STAPLES SECT | 25,032 | 21,899 | 14.3% | 22,724 | 10.2% |
| S&P ENERGY SECTOR | 14,753 | 29,770 | -50.4% | 14,999 | -1.6% |
| S&P FINANCIAL SECTOR | 52,606 | 35,731 | 47.2% | 47,786 | 10.1% |
| S&P HEALTH CARE SECTOR | 12,512 | 12,792 | -2.2% | 11,954 | 4.7% |
| S&P INDUSTRIAL SECTOR | 9,570 | 14,057 | -31.9% | 7,918 | 20.9% |
| S&P MATERIALS SECTOR | 7,867 | 19,853 | -60.4% | 7,576 | 3.8% |
| S&P OIL & GAS EXPLORATION A | 45 | 676 | -93.3% | 13 | 246.2% |
| S&P REAL ESTATE SECTOR | 7,066 | 7,233 | -2.3% | 8,847 | -20.1% |
| S&P REGIONAL BANKS SECTOR | 2,104 | 1,649 | 27.6% | 1,069 | 96.8% |
| S&P RETAIL SECTOR | 1,552 | 298 | 420.8% | 1,312 | 18.3% |
| S&P TECHNOLOGY SECTOR | 13,371 | 11,655 | 14.7% | 12,867 | 3.9% |
| S&P UTILITIES SECTOR | 27,326 | 34,539 | -20.9% | 30,189 | -9.5% |
| TOPIX (USD) | 0 | 0 | - | 0 | - |
| TOPIX (YEN) | 373 | 38 | 881.6% | 373 | 0.0% |
| WATER INDEX FUTURES | 0 | 2 | -100.0% | 0 | - |
| Equity Index Options | | | | | |
| BITCOIN OPTIONS | 5,710 | 6,921 | -17.5% | 3,565 | 60.2% |
| DJIA | 0 | 0 | 0.0% | 0 | 0.0% |
| E-mini (\$5) Dow | 735 | 175 | 320.0% | 259 | 183.8% |
| E-MINI NASDAQ 100 | 168,070 | 219,754 | -23.5% | 166,634 | 0.9% |
| E-MINI RUSSELL 2000 | 74,966 | 35,609 | 110.5% | 59,566 | 25.9% |
| E-MINI S&P500 | 6,071,200 | 6,077,948 | -0.1% | 5,765,387 | 5.3% |
| ETHER OPTIONS | 1,292 | 3,872 | -66.6% | 1,387 | -6.8% |
| EVENT CONTRACT S&P 500 | 0 | 0 | 0.0% | 0 | 0.0% |
| MICRO BITCOIN | 12,746 | 6,390 | 99.5% | 9,014 | 41.4% |
| MICRO E-MINI NASDAQ 100 | 30,748 | 7,173 | 328.7% | 21,602 | 42.3% |
| Micro E-mini S&P 500 | 210,979 | 140,813 | 49.8% | 204,147 | 3.3% |
| MICRO ETHER | 10,009 | 16,100 | -37.8% | 8,720 | 14.8% |
| S&P 500 | 116,173 | 0 | - | 107,323 | 8.2% |

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| Metals Futures | | | | | |
| ALUMINUM | 54,043 | 61,355 | -11.9% | 53,872 | 0.3% |
| COBALT METAL FUTURES | 17,640 | 19,330 | -8.7% | 18,060 | -2.3% |
| COMEX COPPER | 245,949 | 222,566 | 10.5% | 237,285 | 3.7% |
| COMEX E-Mini GOLD | 1,306 | 1,132 | 15.4% | 1,146 | 14.0% |
| COMEX E-Mini SILVER | 1,034 | 426 | 142.7% | 1,336 | -22.6% |
| COMEX GOLD | 568,592 | 475,808 | 19.5% | 528,392 | 7.6% |
| COMEX MINY COPPER | 319 | 378 | -15.6% | 257 | 24.1% |
| COMEX SILVER | 155,148 | 126,549 | 22.6% | 144,664 | 7.2% |
| COPPER | 15,533 | 11,912 | 30.4% | 13,113 | 18.5% |
| FERROUS PRODUCTS | 4,041 | 4,091 | -1.2% | 1,533 | 163.6% |
| GOLD | 954 | 417 | 128.8% | 843 | 13.2% |
| HOT ROLLED COIL STEEL FUTU | 11,856 | 6,405 | 85.1% | 10,359 | 14.5% |
| IRON ORE CHINA | 100 | 1,158 | -91.4% | 283 | -64.7% |
| LITHIUM CARBONATE FUTURES | 1,487 | 0 | - | 1,197 | 24.2% |
| METALS | 32,861 | 9,943 | 230.5% | 32,810 | 0.2% |
| MICRO GOLD | 54,231 | 31,025 | 74.8% | 47,268 | 14.7% |
| MOLYBDENUM OXIDE FUTURES | 730 | 600 | 21.7% | 1,031 | -29.2% |
| NYMEX HOT ROLLED STEEL | 27,819 | 17,963 | 54.9% | 23,575 | 18.0% |
| NYMEX PLATINUM | 86,366 | 74,768 | 15.5% | 73,022 | 18.3% |
| PALLADIUM | 17,714 | 22,943 | -22.8% | 18,318 | -3.3% |
| SILVER | 12,563 | 8,664 | 45.0% | 9,007 | 39.5% |
| SPODUMENE | 39 | 0 | - | 0 | - |
| URANIUM | 150 | 1 | 14,900.0% | 150 | 0.0% |
| Metals Options | | | | | |
| ALUMINUM | 708 | 1,148 | -38.3% | 3,671 | -80.7% |
| COMEX COPPER | 200,566 | 92,678 | 116.4% | 222,786 | -10.0% |
| COMEX GOLD | 1,009,609 | 969,523 | 4.1% | 1,018,556 | -0.9% |
| COMEX SILVER | 176,139 | 113,304 | 55.5% | 164,958 | 6.8% |
| COPPER | 3,692 | 5,467 | -32.5% | 2,163 | 70.7% |
| GOLD | 75,044 | 36,597 | 105.1% | 66,312 | 13.2% |
| IRON ORE CHINA | 0 | 360 | -100.0% | 0 | - |
| NYMEX HOT ROLLED STEEL | 14,054 | 7,975 | 76.2% | 11,969 | 17.4% |
| NYMEX PLATINUM | 50,145 | 13,020 | 285.1% | 41,494 | 20.8% |
| PALLADIUM | 6,396 | 1,126 | 468.0% | 1,952 | 227.7% |
| SILVER | 17,107 | 7,358 | 132.5% | 15,078 | 13.5% |
| Energy Futures | | | | | |
| AEP-DAYTON HUB DAILY | 0 | 0 | - | 0 | - |
| ARGUS LLS VS. WTI (ARG) T | 2,835 | 4,810 | -41.1% | 2,180 | 30.0% |
| ARGUS PROPAN FAR EST INDE | 6,555 | 8,048 | -18.6% | 6,774 | -3.2% |
| ARGUS PROPAN(SAUDI ARAMC | 1,962 | 2,601 | -24.6% | 2,393 | -18.0% |
| BRENT BALMO SWAP | 0 | 0 | - | 0 | - |
| BRENT CALENDAR SWAP | 12,874 | 22,440 | -42.6% | 18,262 | -29.5% |
| BRENT FINANCIAL FUTURES | 10 | 220 | -95.5% | 10 | 0.0% |
| BRENT OIL LAST DAY | 157,561 | 139,933 | 12.6% | 134,639 | 17.0% |
| CAR VINTAGE | 8,024 | 21,959 | -63.5% | 8,854 | -9.4% |

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| Energy Futures | | | | | |
| CEU ENERGY | 1,152 | 107 | 976.6% | 12 | 9,500.0% |
| CHICAGO ETHANOL SWAP | 32,934 | 41,645 | -20.9% | 33,978 | -3.1% |
| CHICAGO ULSD PL VS HO SPR | 1,931 | 1,905 | 1.4% | 1,788 | 8.0% |
| CHICAGO UNL GAS PL VS RBO | 0 | 0 | - | 0 | - |
| CONWAY NATURAL GASOLINE (| 338 | 361 | -6.4% | 344 | -1.7% |
| CONWAY NORMAL BUTANE (OPI | 1,408 | 3,164 | -55.5% | 1,437 | -2.0% |
| CONWAY PROPANE 5 DECIMALS | 28,440 | 29,672 | -4.2% | 27,558 | 3.2% |
| CRUDE OIL | 0 | 0 | - | 0 | - |
| CRUDE OIL LAST DAY | 100 | 300 | -66.7% | 200 | -50.0% |
| CRUDE OIL OUTRIGHTS | 372,778 | 288,556 | 29.2% | 378,151 | -1.4% |
| CRUDE OIL PHY | 1,775,883 | 1,693,175 | 4.9% | 1,802,924 | -1.5% |
| CRUDE OIL SPRDS | 316,928 | 213,572 | 48.4% | 324,876 | -2.4% |
| 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 | 555 | -100.0% | 0 | - |
| DIESEL 10P BRG FOB RDM VS | 0 | 0 | - | 0 | - |
| DUBAI CRUDE OIL CALENDAR | 0 | 1,700 | -100.0% | 0 | - |
| DUTCH TTF NATURAL GAS CAL | 1,419 | 9,087 | -84.4% | 1,882 | -24.6% |
| EIA FLAT TAX ONHWAY DIESE | 2,134 | 1,872 | 14.0% | 1,888 | 13.0% |
| EMMISSIONS | 31 | 121 | -74.4% | 26 | 19.2% |
| ETHANOL | 0 | 0 | - | 0 | - |
| ETHANOL SWAP | 290 | 735 | -60.5% | 417 | -30.5% |
| ETHANOL T2 FOB ROTT INCL DU | 6,549 | 8,588 | -23.7% | 6,088 | 7.6% |
| EURO 3.5% FUEL OIL RDAM B | 0 | 0 | - | 0 | - |
| EURO GASOIL 10 CAL SWAP | 0 | 0 | - | 0 | - |
| EURO GASOIL 10PPM VS ICE | 0 | 90 | -100.0% | 0 | - |
| EUROPE 1% FUEL OIL NWE CA | 0 | 0 | - | 0 | - |
| EUROPE 3.5% FUEL OIL RDAM | 60 | 76 | -21.1% | 283 | -78.8% |
| EUROPEAN GASOIL (ICE) | 2,552 | 266 | 859.4% | 2,314 | 10.3% |
| EUROPEAN NAPHTHA BALMO | 0 | 0 | - | 85 | -100.0% |
| EUROPEAN NAPHTHA CRACK SP | 5,454 | 7,812 | -30.2% | 6,072 | -10.2% |
| EUROPE DATED BRENT SWAP | 0 | 0 | - | 0 | - |
| EUROPE NAPHTHA CALSWAP | 1,099 | 1,515 | -27.5% | 1,108 | -0.8% |
| EURO PROPANE CIF ARA SWA | 1,866 | 2,955 | -36.9% | 1,742 | 7.1% |
| FREIGHT MARKETS | 2,357 | 387 | 509.0% | 2,250 | 4.8% |
| FUEL OIL CRACK VS ICE | 0 | 9 | -100.0% | 48 | -100.0% |
| 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 | 1,153 | 967 | 19.2% | 979 | 17.8% |
| GAS EURO-BOB OXY NWE BARG | 6,074 | 6,548 | -7.2% | 6,024 | 0.8% |
| 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 | 1 | -100.0% | 0 | - |
| GASOIL 10PPM VS ICE SWAP | 3 | 12 | -75.0% | 4 | -25.0% |
| GASOIL CALENDAR SWAP | 45 | 59 | -23.7% | 68 | -33.8% |
| GASOIL CRACK SPREAD CALEN | 621 | 420 | 47.9% | 708 | -12.3% |
| GASOIL MINI CALENDAR SWAP | 933 | 499 | 87.0% | 912 | 2.3% |
| GERMAN POWER BASELOAD CA | 0 | 0 | - | 0 | - |
| GRP THREE ULSD(PLT)VS HEA | 9,961 | 5,597 | 78.0% | 7,705 | 29.3% |

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| Energy Futures | | | | | |
| GRP THREE UNL GS (PLT) VS | 2,835 | 4,751 | -40.3% | 1,755 | 61.5% |
| 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 | 18,482 | 13,097 | 41.1% | 18,058 | 2.3% |
| GULF COAST NO.6 FUEL OIL | 20,801 | 19,095 | 8.9% | 22,651 | -8.2% |
| GULF COAST ULSD CALENDAR | 2,164 | 1,939 | 11.6% | 1,915 | 13.0% |
| GULF COAST ULSD CRACK SPR | 0 | 0 | - | 0 | - |
| HEATING OIL BALMO CLNDR S | 0 | 79 | -100.0% | 0 | - |
| HEATING OIL CRCK SPRD BAL | 0 | 0 | - | 0 | - |
| HEATING OIL PHY | 416,785 | 299,928 | 39.0% | 421,221 | -1.1% |
| HENRY HUB FINANCIAL LAST | 0 | 0 | - | 0 | - |
| HENRY HUB SWAP | 318,801 | 402,862 | -20.9% | 327,560 | -2.7% |
| HTG OIL | 140 | 105 | 33.3% | 112 | 25.0% |
| ICE BRENT DUBAI SWAP | 0 | 75 | -100.0% | 0 | - |
| INDONESIAN COAL ICI4 | 0 | 0 | - | 0 | - |
| JAPAN C&F NAPHTHA CRACK S | 1,045 | 5 | 20,800.0% | 1,800 | -41.9% |
| JAPAN C&F NAPHTHA SWAP | 1,001 | 608 | 64.6% | 615 | 62.8% |
| JAPAN NAPHTHA BALMO SWAP | 0 | 0 | - | 0 | - |
| JET CIF NWE VS ICE | 60 | 252 | -76.2% | 84 | -28.6% |
| JET FUEL UP-DOWN BALMO CL | 1,225 | 1,325 | -7.5% | 155 | 690.3% |
| JKM LNG Futures | 0 | 30 | -100.0% | 0 | - |
| LA CARB DIESEL (OPIS) SWA | 591 | 240 | 146.3% | 508 | 16.3% |
| LA CARBOB GASOLINE(OPIS)S | 0 | 0 | - | 0 | - |
| LA JET (OPIS) SWAP | 3,235 | 825 | 292.1% | 2,815 | 14.9% |
| LLS (ARGUS) VS WTI SWAP | 60 | 411 | -85.4% | 80 | -25.0% |
| LTD NAT GAS | 371,272 | 349,700 | 6.2% | 349,152 | 6.3% |
| MARS (ARGUS) VS WTI SWAP | 0 | 0 | - | 0 | - |
| MARS (ARGUS) VS WTI TRD M | 9,515 | 4,427 | 114.9% | 11,190 | -15.0% |
| MCCLOSKEY ARA ARGS COAL | 2,627 | 6,300 | -58.3% | 3,377 | -22.2% |
| MCCLOSKEY RCH BAY COAL | 0 | 66 | -100.0% | 0 | - |
| MINI GAS EUROBOB OXY NWE A | 0 | 0 | - | 0 | - |
| MINI RBOB V. EBOBARG NWE BR | 0 | 0 | - | 0 | - |
| MINI RBOB V. EBOB(ARGUS) NW | 50 | 309 | -83.8% | 50 | 0.0% |
| MINY HTG OIL | 2 | 1 | 100.0% | 2 | 0.0% |
| MINY NATURAL GAS | 6,999 | 5,769 | 21.3% | 6,941 | 0.8% |
| MINY RBOB GAS | 0 | 1 | -100.0% | 0 | 0.0% |
| MINY WTI CRUDE OIL | 3,012 | 4,532 | -33.5% | 3,735 | -19.4% |
| MJC FUT | 30 | 60 | -50.0% | 30 | 0.0% |
| MNC FUT | 431 | 1,347 | -68.0% | 500 | -13.8% |
| MONT BELVIEU ETHANE 5 DECI | 56,791 | 51,684 | 9.9% | 57,618 | -1.4% |
| MONT BELVIEU ETHANE OPIS B | 150 | 1,230 | -87.8% | 100 | 50.0% |
| MONT BELVIEU LDH PROPANE 5 | 157,080 | 160,450 | -2.1% | 170,695 | -8.0% |
| MONT BELVIEU LDH PROPANE C | 1,359 | 2,679 | -49.3% | 1,385 | -1.9% |
| MONT BELVIEU NATURAL GASO | 34,061 | 32,095 | 6.1% | 32,920 | 3.5% |
| MONT BELVIEU NATURAL GASO | 776 | 590 | 31.5% | 768 | 1.0% |
| MONT BELVIEU NORMAL BUTAN | 64,752 | 73,094 | -11.4% | 70,087 | -7.6% |
| MONT BELVIEU NORMAL BUTAN | 609 | 1,424 | -57.2% | 338 | 80.2% |
| NATURAL GAS | 197,212 | 170,862 | 15.4% | 177,719 | 11.0% |
| NATURAL GAS PEN SWP | 136,091 | 127,608 | 6.6% | 141,083 | -3.5% |
| NATURAL GAS PHY | 1,758,610 | 1,186,140 | 48.3% | 1,496,377 | 17.5% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2024 | Open Interest OCT 2023 | % CHG | Open Interest SEP 2024 | % CHG |
|-----------------------------|---------------------------|---------------------------|---------|---------------------------|----------|
| Energy Futures | | | | | |
| NEPOOL INTR HUB 5MW D AH | 0 | 0 | - | 0 | - |
| NEW ENGLAND HUB PEAK DAIL | 0 | 0 | - | 0 | - |
| NEW YORK ETHANOL SWAP | 900 | 605 | 48.8% | 1,015 | -11.3% |
| 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 | 14,687 | 10,857 | 35.3% | 14,105 | 4.1% |
| NY HARBOR LOW SULPUR GAS | 0 | 0 | - | 0 | - |
| NY HARBOR RESIDUAL FUEL 1 | 0 | 0 | - | 0 | - |
| NYH NO 2 CRACK SPREAD CAL | 10,206 | 20,359 | -49.9% | 11,294 | -9.6% |
| NYISO ZONE G 5MW D AH PK | 0 | 0 | - | 0 | - |
| NY ULSD (ARGUS) VS HEATING | 1,033 | 3,256 | -68.3% | 933 | 10.7% |
| PETROCHEMICALS | 8,445 | 13,032 | -35.2% | 8,352 | 1.1% |
| PETRO CRCKS & SPRDS ASIA | 0 | 0 | - | 0 | - |
| PETRO CRCKS & SPRDS NA | 25,274 | 25,829 | -2.1% | 25,179 | 0.4% |
| PETRO CRK&SPRD EURO | 2,247 | 1,956 | 14.9% | 1,582 | 42.0% |
| PETROLEUM PRODUCTS | 3,754 | 6,334 | -40.7% | 3,849 | -2.5% |
| PETROLEUM PRODUCTS ASIA | 610 | 1,323 | -53.9% | 775 | -21.3% |
| PETRO OUTRIGHT EURO | 10,440 | 12,990 | -19.6% | 10,524 | -0.8% |
| PETRO OUTRIGHT NA | 4,461 | 5,651 | -21.1% | 2,109 | 111.5% |
| 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 | 2,583 | -100.0% | 0 | - |
| PLASTICS | 5,809 | 4,668 | 24.4% | 5,344 | 8.7% |
| PREMIUM UNLD 10P FOB MED | 0 | 0 | - | 0 | - |
| PROPANE NON-LDH MB (OPIS) B | 110 | 2,540 | -95.7% | 200 | -45.0% |
| PROPANE NON-LDH MT. BEL (OF | 32,978 | 60,763 | -45.7% | 34,716 | -5.0% |
| RBOB CALENDAR SWAP | 15,053 | 14,275 | 5.5% | 13,613 | 10.6% |
| RBOB CRACK SPREAD | 2,110 | 8,216 | -74.3% | 2,650 | -20.4% |
| RBOB CRACK SPREAD BALMO S | 0 | 0 | - | 0 | - |
| RBOB GAS | 78 | 78 | 0.0% | 60 | 30.0% |
| RBOB GASOLINE BALMO CLNDR | 578 | 136 | 325.0% | 2,325 | -75.1% |
| RBOB PHY | 361,930 | 314,818 | 15.0% | 321,500 | 12.6% |
| RBOB VS HEATING OIL SWAP | 225 | 105 | 114.3% | 225 | 0.0% |
| SINGAPORE 180CST BALMO | 0 | 0 | - | 0 | - |
| SINGAPORE 380CST BALMO | 0 | 0 | - | 0 | - |
| SINGAPORE 380CST FUEL OIL | 830 | 494 | 68.0% | 1,035 | -19.8% |
| SINGAPORE FUEL 180CST CAL | 15 | 23 | -34.8% | 7 | 114.3% |
| SINGAPORE FUEL OIL 180 CS | 0 | 0 | - | 0 | - |
| SINGAPORE FUEL OIL SPREAD | 0 | 9 | -100.0% | 0 | - |
| SINGAPORE GASOIL | 337 | 320 | 5.3% | 446 | -24.4% |
| SINGAPORE GASOIL CALENDAR | 104 | 132 | -21.2% | 146 | -28.8% |
| SINGAPORE GASOIL SWAP | 1 | 348 | -99.7% | 1 | 0.0% |
| SINGAPORE GASOIL VS ICE | 0 | 561 | -100.0% | 0 | - |
| SINGAPORE JET KERO GASOIL | 0 | 543 | -100.0% | 0 | - |
| SINGAPORE JET KEROSENE SW | 0 | 0 | - | 0 | - |
| SINGAPORE MOGAS 92 UNLEAD | 0 | 0 | - | 0 | - |
| SINGAPORE MOGAS 92 UNLEAD | 600 | 100 | 500.0% | 25 | 2,300.0% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2024 | Open Interest OCT 2023 | % CHG | Open Interest SEP 2024 | % CHG |
|---------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Energy Futures | | | | | |
| TC2 ROTTERDAM TO USAC 37K | 0 | 72 | -100.0% | 0 | - |
| TC5 RAS TANURA TO YOKOHAM | 0 | 30 | -100.0% | 0 | - |
| TD3 MEG TO JAPAN 250K MT | 765 | 1,455 | -47.4% | 820 | -6.7% |
| ULSD UP-DOWN BALMO SWP | 10,530 | 2,324 | 353.1% | 2,680 | 292.9% |
| UP DOWN GC ULSD VS NMX HO | 53,507 | 33,348 | 60.5% | 48,662 | 10.0% |
| WTI-BRENT BULLET SWAP | 252 | 0 | - | 252 | 0.0% |
| WTI-BRENT CALENDAR SWAP | 137,158 | 168,407 | -18.6% | 129,712 | 5.7% |
| WTI CALENDAR | 156,481 | 164,257 | -4.7% | 144,470 | 8.3% |
| WTI MIDLAND CRUDE OIL | 380 | 340 | 11.8% | 760 | -50.0% |
| WTS (ARGUS) VS WTI SWAP | 13,812 | 27,565 | -49.9% | 15,363 | -10.1% |
| WTS (ARGUS) VS WTI TRD MT | 375 | 469 | -20.0% | 450 | -16.7% |

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CME Group Exchange Open Interest Report - Monthly

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|-----------------------------|---------------------------|---------------------------|----------|---------------------------|---------|
| Energy Options | | | | | |
| BRENT CALENDAR SWAP | 1,359 | 2,830 | -52.0% | 1,786 | -23.9% |
| BRENT CRUDE OIL 1 M CSO | 52,450 | 10,000 | 424.5% | 54,925 | -4.5% |
| BRENT OIL LAST DAY | 24,182 | 15,337 | 57.7% | 27,770 | -12.9% |
| COAL API2 INDEX | 350 | 460 | -23.9% | 350 | 0.0% |
| CRUDE OIL 1MO | 134,930 | 201,650 | -33.1% | 116,850 | 15.5% |
| CRUDE OIL APO | 286,457 | 197,361 | 45.1% | 237,012 | 20.9% |
| CRUDE OIL OUTRIGHTS | 0 | 0 | 0.0% | 0 | 0.0% |
| CRUDE OIL PHY | 2,678,757 | 2,566,924 | 4.4% | 2,495,061 | 7.4% |
| ELEC FINSETTLED | 0 | 0 | - | 0 | - |
| ETHANOL SWAP | 4,714 | 7,103 | -33.6% | 5,730 | -17.7% |
| FREIGHT MARKETS | 0 | 0 | - | 0 | - |
| HEATING OIL CRK SPD AVG PRI | 0 | 0 | - | 0 | - |
| HEATING OIL PHY | 46,596 | 22,279 | 109.1% | 34,239 | 36.1% |
| HENRY HUB FINANCIAL LAST | 156,111 | 106,271 | 46.9% | 153,319 | 1.8% |
| HO 1 MONTH CLNDR OPTIONS | 2,650 | 8,850 | -70.1% | 4,900 | -45.9% |
| LLS CRUDE OIL | 12,450 | 3,475 | 258.3% | 10,350 | 20.3% |
| MCCLOSKEY ARA ARGS COAL | 0 | 0 | - | 0 | - |
| NATURAL GAS | 3,830 | 41 | 9,241.5% | 1,753 | 118.5% |
| NATURAL GAS 1 M CSO FIN | 151,385 | 125,453 | 20.7% | 125,575 | 20.6% |
| NATURAL GAS 2 M CSO FIN | 2,500 | 1,000 | 150.0% | 300 | 733.3% |
| NATURAL GAS 3 M CSO FIN | 55,250 | 3,000 | 1,741.7% | 11,000 | 402.3% |
| NATURAL GAS 5 M CSO FIN | 0 | 0 | - | 0 | - |
| NATURAL GAS 6 M CSO FIN | 34,950 | 350 | 9,885.7% | 29,650 | 17.9% |
| NATURAL GAS OPT | 0 | 0 | - | 0 | - |
| NATURAL GAS OPTION ON CALE | 8,704 | 224 | 3,785.7% | 8,584 | 1.4% |
| NATURAL GAS PHY | 3,680,719 | 2,965,676 | 24.1% | 3,509,441 | 4.9% |
| NY HARBOR HEAT OIL SWP | 38,412 | 14,839 | 158.9% | 38,996 | -1.5% |
| PETROCHEMICALS | 1,732 | 1,446 | 19.8% | 1,570 | 10.3% |
| PETRO OUTRIGHT NA | 0 | 60 | -100.0% | 0 | - |
| PJM WES HUB PEAK CAL MTH | 0 | 0 | - | 0 | - |
| RBOB 1MO CAL SPD OPTIONS | 0 | 0 | - | 50 | -100.0% |
| RBOB CALENDAR SWAP | 633 | 72 | 779.2% | 308 | 105.5% |
| RBOB PHY | 3,429 | 380 | 802.4% | 3,129 | 9.6% |
| SHORT TERM | 0 | 0 | - | 0 | - |
| SHORT TERM NATURAL GAS | 0 | 0 | 0.0% | 0 | - |
| WTI-BRENT BULLET SWAP | 136,700 | 144,715 | -5.5% | 119,275 | 14.6% |
| WTI CRUDE OIL 1 M CSO FI | 355,205 | 160,355 | 121.5% | 281,590 | 26.1% |
| FX Futures | | | | | |
| AD/CD CROSS RATES | 6 | 0 | - | 0 | - |
| AD/JY CROSS RATES | 908 | 656 | 38.4% | 471 | 92.8% |
| AD/NE CROSS RATES | 4,306 | 9,499 | -54.7% | 495 | 769.9% |
| AUSTRALIAN DOLLAR | 183,229 | 196,866 | -6.9% | 191,161 | -4.1% |
| BP/JY CROSS RATES | 1,776 | 2,167 | -18.0% | 1,451 | 22.4% |
| BP/SF CROSS RATES | 2,119 | 2,024 | 4.7% | 3,371 | -37.1% |
| BRAZIL REAL | 69,118 | 67,068 | 3.1% | 75,518 | -8.5% |
| BRITISH POUND | 223,330 | 229,991 | -2.9% | 260,343 | -14.2% |
| CANADIAN DOLLAR | 342,929 | 198,528 | 72.7% | 213,872 | 60.3% |

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CME Group Exchange Open Interest Report - Monthly

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|------------------------|---------------------------|---------------------------|----------|---------------------------|--------|
| FX Futures | | | | | |
| CD/JY CROSS RATES | 82 | 45 | 82.2% | 77 | 6.5% |
| CHILEAN PESO | 0 | 0 | - | 0 | - |
| CHINESE RENMINBI (CNH) | 3,649 | 7,090 | -48.5% | 3,401 | 7.3% |
| CZECK KORUNA (EC) | 20 | 0 | - | 18 | 11.1% |
| CZECK KORUNA (US) | 7 | 12 | -41.7% | 8 | -12.5% |
| EC/AD CROSS RATES | 2,799 | 4,617 | -39.4% | 2,783 | 0.6% |
| EC/CD CROSS RATES | 4,438 | 4,096 | 8.3% | 4,379 | 1.3% |
| EC/NOK CROSS RATES | 1,020 | 1,661 | -38.6% | 937 | 8.9% |
| EC/SEK CROSS RATES | 1,891 | 5,135 | -63.2% | 1,424 | 32.8% |
| EFX/BP CROSS RATES | 32,081 | 30,755 | 4.3% | 30,795 | 4.2% |
| EFX/JY CROSS RATES | 13,937 | 17,803 | -21.7% | 12,791 | 9.0% |
| EFX/SF CROSS RATES | 11,036 | 10,161 | 8.6% | 9,889 | 11.6% |
| E-MICRO USD/CAD | 0 | 43 | -100.0% | 0 | - |
| E-MICRO USD/CHF | 0 | 47 | -100.0% | 0 | - |
| E-MICRO USD/JPY | 0 | 378 | -100.0% | 0 | - |
| E-MINI EURO FX | 10,071 | 9,993 | 0.8% | 10,118 | -0.5% |
| E-MINI JAPANESE YEN | 2,279 | 1,801 | 26.5% | 1,528 | 49.1% |
| EURO FX | 659,417 | 694,962 | -5.1% | 678,850 | -2.9% |
| HUNGARIAN FORINT (EC) | 95 | 5 | 1,800.0% | 79 | 20.3% |
| HUNGARIAN FORINT (US) | 20 | 0 | - | 37 | -45.9% |
| INDIAN RUPEE | 1,208 | 1,610 | -25.0% | 1,519 | -20.5% |
| JAPANESE YEN | 229,957 | 277,272 | -17.1% | 202,374 | 13.6% |
| KOREAN WON | 125 | 68 | 83.8% | 77 | 62.3% |
| MEXICAN PESO | 153,880 | 199,078 | -22.7% | 139,781 | 10.1% |
| MICRO AUD/USD | 8,645 | 5,835 | 48.2% | 4,931 | 75.3% |
| MICRO CAD/USD | 4,932 | 5,296 | -6.9% | 2,954 | 67.0% |
| MICRO CHF/USD | 3,016 | 2,640 | 14.2% | 2,144 | 40.7% |
| MICRO EUR/USD | 17,184 | 16,671 | 3.1% | 12,556 | 36.9% |
| MICRO GBP/USD | 3,413 | 4,653 | -26.6% | 3,253 | 4.9% |
| MICRO INR/USD | 6 | 5 | 20.0% | 6 | 0.0% |
| MICRO JPY/USD | 216 | 0 | - | 383 | -43.6% |
| MICRO USD/CNH | 0 | 0 | - | 0 | - |
| NEW ZEALND DOLLAR | 61,617 | 57,676 | 6.8% | 60,020 | 2.7% |
| NKR/USD CROSS RATE | 6,265 | 1,119 | 459.9% | 4,981 | 25.8% |
| POLISH ZLOTY (EC) | 123 | 54 | 127.8% | 143 | -14.0% |
| POLISH ZLOTY (US) | 1,987 | 201 | 888.6% | 1,934 | 2.7% |
| RMB USD | 0 | 0 | - | 0 | - |
| RUSSIAN RUBLE | 0 | 0 | - | 0 | - |
| S.AFRICAN RAND | 39,681 | 13,650 | 190.7% | 41,482 | -4.3% |
| SF/JY CROSS RATES | 463 | 1,221 | -62.1% | 479 | -3.3% |
| SHEKEL | 67 | 95 | -29.5% | 40 | 67.5% |
| SKR/USD CROSS RATES | 6,682 | 966 | 591.7% | 4,702 | 42.1% |
| SWISS FRANC | 78,427 | 56,353 | 39.2% | 61,813 | 26.9% |
| TURKISH LIRA | 52 | 52 | 0.0% | 52 | 0.0% |
| USDZAR | 0 | 25 | -100.0% | 0 | - |

FX Options

| | | | | | |
|---------------------------|----|----|--------|-----|--------|
| AUD/USD MONDAY OPTION WEE | 17 | 79 | -78.5% | 110 | -84.5% |
| AUD/USD MONDAY OPTION WEE | 5 | 0 | - | 2 | 150.0% |

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|----------------------------|---------------------------|---------------------------|-----------|---------------------------|----------|
| FX Options | | | | | |
| AUD/USD MONDAY OPTION WEE | 434 | 0 | - | 313 | 38.7% |
| AUD/USD MONDAY OPTION WEE | 154 | 0 | - | 0 | - |
| AUD/USD MONDAY OPTION WEE | 0 | 0 | 0.0% | 0 | 0.0% |
| AUD/USD MONTHLY OPTIONS | 108,254 | 51,893 | 108.6% | 67,450 | 60.5% |
| AUD/USD THURSDAY WKLY OPT | 1 | 2 | -50.0% | 36 | -97.2% |
| 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 THURSDAY WKLY OPT | 0 | 0 | - | 0 | - |
| AUD/USD TUESDAY WKLY OPT | 190 | 55 | 245.5% | 749 | -74.6% |
| AUD/USD TUESDAY WKLY OPT | 0 | 0 | - | 0 | - |
| AUD/USD TUESDAY WKLY OPT | 0 | 0 | - | 0 | - |
| AUD/USD TUESDAY WKLY OPT | 0 | 0 | - | 0 | - |
| AUD/USD TUESDAY WKLY OPT | 0 | 0 | 0.0% | 0 | - |
| AUD/USD WKLY FRIDAY OPTION | 1,932 | 27 | 7,055.6% | 71 | 2,621.1% |
| AUD/USD WKLY FRIDAY OPTION | 0 | 791 | -100.0% | 892 | -100.0% |
| AUD/USD WKLY FRIDAY OPTION | 2,091 | 593 | 252.6% | 1,638 | 27.7% |
| AUD/USD WKLY FRIDAY OPTION | 844 | 599 | 40.9% | 913 | -7.6% |
| AUD/USD WKLY FRIDAY OPTION | 303 | 0 | - | 0 | - |
| AUD/USD WKLY WED OPTIONS - | 1,398 | 33 | 4,136.4% | 1,583 | -11.7% |
| AUD/USD WKLY WED OPTIONS - | 0 | 97 | -100.0% | 129 | -100.0% |
| AUD/USD WKLY WED OPTIONS - | 121 | 1 | 12,000.0% | 53 | 128.3% |
| AUD/USD WKLY WED OPTIONS - | 0 | 1 | -100.0% | 94 | -100.0% |
| AUD/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| BRL/USD MONTHLY OPTIONS | 0 | 60 | -100.0% | 0 | - |
| CAD/USD MONDAY OPTIONS WE | 185 | 26 | 611.5% | 245 | -24.5% |
| CAD/USD MONDAY OPTIONS WE | 23 | 153 | -85.0% | 55 | -58.2% |
| CAD/USD MONDAY OPTIONS WE | 197 | 4 | 4,825.0% | 132 | 49.2% |
| CAD/USD MONDAY OPTIONS WE | 0 | 0 | - | 0 | - |
| CAD/USD MONDAY OPTIONS WE | 0 | 0 | 0.0% | 0 | 0.0% |
| CAD/USD MONTHLY OPTIONS | 61,501 | 83,978 | -26.8% | 52,232 | 17.7% |
| CAD/USD THURSDAY WKLY OPT | 0 | 482 | -100.0% | 2 | -100.0% |
| 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 THURSDAY WKLY OPT | 0 | 0 | - | 0 | - |
| CAD/USD TUESDAY WKLY OPT | 123 | 877 | -86.0% | 279 | -55.9% |
| CAD/USD TUESDAY WKLY OPT | 22 | 0 | - | 0 | - |
| CAD/USD TUESDAY WKLY OPT | 0 | 0 | - | 0 | - |
| CAD/USD TUESDAY WKLY OPT | 0 | 0 | - | 0 | - |
| CAD/USD TUESDAY WKLY OPT | 0 | 0 | 0.0% | 0 | - |
| CAD/USD WKLY FRIDAY OPTION | 4,486 | 174 | 2,478.2% | 50 | 8,872.0% |
| CAD/USD WKLY FRIDAY OPTION | 0 | 1,480 | -100.0% | 1,778 | -100.0% |
| CAD/USD WKLY FRIDAY OPTION | 584 | 1,136 | -48.6% | 1,122 | -48.0% |
| CAD/USD WKLY FRIDAY OPTION | 722 | 788 | -8.4% | 580 | 24.5% |
| CAD/USD WKLY FRIDAY OPTION | 426 | 0 | - | 0 | - |
| CAD/USD WKLY WED OPTIONS - | 1,945 | 797 | 144.0% | 1,935 | 0.5% |
| CAD/USD WKLY WED OPTIONS - | 41 | 367 | -88.8% | 204 | -79.9% |
| CAD/USD WKLY WED OPTIONS - | 51 | 203 | -74.9% | 386 | -86.8% |
| CAD/USD WKLY WED OPTIONS - | 0 | 0 | - | 33 | -100.0% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2024 | Open Interest OCT 2023 | % CHG | Open Interest SEP 2024 | % CHG |
|----------------------------|---------------------------|---------------------------|-----------|---------------------------|------------|
| FX Options | | | | | |
| CAD/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| CHF/USD MONTHLY OPTIONS | 23,431 | 10,874 | 115.5% | 45,977 | -49.0% |
| CHF/USD WKLY FRIDAY OPTION | 1,200 | 0 | - | 1 | 119,900.0% |
| CHF/USD WKLY FRIDAY OPTION | 0 | 43 | -100.0% | 53 | -100.0% |
| CHF/USD WKLY FRIDAY OPTION | 116 | 691 | -83.2% | 942 | -87.7% |
| CHF/USD WKLY FRIDAY OPTION | 173 | 156 | 10.9% | 396 | -56.3% |
| CHF/USD WKLY FRIDAY OPTION | 5 | 0 | - | 0 | - |
| EUR/CHF MONTHLY OPTIONS | 0 | 0 | - | 0 | - |
| EUR/GBP MONTHLY OPTIONS | 0 | 0 | - | 0 | - |
| EUR/USD MONDAY OPTION WEE | 2,050 | 451 | 354.5% | 688 | 198.0% |
| EUR/USD MONDAY OPTION WEE | 815 | 1,252 | -34.9% | 1,206 | -32.4% |
| EUR/USD MONDAY OPTION WEE | 304 | 211 | 44.1% | 610 | -50.2% |
| EUR/USD MONDAY OPTION WEE | 10 | 0 | - | 0 | - |
| EUR/USD MONDAY OPTION WEE | 0 | 0 | 0.0% | 0 | 0.0% |
| EUR/USD MONTHLY OPTIONS | 301,876 | 303,322 | -0.5% | 336,471 | -10.3% |
| EUR/USD THURSDAY WKLY OPT | 915 | 709 | 29.1% | 503 | 81.9% |
| EUR/USD THURSDAY WKLY OPT | 0 | 2 | -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 | 228 | 69 | 230.4% | 3,455 | -93.4% |
| EUR/USD TUESDAY WKLY OPT | 0 | 0 | - | 1 | -100.0% |
| EUR/USD TUESDAY WKLY OPT | 0 | 0 | - | 0 | - |
| EUR/USD TUESDAY WKLY OPT | 0 | 0 | - | 0 | - |
| EUR/USD TUESDAY WKLY OPT | 0 | 0 | 0.0% | 0 | - |
| EUR/USD WKLY FRIDAY OPTION | 13,508 | 101 | 13,274.3% | 635 | 2,027.2% |
| EUR/USD WKLY FRIDAY OPTION | 0 | 5,131 | -100.0% | 2,854 | -100.0% |
| EUR/USD WKLY FRIDAY OPTION | 1,898 | 9,132 | -79.2% | 1,642 | 15.6% |
| EUR/USD WKLY FRIDAY OPTION | 2,696 | 2,028 | 32.9% | 1,234 | 118.5% |
| EUR/USD WKLY FRIDAY OPTION | 2,350 | 0 | - | 0 | - |
| EUR/USD WKLY WED OPTIONS - | 5,456 | 7,028 | -22.4% | 5,191 | 5.1% |
| EUR/USD WKLY WED OPTIONS - | 1,286 | 2,155 | -40.3% | 2,188 | -41.2% |
| EUR/USD WKLY WED OPTIONS - | 1,621 | 222 | 630.2% | 342 | 374.0% |
| EUR/USD WKLY WED OPTIONS - | 0 | 108 | -100.0% | 375 | -100.0% |
| EUR/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| EVENT CONTRACT EUR/USD | 0 | 0 | 0.0% | 0 | 0.0% |
| GBP/USD MONDAY OPTION WEE | 1,952 | 184 | 960.9% | 31 | 6,196.8% |
| GBP/USD MONDAY OPTION WEE | 435 | 1 | 43,400.0% | 405 | 7.4% |
| GBP/USD MONDAY OPTION WEE | 0 | 2 | -100.0% | 0 | - |
| GBP/USD MONDAY OPTION WEE | 347 | 0 | - | 0 | - |
| GBP/USD MONDAY OPTION WEE | 0 | 0 | 0.0% | 0 | 0.0% |
| GBP/USD MONTHLY OPTIONS | 100,377 | 110,917 | -9.5% | 112,781 | -11.0% |
| GBP/USD THURSDAY WKLY OPT | 690 | 36 | 1,816.7% | 70 | 885.7% |
| 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 | 1,378 | 85 | 1,521.2% | 1,290 | 6.8% |
| GBP/USD TUESDAY WKLY OPT | 0 | 0 | - | 2 | -100.0% |
| GBP/USD TUESDAY WKLY OPT | 0 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2024 | Open Interest OCT 2023 | % CHG | Open Interest SEP 2024 | % CHG |
|----------------------------|---------------------------|---------------------------|-----------|---------------------------|-----------|
| FX Options | | | | | |
| GBP/USD TUESDAY WKLY OPT | 0 | 0 | - | 0 | - |
| GBP/USD TUESDAY WKLY OPT | 0 | 0 | 0.0% | 0 | - |
| GBP/USD WKLY FRIDAY OPTION | 3,110 | 68 | 4,473.5% | 150 | 1,973.3% |
| GBP/USD WKLY FRIDAY OPTION | 0 | 1,631 | -100.0% | 744 | -100.0% |
| GBP/USD WKLY FRIDAY OPTION | 2,083 | 527 | 295.3% | 902 | 130.9% |
| GBP/USD WKLY FRIDAY OPTION | 1,011 | 1,137 | -11.1% | 839 | 20.5% |
| GBP/USD WKLY FRIDAY OPTION | 442 | 0 | - | 0 | - |
| GBP/USD WKLY WED OPTIONS - | 1,091 | 496 | 120.0% | 1,595 | -31.6% |
| GBP/USD WKLY WED OPTIONS - | 501 | 62 | 708.1% | 52 | 863.5% |
| GBP/USD WKLY WED OPTIONS - | 95 | 0 | - | 0 | - |
| GBP/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| GBP/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| JPY/USD MONDAY OPTION WEE | 202 | 1,873 | -89.2% | 584 | -65.4% |
| JPY/USD MONDAY OPTION WEE | 272 | 10 | 2,620.0% | 28 | 871.4% |
| JPY/USD MONDAY OPTION WEE | 4 | 3 | 33.3% | 0 | - |
| JPY/USD MONDAY OPTION WEE | 2 | 0 | - | 0 | - |
| JPY/USD MONDAY OPTION WEE | 0 | 0 | 0.0% | 0 | 0.0% |
| JPY/USD MONTHLY OPTIONS | 85,063 | 126,814 | -32.9% | 130,879 | -35.0% |
| JPY/USD THURSDAY WKLY OPT | 107 | 281 | -61.9% | 4 | 2,575.0% |
| 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 THURSDAY WKLY OPT | 0 | 0 | - | 0 | - |
| JPY/USD TUESDAY WKLY OPT W | 46 | 5 | 820.0% | 1,347 | -96.6% |
| JPY/USD TUESDAY WKLY OPT W | 0 | 0 | - | 3 | -100.0% |
| JPY/USD TUESDAY WKLY OPT W | 0 | 0 | - | 0 | - |
| JPY/USD TUESDAY WKLY OPT W | 0 | 0 | - | 0 | - |
| JPY/USD TUESDAY WKLY OPT W | 0 | 0 | 0.0% | 0 | - |
| JPY/USD WKLY FRIDAY OPTION | 11,984 | 14 | 85,500.0% | 109 | 10,894.5% |
| JPY/USD WKLY FRIDAY OPTION | 0 | 6,784 | -100.0% | 4,189 | -100.0% |
| JPY/USD WKLY FRIDAY OPTION | 620 | 1,726 | -64.1% | 1,258 | -50.7% |
| JPY/USD WKLY FRIDAY OPTION | 522 | 779 | -33.0% | 562 | -7.1% |
| JPY/USD WKLY FRIDAY OPTION | 125 | 0 | - | 0 | - |
| JPY/USD WKLY WED OPTIONS - | 2,940 | 5,123 | -42.6% | 4,687 | -37.3% |
| JPY/USD WKLY WED OPTIONS - | 5,271 | 1,586 | 232.3% | 1,130 | 366.5% |
| JPY/USD WKLY WED OPTIONS - | 1 | 270 | -99.6% | 189 | -99.5% |
| JPY/USD WKLY WED OPTIONS - | 0 | 110 | -100.0% | 0 | - |
| JPY/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | - |
| MXN/USD MONTHLY OPTIONS | 23,473 | 13,772 | 70.4% | 12,818 | 83.1% |
| MXN/USD WKLY FRIDAY OPTION | 0 | 0 | - | 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 | - |
| NZD/USD MONTHLY OPTIONS | 85 | 87 | -2.3% | 65 | 30.8% |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | 0.0% |
| USD/CNH MONTHLY OPTIONS | 6,162 | 770 | 700.3% | 4,144 | 48.7% |
| USD/CNH WEEKLY FRIDAY OPTI | 0 | 0 | - | 0 | - |
| ZAR/USD MONTHLY OPTIONS | 0 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2024 | Open Interest OCT 2023 | % CHG | Open Interest SEP 2024 | % CHG |
|-----------------------------|---------------------------|---------------------------|----------|---------------------------|----------|
| Ag Products Futures | | | | | |
| BLOCK CHEESE | 936 | 2,778 | -66.3% | 1,939 | -51.7% |
| BLOOMBERG COMMOD INDEX F | 181,102 | 63,424 | 185.5% | 174,541 | 3.8% |
| BLOOMBERG COMMOD INDEX S | 60,512 | 60,512 | 0.0% | 60,512 | 0.0% |
| BUTTER CS | 10,848 | 9,917 | 9.4% | 10,799 | 0.5% |
| CASH-SETTLED CHEESE | 10,708 | 19,678 | -45.6% | 15,264 | -29.8% |
| CAT EURO SEASONAL STRIP | 0 | 0 | - | 500 | -100.0% |
| CATTLE | 354,893 | 283,440 | 25.2% | 321,278 | 10.5% |
| CDD SEASONAL STRIP | 0 | 0 | - | 0 | - |
| CDD WEATHER | 1,250 | 0 | - | 2,500 | -50.0% |
| CHI WHEAT | 426,014 | 460,210 | -7.4% | 373,967 | 13.9% |
| CLASS IV MILK | 8,869 | 7,799 | 13.7% | 10,090 | -12.1% |
| CORN | 1,672,961 | 1,412,108 | 18.5% | 1,476,126 | 13.3% |
| DJ_UBS ROLL SELECT INDEX FU | 27,742 | 11,601 | 139.1% | 27,593 | 0.5% |
| DRY WHEY | 1,887 | 2,653 | -28.9% | 2,175 | -13.2% |
| FEEDER CATTLE | 53,744 | 49,532 | 8.5% | 51,087 | 5.2% |
| FERTILIZER PRODUCTS | 4,256 | 1,770 | 140.5% | 3,816 | 11.5% |
| GOLDMAN SACHS | 1,017 | 610 | 66.7% | 1,078 | -5.7% |
| GSCI EXCESS RETURN FUT | 32,313 | 35,583 | -9.2% | 30,937 | 4.4% |
| HDD EURO SEASONAL STRIP | 1,500 | 0 | - | 1,000 | 50.0% |
| HDD SEASONAL STRIP | 1,855 | 0 | - | 500 | 271.0% |
| HDD WEATHER | 1,970 | 1,650 | 19.4% | 20 | 9,750.0% |
| HDD WEATHER EUROPEAN | 2,850 | 250 | 1,040.0% | 2,350 | 21.3% |
| HOGS | 338,278 | 194,624 | 73.8% | 273,261 | 23.8% |
| HOUSING INDEX | 81 | 80 | 1.2% | 78 | 3.8% |
| IN DELIVERY EUA | 80 | 0 | - | 154 | -48.1% |
| KC WHEAT | 266,732 | 228,736 | 16.6% | 240,281 | 11.0% |
| LUMBER | 6,952 | 8,972 | -22.5% | 8,337 | -16.6% |
| MALAYSIAN PALM SWAP | 0 | 0 | - | 0 | - |
| MILK | 20,270 | 23,427 | -13.5% | 26,244 | -22.8% |
| MINI CORN | 12,826 | 9,437 | 35.9% | 10,198 | 25.8% |
| MINI SOYBEAN | 11,088 | 9,787 | 13.3% | 21,050 | -47.3% |
| MINI WHEAT | 3,107 | 4,089 | -24.0% | 2,808 | 10.6% |
| MLK MID OPTIONS | 0 | 0 | - | 0 | - |
| NFD MILK | 7,930 | 9,224 | -14.0% | 9,393 | -15.6% |
| OATS | 4,370 | 3,799 | 15.0% | 3,998 | 9.3% |
| OTC SP GSCI ER SWAP | 38,449 | 56,430 | -31.9% | 56,430 | -31.9% |
| PACIFIC RIM DAT SS WTHR | 0 | 0 | - | 0 | - |
| PORK CUTOUT | 157 | 340 | -53.8% | 182 | -13.7% |
| ROUGH RICE | 10,018 | 11,407 | -12.2% | 9,426 | 6.3% |
| SOYBEAN | 829,389 | 707,256 | 17.3% | 864,381 | -4.0% |
| SOYBEAN MEAL | 590,095 | 519,735 | 13.5% | 532,052 | 10.9% |
| SOYBEAN OIL | 540,727 | 491,302 | 10.1% | 520,160 | 4.0% |
| S&P GSCI ENHANCED ER SWAP | 0 | 0 | - | 0 | - |
| USD CRUDE PALM OIL | 36,029 | 44,917 | -19.8% | 40,004 | -9.9% |
| WHEAT | 482 | 1,025 | -53.0% | 1,650 | -70.8% |

Ag Products Options

| | | | | | |
|--------------------------|---|---|---|---|---|
| AUG-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - |
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2024 | Open Interest OCT 2023 | % CHG | Open Interest SEP 2024 | % CHG |
|----------------------------|---------------------------|---------------------------|---------|---------------------------|----------|
| Ag Products Options | | | | | |
| BLOCK CHEESE | 1,822 | 2,389 | -23.7% | 3,542 | -48.6% |
| BLOOMBERG COMMOD INDEX O | 16 | 0 | - | 5 | 220.0% |
| BUTTER CS | 6,812 | 7,381 | -7.7% | 10,541 | -35.4% |
| CASH-SETTLED CHEESE | 19,501 | 28,399 | -31.3% | 19,319 | 0.9% |
| CAT EURO SEASONAL STRIP | 5,500 | 0 | - | 6,500 | -15.4% |
| CATTLE | 374,770 | 276,889 | 35.4% | 392,658 | -4.6% |
| CDD SEASONAL STRIP | 0 | 0 | - | 44,500 | -100.0% |
| CDD WEATHER | 5,000 | 0 | - | 12,500 | -60.0% |
| CHI WHEAT | 278,053 | 318,843 | -12.8% | 246,679 | 12.7% |
| CLASS IV MILK | 22,849 | 39,323 | -41.9% | 28,196 | -19.0% |
| CORN | 1,539,642 | 1,292,553 | 19.1% | 1,249,517 | 23.2% |
| CORN NEARBY+2 CAL SPRD | 28,165 | 16,952 | 66.1% | 13,725 | 105.2% |
| DEC-DEC CORN CAL SPRD | 6,699 | 2,479 | 170.2% | 4,155 | 61.2% |
| DEC-JUL SOYBEAN MEAL CSO | 150 | 210 | -28.6% | 100 | 50.0% |
| DEC-JULY CORN CAL SPRD | 20,061 | 11,886 | 68.8% | 17,316 | 15.9% |
| DEC-JULY WHEAT CAL SPRD | 0 | 80 | -100.0% | 0 | - |
| DRY WHEY | 281 | 1,927 | -85.4% | 709 | -60.4% |
| FEEDER CATTLE | 84,570 | 62,758 | 34.8% | 66,303 | 27.6% |
| FERTILIZER PRODUCTS | 360 | 0 | - | 225 | 60.0% |
| HDD EURO SEASONAL STRIP | 0 | 28,000 | -100.0% | 0 | - |
| HDD SEASONAL STRIP | 25,350 | 55,000 | -53.9% | 20,850 | 21.6% |
| HDD WEATHER | 10,500 | 26,300 | -60.1% | 10,500 | 0.0% |
| HDD WEATHER EUROPEAN | 0 | 0 | - | 0 | - |
| HOGS | 390,886 | 320,430 | 22.0% | 403,959 | -3.2% |
| JAN-MAR SOYBEAN CSO | 0 | 0 | - | 0 | - |
| JAN-MAY SOYBEAN CAL SPRD | 300 | 0 | - | 0 | - |
| JULY-DEC CORN CAL SPRD | 3,400 | 6,929 | -50.9% | 300 | 1,033.3% |
| 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 | 38 | 5,767 | -99.3% | 25 | 52.0% |
| KC WHEAT | 56,736 | 51,903 | 9.3% | 44,671 | 27.0% |
| LUMBER | 47 | 392 | -88.0% | 268 | -82.5% |
| LV CATL CSO | 0 | 0 | - | 800 | -100.0% |
| MAR-JULY CORN CAL SPRD | 1,180 | 7,462 | -84.2% | 0 | - |
| MAR-JULY SOYBEAN CAL SPRD | 7,485 | 1,000 | 648.5% | 4,200 | 78.2% |
| MAR-JULY WHEAT CAL SPRD | 302 | 0 | - | 2,000 | -84.9% |
| MILK | 70,687 | 85,826 | -17.6% | 83,139 | -15.0% |
| MLK MID OPTIONS | 4 | 10 | -60.0% | 13 | -69.2% |
| NFD MILK | 12,444 | 20,994 | -40.7% | 15,416 | -19.3% |
| NOV-JULY SOYBEAN CAL SPRD | 0 | 0 | - | 2,465 | -100.0% |
| NOV-MAR SOYBEAN CSO | 0 | 0 | - | 7,648 | -100.0% |
| OATS | 373 | 875 | -57.4% | 353 | 5.7% |
| PACIFIC RIM DAT SS WTHR | 0 | 9,000 | -100.0% | 0 | - |
| PORK CUTOUT | 0 | 0 | - | 0 | - |
| ROUGH RICE | 1,655 | 896 | 84.7% | 1,976 | -16.2% |
| SEP-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - |
| SOYBEAN | 781,376 | 431,243 | 81.2% | 935,064 | -16.4% |
| SOYBEAN CRUSH | 0 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest OCT 2024 | Open Interest OCT 2023 | % CHG | Open Interest SEP 2024 | % CHG |
|----------------------------|---------------------------|---------------------------|-------------|---------------------------|-------------|
| Ag Products Options | | | | | |
| SOYBEAN MEAL | 215,789 | 236,915 | -8.9% | 180,654 | 19.4% |
| SOYBEAN OIL | 251,685 | 183,748 | 37.0% | 181,128 | 39.0% |
| SOYBN NEARBY+2 CAL SPRD | 10,700 | 6,924 | 54.5% | 6,600 | 62.1% |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 2,066 | -100.0% | 0 | - |
| SOY OIL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - |
| WHEAT | 901 | 245 | 267.8% | 251 | 259.0% |
| WHEAT-CORN ICSCO | 500 | 65 | 669.2% | 0 | - |
| WHEAT NEARBY+2 CAL SPRD | 2,137 | 1,096 | 95.0% | 495 | 331.7% |
| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 35,445,683 | 33,370,601 | 6.2% | 36,432,955 | -2.7% |
| Equity Index Futures | 4,892,536 | 4,666,933 | 4.8% | 4,567,920 | 7.1% |
| Metals Futures | 1,310,475 | 1,097,434 | 19.4% | 1,217,521 | 7.6% |
| Energy Futures | 7,229,247 | 6,359,661 | 13.7% | 6,913,762 | 4.6% |
| FX Futures | 2,188,509 | 2,139,943 | 2.3% | 2,049,420 | 6.8% |
| Ag Products Futures | 5,574,287 | 4,748,102 | 17.4% | 5,188,159 | 7.4% |
| TOTAL FUTURES | 56,640,737 | 52,382,674 | 8.1% | 56,369,737 | 0.5% |
| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 46,066,963 | 44,863,256 | 2.7% | 42,445,450 | 8.5% |
| Equity Index Options | 6,702,628 | 6,514,755 | 2.9% | 6,347,604 | 5.6% |
| Metals Options | 1,553,460 | 1,248,556 | 24.4% | 1,548,939 | 0.3% |
| Energy Options | 7,874,455 | 6,560,151 | 20.0% | 7,273,513 | 8.3% |
| FX Options | 796,379 | 763,534 | 4.3% | 818,687 | -2.7% |
| Ag Products Options | 4,238,726 | 3,545,155 | 19.6% | 4,019,265 | 5.5% |
| TOTAL OPTIONS | 67,232,611 | 63,495,407 | 5.9% | 62,453,458 | 7.7% |
| TOTAL COMBINED | | | | | |
| Interest Rate | 81,512,646 | 78,233,857 | 4.2% | 78,878,405 | 3.3% |
| Equity Index | 11,595,164 | 11,181,688 | 3.7% | 10,915,524 | 6.2% |
| Metals | 2,863,935 | 2,345,990 | 22.1% | 2,766,460 | 3.5% |
| Energy | 15,103,702 | 12,919,812 | 16.9% | 14,187,275 | 6.5% |
| FX | 2,984,888 | 2,903,477 | 2.8% | 2,868,107 | 4.1% |
| Ag Products | 9,813,013 | 8,293,257 | 18.3% | 9,207,424 | 6.6% |
| GRAND TOTAL | 123,873,348 | 115,878,081 | 6.9% | 118,823,195 | 4.3% |

*** 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.