

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,429,128	3,930,158	-12.7%	3,441,124	-0.3%
10-YR SWAP RATE	138,269	126,327	9.5%	137,007	0.9%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
1-MONTH EURODOLLAR	45	15	200.0%	93	-51.6%
20-YR SWAP RATE	90	90	0.0%	90	0.0%
2-YR NOTE	2,200,776	3,895,366	-43.5%	2,116,752	4.0%
2-YR SWAP RATE	31,753	29,251	8.6%	33,360	-4.8%
30-YR BOND	1,070,392	939,122	14.0%	1,013,863	5.6%
30-YR SWAP RATE	3,876	2,479	56.4%	3,876	0.0%
3-YR NOTE	4,847	0	-	0	-
3-YR SWAP RATE	9,794	17,341	-43.5%	9,794	0.0%
4-YR SWAP RATE	6,738	8,178	-17.6%	6,139	9.8%
5-YR NOTE	3,481,631	4,601,370	-24.3%	3,555,414	-2.1%
5-YR SWAP RATE	63,200	64,332	-1.8%	55,497	13.9%
7-YR SWAP RATE	18,584	17,056	9.0%	18,614	-0.2%
EURODOLLARS	9,708,756	13,273,158	-26.9%	9,752,715	-0.5%
FED FUND	1,728,146	2,305,013	-25.0%	1,793,109	-3.6%
SOFR	400,366	220,890	81.3%	450,272	-11.1%
SONIA	19,937	14,629	36.3%	19,811	0.6%
Ultra 10-Year Note	994,965	783,083	27.1%	970,366	2.5%
ULTRA T-BOND	1,042,544	1,160,239	-10.1%	1,040,889	0.2%
Interest Rate Options					
10-YR NOTE	1,946,450	3,688,703	-47.2%	2,220,660	-12.3%
2-YR NOTE	113,510	295,149	-61.5%	143,626	-21.0%
30-YR BOND	595,375	812,965	-26.8%	541,485	10.0%
5-YR NOTE	861,963	1,951,944	-55.8%	1,099,707	-21.6%
EURODOLLARS	28,811,391	44,906,040	-35.8%	29,285,678	-1.6%
EURO MIDCURVE	9,284,440	16,658,366	-44.3%	8,729,484	6.4%
FED FUND	150	18,149	-99.2%	251	-40.2%
SOFR	463	0	-	265	74.7%
Ultra 10-Year Note	0	6,171	-100.0%	0	-
ULTRA T-BOND	121	58,604	-99.8%	47	157.4%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
Equity Index Futures					
BITCOIN FUTURES	14,361	4,471	221.2%	7,675	87.1%
DJ US REAL ESTATE	34,819	26,582	31.0%	36,371	-4.3%
E-mini (\$5) Dow	86,757	100,338	-13.5%	74,776	16.0%
E-MINI COM SERVICES SELECT	4,684	7,413	-36.8%	4,314	8.6%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	0	0	-	0	-
E-MINI MIDCAP	58,281	67,662	-13.9%	63,501	-8.2%
E-MINI NASDAQ 100	223,330	232,284	-3.9%	194,081	15.1%
E-MINI RUSSELL 1000	8,505	8,435	0.8%	7,924	7.3%
E-MINI RUSSELL 1000 GROWTH	2,835	4,069	-30.3%	2,921	-2.9%
E-MINI RUSSELL 1000 VALUE	6,577	7,254	-9.3%	4,506	46.0%
E-MINI RUSSELL 2000	513,977	444,070	15.7%	537,172	-4.3%
E-MINI S&P500	2,680,931	2,615,140	2.5%	2,651,593	1.1%
E-MINI S&P REAL ESTATE SELE	1,851	2,651	-30.2%	1,947	-4.9%
FT-SE 100	0	0	-	0	-
FTSE Emerging	55	2	2,650.0%	55	0.0%
IBOVESPA INDEX	72	148	-51.4%	80	-10.0%
MICRO E-MINI NASDAQ 100	54,512	21,789	150.2%	34,260	59.1%
MICRO E-MINI RUSSELL 2000	22,195	8,670	156.0%	14,019	58.3%
MICRO E-MINI S&P500	127,197	23,910	432.0%	77,951	63.2%
MICRO MINI \$5 DOW	16,092	5,884	173.5%	12,607	27.6%
NASDAQ BIOTECH	231	318	-27.4%	246	-6.1%
Nearby BTIC+	0	0	-	0	-
NIFTY 50	0	0	-	0	-
NIKKEI 225 (\$) STOCK	13,555	26,687	-49.2%	11,669	16.2%
NIKKEI 225 (YEN) STOCK	38,316	56,470	-32.1%	34,537	10.9%
S&P 500	254,201	253,455	0.3%	234,927	8.2%
S&P 500 ANNUAL DIVIDEND IND	159,590	120,322	32.6%	156,607	1.9%
S&P 500/GI	0	10	-100.0%	0	-
S&P 500 QUARLY DIVIDEND IND	6,434	240	2,580.8%	6,215	3.5%
S&P 600 SMALLCAP EMINI	368	941	-60.9%	368	0.0%
S&P CONSUMER DSCRTNRY SE	2,925	3,589	-18.5%	2,609	12.1%
S&P CONSUMER STAPLES SECT	10,417	15,261	-31.7%	6,713	55.2%
S&P ENERGY SECTOR	11,710	7,487	56.4%	7,907	48.1%
S&P FINANCIAL SECTOR	9,025	19,703	-54.2%	8,568	5.3%
S&P HEALTH CARE SECTOR	8,095	14,630	-44.7%	7,892	2.6%
S&P INDUSTRIAL SECTOR	7,744	5,472	41.5%	14,404	-46.2%
S&P MATERIALS SECTOR	4,525	2,405	88.1%	4,072	11.1%
S&P TECHNOLOGY SECTOR	6,531	8,450	-22.7%	6,541	-0.2%
S&P UTILITIES SECTOR	9,877	15,999	-38.3%	8,207	20.3%
S&P VALUE INDEX FUTURES	0	12	-100.0%	0	-
YEN DENOMINATED TOPIX	401	650	-38.3%	50	702.0%

***** 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 JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
Equity Index Options					
BITCOIN FUTURES	4,846	0	-	3,298	46.9%
E-mini (\$5) Dow	2,459	2,912	-15.6%	1,802	36.5%
E-MINI NASDAQ 100	102,979	62,172	65.6%	78,811	30.7%
E-MINI RUSSELL 2000	11,134	11,211	-0.7%	7,203	54.6%
E-MINI S&P500	1,910,027	2,242,929	-14.8%	1,580,967	20.8%
EOM E-MINI RUSSELL 2000 END	821	3,684	-77.7%	3,431	-76.1%
EOM EMINI S&P	380,050	554,661	-31.5%	438,086	-13.2%
EOM S&P 500	7,633	25,008	-69.5%	20,480	-62.7%
EOW1 E-MINI RUSSELL 2000 WE	1,110	1,172	-5.3%	1,235	-10.1%
EOW1 EMINI S&P 500	155,653	282,503	-44.9%	148,700	4.7%
EOW1 S&P 500	14,096	43,976	-67.9%	5,464	158.0%
EOW2 E-MINI RUSSELL 2000 WE	494	1,586	-68.9%	221	123.5%
EOW2 EMINI S&P 500	87,652	107,066	-18.1%	82,537	6.2%
EOW2 S&P 500	2,656	5,799	-54.2%	2,337	13.6%
EOW3 E-MINI RUSSELL 2000 WE	7,501	5,836	28.5%	12,135	-38.2%
EOW3 EMINI S&P 500	518,424	560,705	-7.5%	693,756	-25.3%
EOW3 S&P 500	26,032	48,403	-46.2%	43,046	-39.5%
EOW4 E-MINI RUSSELL 2000 WE	33	51	-35.3%	95	-65.3%
EOW4 EMINI S&P 500	45,249	46,323	-2.3%	38,551	17.4%
S&P 500	61,648	37,533	64.3%	63,311	-2.6%
Metals Futures					
ALUMINUM	68,187	51,375	32.7%	70,902	-3.8%
COMEX COPPER	229,957	273,394	-15.9%	193,194	19.0%
COMEX E-Mini GOLD	1,830	1,063	72.2%	1,559	17.4%
COMEX E-Mini SILVER	693	537	29.1%	328	111.3%
COMEX GOLD	559,609	564,084	-0.8%	561,628	-0.4%
COMEX MINY COPPER	119	102	16.7%	84	41.7%
COMEX SILVER	193,375	236,226	-18.1%	169,418	14.1%
COPPER	19,765	10,876	81.7%	13,964	41.5%
FERROUS PRODUCTS	3,958	2,845	39.1%	4,791	-17.4%
GOLD	326	0	-	189	72.5%
Gold Kilo	0	0	-	0	-
HOT ROLLED COIL STEEL FUTU	910	0	-	825	10.3%
IRON ORE 62 CHINA PLATTS FU	0	0	-	0	-
IRON ORE 62 CHINA TSI FUTURE	0	6,652	-100.0%	3,508	-100.0%
IRON ORE CHINA	3,195	0	-	0	-
LNDN ZINC	0	3	-100.0%	0	-
METALS	25	0	-	30	-16.7%
MICRO GOLD	25,147	18,126	38.7%	32,858	-23.5%
NYMEX HOT ROLLED STEEL	21,869	19,031	14.9%	21,790	0.4%
NYMEX PLATINUM	54,287	77,143	-29.6%	47,837	13.5%
PALLADIUM	10,189	25,822	-60.5%	7,080	43.9%
SILVER	4,804	2,012	138.8%	3,732	28.7%
URANIUM	322	2,824	-88.6%	329	-2.1%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
Metals Options					
ALUMINUM	150	0	-	150	0.0%
COMEX COPPER	17,632	38,839	-54.6%	12,621	39.7%
COMEX GOLD	1,243,838	1,560,943	-20.3%	1,203,207	3.4%
COMEX SILVER	134,185	211,302	-36.5%	99,554	34.8%
COPPER	0	76	-100.0%	0	-
GOLD	15,204	36,815	-58.7%	15,427	-1.4%
HOT ROLLED COIL STEEL CALL	0	900	-100.0%	75	-100.0%
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
IRON ORE 62 CHINA TSI CALL O	0	1,200	-100.0%	1,900	-100.0%
IRON ORE 62 CHINA TSI PUT OP	0	630	-100.0%	3,857	-100.0%
IRON ORE CHINA	4,880	0	-	0	-
NYMEX HOT ROLLED STEEL	50	0	-	0	-
NYMEX PLATINUM	2,468	8,041	-69.3%	2,153	14.6%
PALLADIUM	1,315	1,899	-30.8%	1,334	-1.4%
SILVER	1,405	2,403	-41.5%	2,534	-44.6%
Energy Futures					
3.5% FUEL OIL CID MED SWA	0	44	-100.0%	0	-
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	84	38	121.1%	84	0.0%
AEP-DAYTON HUB MTHLY	0	0	-	0	-
AEP-DAYTON HUB OFF-PEAK M	0	0	-	0	-
ALGONQUIN CITYGATES BASIS	0	0	-	0	-
ANR OKLAHOMA	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	11,139	25,300	-56.0%	10,703	4.1%
ARGUS PROPAN FAR EST INDE	4,560	5,558	-18.0%	4,284	6.4%
ARGUS PROPAN(SAUDI ARAMC	2,127	1,586	34.1%	2,095	1.5%
AUSTRIALIAN COKE COAL	0	24	-100.0%	0	-
BRENT BALMO SWAP	0	50	-100.0%	250	-100.0%
BRENT CALENDAR SWAP	17,547	31,206	-43.8%	17,571	-0.1%
BRENT CFD SWAP	0	0	-	0	-
BRENT FINANCIAL FUTURES	2,360	367	543.1%	165	1,330.3%
BRENT OIL LAST DAY	223,222	240,143	-7.0%	230,325	-3.1%
CANADIAN LIGHT SWEET OIL	0	0	-	0	-
CENTERPOINT BASIS SWAP	0	468	-100.0%	0	-
CHICAGO ETHANOL SWAP	30,525	46,069	-33.7%	35,412	-13.8%
CHICAGO ULSD PL VS HO SPR	2,983	3,241	-8.0%	3,462	-13.8%
CHICAGO UNL GAS PL VS RBO	330	489	-32.5%	425	-22.4%
CIG BASIS	0	2,790	-100.0%	0	-
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-
CINERGY HUB PEAK MONTH	0	0	-	0	-
CIN HUB 5MW D AH O PK	0	0	-	0	-
CIN HUB 5MW D AH PK	65	566	-88.5%	86	-24.4%
CIN HUB 5MW REAL TIME O P	13,832	82,104	-83.2%	16,464	-16.0%
CIN HUB 5MW REAL TIME PK	742	8,689	-91.5%	903	-17.8%
COAL SWAP	0	0	-	0	-
COLUMB GULF MAINLINE NG B	110	845	-87.0%	133	-17.3%
CONWAY NATURAL GASOLINE (953	973	-2.1%	1,306	-27.0%

*** 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 JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
Energy Futures					
CONWAY NORMAL BUTANE (OPI	1,679	1,285	30.7%	1,474	13.9%
CONWAY PROPANE 5 DECIMALS	24,827	25,427	-2.4%	24,792	0.1%
CRUDE OIL	5,636	19,711	-71.4%	7,038	-19.9%
CRUDE OIL LAST DAY	0	0	-	0	-
CRUDE OIL OUTRIGHTS	181,757	174,622	4.1%	182,064	-0.2%
CRUDE OIL PHY	2,006,730	2,058,212	-2.5%	2,009,102	-0.1%
CRUDE OIL SPRDS	127,297	138,196	-7.9%	113,885	11.8%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	58,696	108,443	-45.9%	55,232	6.3%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	300	995	-69.8%	350	-14.3%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DOMINION TRAN INC - APP I	0	0	-	0	-
DOMINION TRANSMISSION INC	1,044	6,202	-83.2%	1,230	-15.1%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	100	2,090	-95.2%	2,085	-95.2%
DUTCH TTF NATURAL GAS CAL	28,073	3,819	635.1%	31,740	-11.6%
EASTERN RAIL DELIVERY CSX	0	0	-	0	-
EAST/WEST FUEL OIL SPREAD	6	47	-87.2%	7	-14.3%
EIA FLAT TAX ONHWAY DIESE	4,309	1,798	139.7%	3,214	34.1%
ELEC ERCOT DLY OFF PK	0	0	-	0	-
ELEC ERCOT DLY PEAK	0	0	-	0	-
ELEC ERCOT OFF PEAK	0	0	-	0	-
ELEC FINSETTLED	258	770	-66.5%	302	-14.6%
ELEC MISO PEAK	0	0	-	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	4,706	61,462	-92.3%	5,442	-13.5%
ERCOT HOUSTON Z MCPE 5MW	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW OF	0	0	-	0	-
ERCOT NORTH ZMCPE 5MW PE	0	0	-	0	-
ETHANOL	84	713	-88.2%	118	-28.8%
ETHANOL SWAP	487	220	121.4%	599	-18.7%
ETHANOL T2 FOB ROTT INCL DU	5,022	4,447	12.9%	5,133	-2.2%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	0	77	-100.0%	0	-
EURO 3.5% FUEL OIL SPREAD	0	42	-100.0%	0	-
EURO-DENOMINATED PETRO P	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	0	0	-	25	-100.0%
EUROPE 1% FUEL OIL NWE CA	0	300	-100.0%	0	-
EUROPE 1% FUEL OIL RDAM C	0	3	-100.0%	0	-
EUROPE 3.5% FUEL OIL MED	0	55	-100.0%	0	-
EUROPE 3.5% FUEL OIL RDAM	1,239	5,186	-76.1%	1,542	-19.6%
EUROPEAN GASOIL (ICE)	120	54	122.2%	133	-9.8%
EUROPEAN NAPHTHA BALMO	10	181	-94.5%	10	0.0%
EUROPEAN NAPHTHA CRACK SP	3,919	11,038	-64.5%	4,226	-7.3%
EUROPE DATED BRENT SWAP	35	525	-93.3%	35	0.0%
EUROPE JET KERO NWE CALSW	0	20	-100.0%	0	-
EUROPE NAPHTHA CALSWAP	859	2,406	-64.3%	846	1.5%
EURO PROPANE CIF ARA SWA	2,396	2,288	4.7%	2,422	-1.1%

*** 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 JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
Energy Futures					
FREIGHT MARKETS	3,051	3,955	-22.9%	3,336	-8.5%
FUEL OIL CRACK VS ICE	3,689	8,577	-57.0%	4,153	-11.2%
FUEL OIL NWE CRACK VS ICE	78	156	-50.0%	91	-14.3%
FUEL OIL (PLATS) CAR CM	0	6	-100.0%	0	-
FUEL OIL (PLATS) CAR CN	0	0	-	0	-
FUELOIL SWAP:CARGOES VS.B	248	776	-68.0%	267	-7.1%
GAS EURO-BOB OXY NWE BARG	2,791	5,317	-47.5%	3,206	-12.9%
GAS EURO-BOB OXY NWE BARG	19,525	24,916	-21.6%	21,990	-11.2%
GASOIL 0.1CIF MED VS ICE	0	0	-	0	-
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	0	6	-100.0%	0	-
GASOIL 0.1 ROTTERDAM BARG	45	46	-2.2%	50	-10.0%
GASOIL 10PPM VS ICE SWAP	0	24	-100.0%	0	-
GASOIL CALENDAR SWAP	62	54	14.8%	75	-17.3%
GASOIL CRACK SPREAD CALEN	4,713	12,231	-61.5%	5,510	-14.5%
GASOIL MINI CALENDAR SWAP	1,048	823	27.3%	1,108	-5.4%
GERMAN POWER BASELOAD CA	1,659	1,161	42.9%	1,771	-6.3%
GROUP THREE ULSD (PLATTS)	0	27	-100.0%	0	-
GROUP THREE UNLEAD GAS (P	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	8,802	9,682	-9.1%	9,821	-10.4%
GRP THREE UNL GS (PLT) VS	3,025	2,859	5.8%	3,805	-20.5%
GULF COAST 3% FUEL OIL BA	0	791	-100.0%	136	-100.0%
GULF COAST JET FUEL CLNDR	1,362	459	196.7%	858	58.7%
GULF COAST JET VS NYM 2 H	21,055	29,216	-27.9%	21,562	-2.4%
GULF COAST NO.6 FUEL OIL	13,353	20,421	-34.6%	14,073	-5.1%
GULF COAST ULSD CALENDAR	5,527	1,602	245.0%	4,287	28.9%
GULF COAST ULSD CRACK SPR	480	390	23.1%	540	-11.1%
HEATING OIL BALMO CLNDR S	0	40	-100.0%	150	-100.0%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	360,112	425,248	-15.3%	366,923	-1.9%
HENRY HUB BASIS SWAP	1,840	4,262	-56.8%	2,460	-25.2%
HENRY HUB FINANCIAL LAST	0	0	-	0	-
HENRY HUB INDEX SWAP FUTU	3,444	6,370	-45.9%	5,244	-34.3%
HENRY HUB SWAP	721,835	909,863	-20.7%	739,893	-2.4%
HOUSTON SHIP CHANNEL BASI	3,814	8,456	-54.9%	4,217	-9.6%
HTG OIL	148	172	-14.0%	146	1.4%
ICE BRENT DUBAI SWAP	17,978	42,525	-57.7%	21,252	-15.4%
IN DELIVERY MONTH EUA	0	0	-	0	-
INDIANA MISO	754	3,575	-78.9%	779	-3.2%
INDONESIAN COAL ICI4	487	764	-36.3%	568	-14.3%
ISO NEW ENGLAND OFF-PEAK	0	0	-	0	-
ISO NEW ENGLAND PK LMP	0	0	-	0	-
JAPAN C&F NAPHTHA CRACK S	0	121	-100.0%	50	-100.0%
JAPAN C&F NAPHTHA SWAP	339	1,477	-77.0%	308	10.1%
JAPAN NAPHTHA BALMO SWAP	5	10	-50.0%	0	-
JET AV FUEL (P) CAR FM ICE GA	0	0	-	0	-
JET CIF NWE VS ICE	30	201	-85.1%	35	-14.3%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	1,045	4,165	-74.9%	1,260	-17.1%
JKM LNG Futures	4,427	6,002	-26.2%	4,225	4.8%

*** 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 JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
Energy Futures					
LA CARB DIESEL (OPIS) SWA	415	51	713.7%	703	-41.0%
LA CARBOB GASOLINE(OPIS)S	0	525	-100.0%	100	-100.0%
LA JET (OPIS) SWAP	945	1,385	-31.8%	895	5.6%
LLS (ARGUS) CALENDAR SWAP	159	379	-58.0%	176	-9.7%
LLS (ARGUS) VS WTI SWAP	8,243	17,559	-53.1%	9,218	-10.6%
LOS ANGELES CARB GASOLINE	15	10	50.0%	15	0.0%
LTD NAT GAS	285,314	334,298	-14.7%	290,880	-1.9%
MARS (ARGUS) VS WTI SWAP	300	4,990	-94.0%	350	-14.3%
MARS (ARGUS) VS WTI TRD M	16,832	22,369	-24.8%	21,554	-21.9%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	18,831	20,839	-9.6%	21,117	-10.8%
MCCLOSKEY RCH BAY COAL	1,777	3,031	-41.4%	2,015	-11.8%
MGF FUT	0	0	-	0	-
MGN1 SWAP FUT	190	390	-51.3%	225	-15.6%
MICHIGAN BASIS	368	1,556	-76.3%	492	-25.2%
MICHIGAN MISO	0	0	-	0	-
MINI GAS EUROBOB OXY NWE A	50	114	-56.1%	250	-80.0%
MINI RBOB V. EBOBARG NWE BF	0	0	-	152	-100.0%
MINI RBOB V. EBOB(ARGUS) NW	1,111	4,135	-73.1%	1,209	-8.1%
MINY HTG OIL	0	0	-	0	0.0%
MINY NATURAL GAS	5,447	5,354	1.7%	3,034	79.5%
MINY RBOB GAS	0	0	0.0%	2	-100.0%
MINY WTI CRUDE OIL	3,359	3,696	-9.1%	4,489	-25.2%
MJC FUT	30	210	-85.7%	35	-14.3%
MNC FUT	1,393	5,911	-76.4%	1,447	-3.7%
MONT BELVIEU ETHANE 5 DECI	59,104	39,704	48.9%	53,404	10.7%
MONT BELVIEU ETHANE OPIS B	320	155	106.5%	270	18.5%
MONT BELVIEU LDH PROPANE 5	134,118	138,200	-3.0%	139,767	-4.0%
MONT BELVIEU LDH PROPANE C	1,118	1,568	-28.7%	806	38.7%
MONT BELVIEU NATURAL GASO	36,913	16,455	124.3%	39,423	-6.4%
MONT BELVIEU NATURAL GASO	834	815	2.3%	875	-4.7%
MONT BELVIEU NORMAL BUTAN	61,910	55,277	12.0%	60,064	3.1%
MONT BELVIEU NORMAL BUTAN	1,290	1,010	27.7%	1,039	24.2%
NAT GAS BASIS SWAP	0	1,071	-100.0%	0	-
NATURAL GAS	123,581	79,778	54.9%	121,829	1.4%
NATURAL GAS PEN SWP	189,425	134,703	40.6%	186,766	1.4%
NATURAL GAS PHY	1,307,193	1,338,108	-2.3%	1,316,452	-0.7%
NEPOOL CNCTCT 5MW D AH O	0	0	-	0	-
NEPOOL CONECTIC 5MW D AH	0	0	-	0	-
NEPOOL INTR HUB 5MW D AH	231,873	359,584	-35.5%	246,888	-6.1%
NEPOOL NE MASS 5MW D AH O	0	7,107	-100.0%	0	-
NEPOOL NE MASS 5MW D AH P	0	384	-100.0%	0	-
NEPOOL RHD ISLD 5MW D AH	0	0	-	0	-
NEPOOL RHODE IL 5MW D AH	0	0	-	0	-
NEPOOL W CNT MASS 5MW D A	0	0	-	0	-
NEPOOL W CNTR M 5MW D AH	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	1,120	1,056	6.1%	1,190	-5.9%
NEW YORK ETHANOL SWAP	1,494	1,592	-6.2%	1,764	-15.3%
NEW YORK HUB ZONE G PEAK	1,312	1,254	4.6%	1,394	-5.9%
NEW YORK HUB ZONE J PEAK	256	1,705	-85.0%	272	-5.9%

***** 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 JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
Energy Futures					
NGPL MID-CONTINENT	520	8,264	-93.7%	520	0.0%
NGPL TEX/OK	120	11,597	-99.0%	120	0.0%
N ILLINOIS HUB DAILY	10	98	-89.8%	10	0.0%
N ILLINOIS HUB MTHLY	0	0	-	0	-
NO 2 UP-DOWN SPREAD CALEN	0	0	-	0	-
NORTHERN NATURAL GAS DEMA	0	184	-100.0%	0	-
NORTHERN NATURAL GAS VENTL	0	552	-100.0%	0	-
NORTHWEST ROCKIES BASIS S	306	7,341	-95.8%	368	-16.8%
N ROCKIES PIPE SWAP	0	0	-	0	-
NY1% VS GC SPREAD SWAP	824	2,108	-60.9%	1,289	-36.1%
NY 3.0% FUEL OIL (PLATTS	0	0	-	0	-
NY HARBOR 1% FUEL OIL BAL	0	25	-100.0%	0	-
NY HARBOR HEAT OIL SWP	12,280	8,289	48.1%	13,983	-12.2%
NY HARBOR LOW SULPUR GAS	690	840	-17.9%	715	-3.5%
NY HARBOR RESIDUAL FUEL 1	1,262	1,124	12.3%	1,757	-28.2%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	3,650	2,310	58.0%	3,494	4.5%
NYISO CAPACITY	125	862	-85.5%	146	-14.4%
NYISO J	0	0	-	0	-
NYISO J OFF-PEAK	0	0	-	0	-
NYISO ZONE A 5MW D AH O P	3,138	12,514	-74.9%	3,954	-20.6%
NYISO ZONE A 5MW D AH PK	0	1,008	-100.0%	0	-
NYISO ZONE G 5MW D AH O P	142,298	409,914	-65.3%	165,554	-14.0%
NYISO ZONE G 5MW D AH PK	11,685	22,870	-48.9%	12,546	-6.9%
NYISO ZONE J 5MW D AH O P	4,707	61,566	-92.4%	5,931	-20.6%
NYISO ZONE J 5MW D AH PK	680	4,996	-86.4%	848	-19.8%
NYMEX ALUMINUM FUTURES	0	396	-100.0%	0	-
NYMEX ULSD VS NYMEX HO	100	0	-	100	0.0%
NY ULSD (ARGUS) VS HEATING	1,874	634	195.6%	2,404	-22.0%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	640	2,659	-75.9%	763	-16.1%
PANHANDLE PIPE SWAP	0	0	-	0	-
PERMIAN BASIS SWAP	1,377	3,784	-63.6%	1,656	-16.8%
PETROCHEMICALS	13,346	10,818	23.4%	12,925	3.3%
PETRO CRCKS & SPRDS ASIA	420	972	-56.8%	440	-4.5%
PETRO CRCKS & SPRDS NA	50,859	71,608	-29.0%	55,518	-8.4%
PETRO CRK&SPRD EURO	4,869	10,676	-54.4%	5,413	-10.0%
PETROLEUM PRODUCTS	3,634	3,560	2.1%	4,443	-18.2%
PETROLEUM PRODUCTS ASIA	1,308	2,614	-50.0%	1,473	-11.2%
PETRO OUTRIGHT EURO	16,266	9,112	78.5%	15,818	2.8%
PETRO OUTRIGHT NA	4,715	9,350	-49.6%	5,883	-19.9%
PJM AD HUB 5MW REAL TIME	83,382	199,357	-58.2%	89,988	-7.3%
PJM ATSI ELEC	0	0	-	0	-
PJM BGE DA OFF-PEAK	0	0	-	0	-
PJM BGE DA PEAK	0	0	-	0	-
PJM COMED 5MW D AH O PK	0	0	-	0	-
PJM COMED 5MW D AH PK	0	0	-	0	-
PJM DAILY	354	918	-61.4%	286	23.8%
PJM DAYTON DA OFF-PEAK	15,690	54,645	-71.3%	19,770	-20.6%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
Energy Futures					
PJM DAYTON DA PEAK	850	3,410	-75.1%	1,060	-19.8%
PJM MONTHLY	0	240	-100.0%	0	-
PJM NI HUB 5MW REAL TIME	59,615	66,442	-10.3%	61,610	-3.2%
PJM NILL DA OFF-PEAK	0	53,890	-100.0%	0	-
PJM NILL DA PEAK	0	3,276	-100.0%	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	2,560	-100.0%	0	-
PJM PSEG DA OFF-PEAK	0	59,225	-100.0%	0	-
PJM PSEG DA PEAK	0	3,200	-100.0%	0	-
PJM WESTH DA OFF-PEAK	3,138	99,084	-96.8%	3,954	-20.6%
PJM WESTHDA PEAK	170	5,322	-96.8%	212	-19.8%
PJM WESTH RT OFF-PEAK	353,305	603,367	-41.4%	362,705	-2.6%
PJM WESTH RT PEAK	38,439	87,236	-55.9%	42,510	-9.6%
PLASTICS	4,476	3,411	31.2%	4,798	-6.7%
PREMIUM UNLD 10P FOB MED	21	238	-91.2%	42	-50.0%
PREMIUM UNLEAD 10PPM FOB	0	10	-100.0%	0	-
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
PREM UNL GAS 10PPM RDAM F	0	0	-	0	-
PROPANE NON-LDH MB (OPIS) B	863	1,078	-19.9%	1,466	-41.1%
PROPANE NON-LDH MT. BEL (OF	53,058	62,405	-15.0%	54,830	-3.2%
RBOB CALENDAR SWAP	13,900	14,972	-7.2%	13,359	4.0%
RBOB CRACK SPREAD	3,385	4,173	-18.9%	3,780	-10.4%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	100	104	-3.8%	107	-6.5%
RBOB GASOLINE BALMO CLNDR	1,031	821	25.6%	674	53.0%
RBOB PHY	326,894	401,138	-18.5%	352,694	-7.3%
RBOB SPREAD (PLATTS) SWAP	0	0	-	0	-
RBOB VS HEATING OIL SWAP	750	75	900.0%	1,120	-33.0%
SAN JUAN BASIS SWAP	184	2,910	-93.7%	246	-25.2%
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE 180CST BALMO	0	15	-100.0%	0	-
SINGAPORE 380CST BALMO	0	343	-100.0%	0	-
SINGAPORE 380CST FUEL OIL	492	4,864	-89.9%	654	-24.8%
SINGAPORE FUEL 180CST CAL	27	416	-93.5%	26	3.8%
SINGAPORE FUEL OIL SPREAD	120	205	-41.5%	120	0.0%
SINGAPORE GASOIL	1,020	9,769	-89.6%	1,018	0.2%
SINGAPORE GASOIL CALENDAR	1,664	676	146.2%	1,089	52.8%
SINGAPORE GASOIL SWAP	1,100	1,102	-0.2%	1,349	-18.5%
SINGAPORE GASOIL VS ICE	3,309	10,405	-68.2%	3,765	-12.1%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	0	3,525	-100.0%	0	-
SINGAPORE JET KEROSENE SW	705	1,510	-53.3%	970	-27.3%
SINGAPORE JET KERO VS. GAS	0	0	-	0	-
SINGAPORE MOGAS 92 UNLEAD	0	50	-100.0%	0	-
SINGAPORE MOGAS 92 UNLEAD	8,274	12,371	-33.1%	8,607	-3.9%
SINGAPORE NAPHTHA SWAP	0	0	-	0	-
SING FUEL	0	0	-	0	-
SOUTH STAR TEX OKLHM KNS	0	0	-	0	-
Sumas Basis Swap	0	1,189	-100.0%	0	-
TC2 ROTTERDAM TO USAC 37K	90	630	-85.7%	120	-25.0%

***** 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 JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
Energy Futures					
TC5 RAS TANURA TO YOKOHAM	495	1,184	-58.2%	620	-20.2%
TCO BASIS SWAP	368	2,568	-85.7%	492	-25.2%
TD3 MEG TO JAPAN 250K MT	6,648	13,213	-49.7%	7,460	-10.9%
TENNESSEE ZONE 0 BASIS SW	0	0	-	0	-
Tetco STX Basis	0	0	-	0	-
TEXAS EASTERN ZONE M-3 BA	306	1,220	-74.9%	368	-16.8%
TEXAS GAS ZONE1 NG BASIS	0	0	-	0	-
Transco Zone 3 Basis	0	0	-	0	-
TRANSCO ZONE4 BASIS SWAP	630	2,207	-71.5%	758	-16.9%
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	241	60	301.7%	282	-14.5%
ULSD 10PPM CIF MED VS ICE	0	0	-	0	-
ULSD UP-DOWN BALMO SWP	2,365	4,770	-50.4%	2,059	14.9%
UP DOWN GC ULSD VS NMX HO	71,344	46,978	51.9%	70,042	1.9%
WAHA BASIS	224	1,205	-81.4%	291	-23.0%
WESTERN RAIL DELIVERY PRB	0	0	-	0	-
WTI-BRENT BULLET SWAP	51	2,119	-97.6%	168	-69.6%
WTI-BRENT CALENDAR SWAP	99,880	171,327	-41.7%	112,075	-10.9%
WTI CALENDAR	169,994	181,363	-6.3%	174,157	-2.4%
WTI MIDLAND CRUDE OIL	200	0	-	250	-20.0%
WTS (ARGUS) VS WTI SWAP	80,230	65,472	22.5%	73,541	9.1%
WTS (ARGUS) VS WTI TRD MT	9,272	4,845	91.4%	8,983	3.2%
Energy Options					
BRENT 1 MONTH CAL	0	0	-	0	-
BRENT CALENDAR SWAP	5,058	8,401	-39.8%	7,210	-29.8%
BRENT CRUDE OIL 12 M CSO	0	0	-	0	-
BRENT CRUDE OIL 1 M CSO	11,700	18,390	-36.4%	14,700	-20.4%
BRENT CRUDE OIL 6 M CSO	0	0	-	0	-
BRENT OIL LAST DAY	121,689	221,555	-45.1%	129,445	-6.0%
COAL API2 INDEX	0	480	-100.0%	0	-
COAL API4 INDEX	0	0	-	0	-
COAL SWAP	0	0	-	0	-
CRUDE OIL	0	150	-100.0%	0	-
CRUDE OIL 1MO	432,397	647,481	-33.2%	490,881	-11.9%
CRUDE OIL APO	327,300	367,013	-10.8%	357,990	-8.6%
CRUDE OIL CALNDR STRIP	50	200	-75.0%	50	0.0%
CRUDE OIL OUTRIGHTS	0	0	-	0	-
CRUDE OIL PHY	1,997,142	2,418,023	-17.4%	2,032,909	-1.8%
ETHANOL	0	0	-	0	-
ETHANOL SWAP	11,095	17,820	-37.7%	8,257	34.4%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL PHY	21,392	53,494	-60.0%	24,305	-12.0%
HENRY HUB FINANCIAL LAST	31,323	9,798	219.7%	21,707	44.3%
HO 1 MONTH CLNDR OPTIONS	0	500	-100.0%	0	-
LLS CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	5,517	0	-	4,392	25.6%
MCCLOSKEY RCH BAY COAL	100	450	-77.8%	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 JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
Energy Options					
NATURAL GAS 1 M CSO FIN	120,950	68,850	75.7%	110,650	9.3%
NATURAL GAS 2 M CSO FIN	5,100	825	518.2%	3,500	45.7%
NATURAL GAS 3 M CSO FIN	157,110	36,550	329.8%	125,635	25.1%
NATURAL GAS 5 M CSO FIN	0	1,100	-100.0%	0	-
NATURAL GAS 6 M CSO FIN	0	12,250	-100.0%	0	-
NATURAL GAS OPT	96,900	0	-	108,080	-10.3%
NATURAL GAS OPTION ON CALE	20,420	16,164	26.3%	19,584	4.3%
NATURAL GAS PHY	2,478,248	1,769,481	40.1%	2,479,308	0.0%
NATURAL GAS SUMMER STRIP	400	0	-	0	-
NATURAL GAS WINTER STRIP	600	1,300	-53.8%	600	0.0%
N ROCKIES PIPE SWAP	0	3,384	-100.0%	0	-
NY HARBOR HEAT OIL SWP	10,842	13,445	-19.4%	11,548	-6.1%
NYISO ZONE G 5MW PEAK OPTI	0	0	-	0	-
PANHANDLE PIPE SWAP	0	0	-	0	-
PETROCHEMICALS	1,296	5,494	-76.4%	717	80.8%
PETRO OUTRIGHT EURO	12	24	-50.0%	16	-25.0%
PETRO OUTRIGHT NA	1,190	756	57.4%	1,330	-10.5%
PJM WES HUB PEAK CAL MTH	1,510	1,260	19.8%	1,510	0.0%
PJM WES HUB PEAK LMP 50MW	512	555	-7.7%	512	0.0%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	499	172	190.1%	186	168.3%
RBOB CRACK	0	0	-	0	-
RBOB PHY	8,909	17,263	-48.4%	11,274	-21.0%
ROTTERDAM 3.5%FUEL OIL CL	0	0	-	0	-
SAN JUAN PIPE SWAP	0	1,878	-100.0%	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	0	0	0.0%	0	-
SINGAPORE GASOIL CALENDAR	0	0	-	0	-
SINGAPORE JET FUEL CALEND	0	0	-	0	-
WTI-BRENT BULLET SWAP	168,200	115,935	45.1%	183,700	-8.4%
WTI CRUDE OIL 1 M CSO FI	253,385	148,335	70.8%	246,860	2.6%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
FX Futures					
AD/CD CROSS RATES	2	3	-33.3%	1	100.0%
AD/JY CROSS RATES	305	426	-28.4%	292	4.5%
AD/NE CROSS RATES	28	165	-83.0%	67	-58.2%
AUSTRALIAN DOLLAR	126,778	171,261	-26.0%	100,658	25.9%
BP/JY CROSS RATES	373	1,495	-75.1%	280	33.2%
BP/SF CROSS RATES	141	101	39.6%	136	3.7%
BRAZIL REAL	29,997	31,284	-4.1%	27,335	9.7%
BRITISH POUND	175,736	289,893	-39.4%	186,144	-5.6%
CANADIAN DOLLAR	138,417	181,082	-23.6%	118,197	17.1%
CD/JY CROSS RATES	4	1	300.0%	8	-50.0%
CHINESE RENMINBI (CNH)	1,051	2,176	-51.7%	1,515	-30.6%
CZECK KORUNA (EC)	3	6	-50.0%	3	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	2,501	2,634	-5.0%	2,098	19.2%
EC/CD CROSS RATES	2,689	1,761	52.7%	2,084	29.0%
EC/NOK CROSS RATES	65	524	-87.6%	67	-3.0%
EC/SEK CROSS RATES	578	615	-6.0%	602	-4.0%
EFX/BP CROSS RATES	24,077	28,353	-15.1%	24,041	0.1%
EFX/JY CROSS RATES	17,002	27,218	-37.5%	14,493	17.3%
EFX/SF CROSS RATES	8,004	15,990	-49.9%	7,940	0.8%
E-MINI EURO FX	15,414	15,793	-2.4%	11,535	33.6%
E-MINI JAPANESE YEN	1,266	930	36.1%	931	36.0%
EURO FX	693,143	567,235	22.2%	579,738	19.6%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	18	0	-	18	0.0%
INDIAN RUPEE	1,446	1,624	-11.0%	1,864	-22.4%
JAPANESE YEN	160,812	135,884	18.3%	137,362	17.1%
KOREAN WON	257	667	-61.5%	319	-19.4%
MEXICAN PESO	132,194	226,681	-41.7%	122,007	8.3%
MICRO AUD/USD	9,084	5,278	72.1%	6,037	50.5%
MICRO CAD/USD	2,060	2,595	-20.6%	1,369	50.5%
MICRO CHF/USD	1,251	405	208.9%	521	140.1%
MICRO EUR/USD	16,001	10,318	55.1%	8,098	97.6%
MICRO GBP/USD	2,644	3,690	-28.3%	1,547	70.9%
MICRO INR/USD	163	576	-71.7%	176	-7.4%
MICRO JPY/USD	3,042	1,982	53.5%	2,771	9.8%
NEW ZEALND DOLLAR	37,565	54,302	-30.8%	30,845	21.8%
NKR/USD CROSS RATE	1,888	2,484	-24.0%	1,453	29.9%
POLISH ZLOTY (EC)	89	6	1,383.3%	89	0.0%
POLISH ZLOTY (US)	218	118	84.7%	284	-23.2%
RMB USD	2	1	100.0%	2	0.0%
RUSSIAN RUBLE	24,308	79,265	-69.3%	24,278	0.1%
S.AFRICAN RAND	12,197	27,650	-55.9%	11,657	4.6%
SF/JY CROSS RATES	3	0	-	4	-25.0%
SHEKEL	1	0	-	0	-
SKR/USD CROSS RATES	1,340	1,501	-10.7%	1,230	8.9%
SWISS FRANC	56,884	59,823	-4.9%	41,400	37.4%
TURKISH LIRA	1,085	1,718	-36.8%	947	14.6%
USDZAR	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 JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
FX Options					
AUD/USD MONDAY OPTION WEE	174	0	-	300	-42.0%
AUD/USD MONDAY OPTION WEE	164	0	-	49	234.7%
AUD/USD MONDAY OPTION WEE	558	0	-	0	-
AUD/USD MONDAY OPTION WEE	57	0	-	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	0.0%
AUD/USD MONTHLY OPTIONS	58,129	44,668	30.1%	60,717	-4.3%
AUD/USD WKLY FRIDAY OPTION	0	4,398	-100.0%	0	-
AUD/USD WKLY FRIDAY OPTION	983	0	-	1,350	-27.2%
AUD/USD WKLY FRIDAY OPTION	1,495	1,188	25.8%	994	50.4%
AUD/USD WKLY FRIDAY OPTION	895	285	214.0%	590	51.7%
AUD/USD WKLY FRIDAY OPTION	0	297	-100.0%	190	-100.0%
AUD/USD WKLY WED OPTIONS -	442	520	-15.0%	491	-10.0%
AUD/USD WKLY WED OPTIONS -	144	157	-8.3%	1,032	-86.0%
AUD/USD WKLY WED OPTIONS -	51	2	2,450.0%	26	96.2%
AUD/USD WKLY WED OPTIONS -	112	0	-	134	-16.4%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
BRITISH POUND (EU)	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	1	5	-80.0%	323	-99.7%
CAD/USD MONDAY OPTIONS WE	619	0	-	50	1,138.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONDAY OPTIONS WE	83	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	0.0%
CAD/USD MONTHLY OPTIONS	65,798	40,821	61.2%	63,322	3.9%
CAD/USD WKLY FRIDAY OPTION	0	5,396	-100.0%	0	-
CAD/USD WKLY FRIDAY OPTION	1,630	0	-	3,928	-58.5%
CAD/USD WKLY FRIDAY OPTION	1,006	2,185	-54.0%	772	30.3%
CAD/USD WKLY FRIDAY OPTION	579	1,544	-62.5%	1,326	-56.3%
CAD/USD WKLY FRIDAY OPTION	0	251	-100.0%	364	-100.0%
CAD/USD WKLY WED OPTIONS -	2,027	868	133.5%	2,385	-15.0%
CAD/USD WKLY WED OPTIONS -	2	386	-99.5%	901	-99.8%
CAD/USD WKLY WED OPTIONS -	487	730	-33.3%	200	143.5%
CAD/USD WKLY WED OPTIONS -	0	0	-	261	-100.0%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	6,554	4,623	41.8%	5,993	9.4%
CHF/USD WKLY FRIDAY OPTION	0	8	-100.0%	0	-
CHF/USD WKLY FRIDAY OPTION	2	0	-	16	-87.5%
CHF/USD WKLY FRIDAY OPTION	0	51	-100.0%	136	-100.0%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	0	2	-100.0%	50	-100.0%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/JPY MONTHLY OPTIONS	0	0	-	0	-
EURO FX (EU)	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	3,767	0	-	2,761	36.4%
EUR/USD MONDAY OPTION WEE	687	0	-	1,012	-32.1%
EUR/USD MONDAY OPTION WEE	478	0	-	1,040	-54.0%
EUR/USD MONDAY OPTION WEE	2,158	0	-	59	3,557.6%
EUR/USD MONDAY OPTION WEE	0	0	-	0	0.0%
EUR/USD MONTHLY OPTIONS	258,241	247,707	4.3%	239,006	8.0%

***** 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 JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
FX Options					
EUR/USD WKLY FRIDAY OPTION	0	14,600	-100.0%	0	-
EUR/USD WKLY FRIDAY OPTION	6,216	0	-	7,423	-16.3%
EUR/USD WKLY FRIDAY OPTION	4,540	3,787	19.9%	2,776	63.5%
EUR/USD WKLY FRIDAY OPTION	3,482	3,146	10.7%	7,005	-50.3%
EUR/USD WKLY FRIDAY OPTION	0	161	-100.0%	217	-100.0%
EUR/USD WKLY WED OPTIONS -	5,108	4,569	11.8%	10,175	-49.8%
EUR/USD WKLY WED OPTIONS -	1,771	1,527	16.0%	3,050	-41.9%
EUR/USD WKLY WED OPTIONS -	1,235	380	225.0%	1,873	-34.1%
EUR/USD WKLY WED OPTIONS -	419	0	-	103	306.8%
EUR/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
GBP/USD MONDAY OPTION WEE	1,047	0	-	343	205.2%
GBP/USD MONDAY OPTION WEE	0	0	-	209	-100.0%
GBP/USD MONDAY OPTION WEE	0	0	-	360	-100.0%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	96,873	107,606	-10.0%	96,087	0.8%
GBP/USD WKLY FRIDAY OPTION	0	3,193	-100.0%	0	-
GBP/USD WKLY FRIDAY OPTION	1,109	0	-	1,690	-34.4%
GBP/USD WKLY FRIDAY OPTION	476	2,588	-81.6%	909	-47.6%
GBP/USD WKLY FRIDAY OPTION	573	1,526	-62.5%	608	-5.8%
GBP/USD WKLY FRIDAY OPTION	0	1,296	-100.0%	480	-100.0%
GBP/USD WKLY WED OPTIONS -	238	1,736	-86.3%	329	-27.7%
GBP/USD WKLY WED OPTIONS -	339	1,078	-68.6%	150	126.0%
GBP/USD WKLY WED OPTIONS -	12	232	-94.8%	291	-95.9%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
JAPANESE YEN (EU)	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	1,572	0	-	1,813	-13.3%
JPY/USD MONDAY OPTION WEE	2,118	0	-	1,725	22.8%
JPY/USD MONDAY OPTION WEE	837	0	-	680	23.1%
JPY/USD MONDAY OPTION WEE	103	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	0.0%
JPY/USD MONTHLY OPTIONS	102,455	96,260	6.4%	101,551	0.9%
JPY/USD WKLY FRIDAY OPTION	0	8,385	-100.0%	0	-
JPY/USD WKLY FRIDAY OPTION	1,631	0	-	4,180	-61.0%
JPY/USD WKLY FRIDAY OPTION	1,482	2,235	-33.7%	2,230	-33.5%
JPY/USD WKLY FRIDAY OPTION	1,376	1,626	-15.4%	2,229	-38.3%
JPY/USD WKLY FRIDAY OPTION	0	1,142	-100.0%	704	-100.0%
JPY/USD WKLY WED OPTIONS -	3,593	2,605	37.9%	3,600	-0.2%
JPY/USD WKLY WED OPTIONS -	219	625	-65.0%	1,226	-82.1%
JPY/USD WKLY WED OPTIONS -	281	146	92.5%	398	-29.4%
JPY/USD WKLY WED OPTIONS -	156	0	-	20	680.0%
JPY/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
MXN/USD MONTHLY OPTIONS	1,242	1,811	-31.4%	869	42.9%
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	-
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	48	619	-92.2%	114	-57.9%

***** 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 JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
FX Options					
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	55	3	1,733.3%	184	-70.1%
Ags Futures					
FERTILIZER PRODUCS	4,715	1,665	183.2%	3,315	42.2%

*** 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 JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
Ag Products Futures					
BUTTER CS	9,820	8,637	13.7%	10,356	-5.2%
CASH-SETTLED CHEESE	24,244	22,632	7.1%	25,856	-6.2%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	284,503	320,665	-11.3%	275,097	3.4%
CAT WEATHER EUROPEAN	0	1,200	-100.0%	0	-
CDD SEASONAL STRIP	750	450	66.7%	750	0.0%
CDD WEATHER	7,050	5,775	22.1%	6,750	4.4%
CHI WHEAT	387,250	387,590	-0.1%	403,108	-3.9%
CLASS IV MILK	6,236	7,793	-20.0%	6,202	0.5%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,623,627	1,803,020	-9.9%	1,559,526	4.1%
COTTON	0	2	-100.0%	0	-
DJ_UBS ROLL SELECT INDEX FU	1,633	1,807	-9.6%	1,633	0.0%
DOW-UBS COMMOD INDEX	22,221	26,072	-14.8%	22,194	0.1%
DRY WHEY	3,688	2,833	30.2%	3,555	3.7%
FEEDER CATTLE	43,963	47,191	-6.8%	36,744	19.6%
FERTILIZER PRODUCTS	395	2,620	-84.9%	245	61.2%
GOLDMAN SACHS	5,644	13,170	-57.1%	5,362	5.3%
GSCI EXCESS RETURN FUT	44,082	42,620	3.4%	40,546	8.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	232,840	281,265	-17.2%	225,597	3.2%
HOUSING INDEX	36	50	-28.0%	35	2.9%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	266,722	290,273	-8.1%	235,012	13.5%
LUMBER	4,320	2,764	56.3%	2,620	64.9%
MALAYSIAN PALM SWAP	18,020	27,744	-35.0%	20,040	-10.1%
MILK	28,609	21,920	30.5%	28,399	0.7%
MINI CORN	7,049	11,935	-40.9%	5,490	28.4%
MINI SOYBEAN	10,316	9,005	14.6%	7,284	41.6%
MINI WHEAT	2,410	1,318	82.9%	1,150	109.6%
MLK MID OPTIONS	0	7	-100.0%	0	-
NFD MILK	8,746	9,422	-7.2%	9,592	-8.8%
OATS	4,537	4,743	-4.3%	4,292	5.7%
PACIFIC RIM DAT SS WTHR	1,300	0	-	1,300	0.0%
ROUGH RICE	9,872	8,787	12.3%	10,122	-2.5%
SOYBEAN	823,901	618,139	33.3%	811,476	1.5%
SOYBEAN MEAL	431,113	434,179	-0.7%	441,205	-2.3%
SOYBEAN OIL	442,690	433,589	2.1%	430,592	2.8%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,762	0.0%
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	6,592	3,580	84.1%	7,665	-14.0%
WHEAT	31,930	26,754	19.3%	26,487	20.5%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
Ag Products Options					
BUTTER CS	14,010	8,965	56.3%	15,335	-8.6%
CASH-SETTLED CHEESE	41,681	24,479	70.3%	39,759	4.8%
CATTLE	199,585	193,731	3.0%	190,972	4.5%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	2,000	5,000	-60.0%	2,000	0.0%
CHI WHEAT	337,894	377,239	-10.4%	264,773	27.6%
CLASS IV MILK	15,094	12,029	25.5%	17,343	-13.0%
CORN	1,194,720	1,731,791	-31.0%	1,158,426	3.1%
CORN NEARBY+2 CAL SPRD	21,951	23,780	-7.7%	17,595	24.8%
DEC-DEC CORN CAL SPRD	1,998	7,546	-73.5%	1,923	3.9%
DEC-JULY CORN CAL SPRD	1,756	14,460	-87.9%	1,226	43.2%
DEC-JULY WHEAT CAL SPRD	310	0	-	0	-
DRY WHEY	3,205	2,597	23.4%	2,859	12.1%
FEEDER CATTLE	27,714	42,210	-34.3%	25,693	7.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HOGS	185,695	425,289	-56.3%	199,965	-7.1%
HOUSING INDEX	0	7	-100.0%	0	-
Intercommodity Spread	265	0	-	15	1,666.7%
JAN-MAR SOYBEAN CSO	10	0	-	0	-
JULY-DEC CORN CAL SPRD	0	2,958	-100.0%	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	500	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
KC WHEAT	72,530	68,631	5.7%	46,347	56.5%
LUMBER	778	1,897	-59.0%	334	132.9%
LV CATL CSO	0	40	-100.0%	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	20	-100.0%	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MILK	102,693	61,466	67.1%	106,581	-3.6%
MLK MID OPTIONS	83	109	-23.9%	67	23.9%
NFD MILK	20,730	11,528	79.8%	22,255	-6.9%
NOV-JULY SOYBEAN CAL SPRD	0	3,250	-100.0%	0	-
NOV-MAR SOYBEAN CSO	985	20	4,825.0%	985	0.0%
NOV-NOV SOYBEAN CAL SPRD	10	884	-98.9%	0	-
OATS	1,125	623	80.6%	1,125	0.0%
ROUGH RICE	2,791	2,616	6.7%	2,922	-4.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	639,669	526,479	21.5%	577,114	10.8%
SOYBEAN CRUSH	1,031	4	25,675.0%	343	200.6%
SOYBEAN MEAL	135,550	101,085	34.1%	127,214	6.6%
SOYBEAN OIL	99,373	65,993	50.6%	85,922	15.7%
SOYBN NEARBY+2 CAL SPRD	370	5,500	-93.3%	300	23.3%
SOYMEAL NEARBY+2 CAL SPRD	0	25	-100.0%	0	-
WHEAT	5,702	15,895	-64.1%	4,739	20.3%
WHEAT-CORN ICSO	1,965	100	1,865.0%	905	117.1%
WHEAT NEARBY+2 CAL SPRD	2,450	650	276.9%	2,050	19.5%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
TOTAL FUTURES GROUP					
Interest Rate Futures	24,364,687	31,398,947	-22.4%	24,429,635	-0.3%
Equity Index Futures	4,400,976	4,132,873	6.5%	4,237,285	3.9%
Metals Futures	1,198,567	1,292,115	-7.2%	1,134,046	5.7%
Energy Futures	8,173,936	10,186,011	-19.8%	8,353,970	-2.2%
FX Futures	1,702,126	1,955,514	-13.0%	1,472,443	15.6%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	4,715	1,665	183.2%	3,315	42.2%
Ag Products Futures	4,799,871	4,883,313	-1.7%	4,670,044	2.8%
TOTAL FUTURES	44,644,878	53,850,438	-17.1%	44,300,738	0.8%
TOTAL OPTIONS GROUP					
Interest Rate Options	41,613,863	68,396,091	-39.2%	42,021,203	-1.0%
Equity Index Options	3,340,497	4,043,530	-17.4%	3,225,466	3.6%
Metals Options	1,421,127	1,863,048	-23.7%	1,342,812	5.8%
Energy Options	6,290,846	5,978,776	5.2%	6,396,956	-1.7%
FX Options	647,874	618,971	4.7%	645,195	0.4%
Foreign Exchange Options	55	3	1,733.3%	184	-70.1%
Ag Products Options	3,136,223	3,738,896	-16.1%	2,917,089	7.5%
TOTAL OPTIONS	56,450,485	84,639,315	-33.3%	56,548,905	-0.2%
TOTAL COMBINED					
Interest Rate	65,978,550	99,795,038	-33.9%	66,450,838	-0.7%
Equity Index	7,741,473	8,176,403	-5.3%	7,462,751	3.7%
Metals	2,619,694	3,155,163	-17.0%	2,476,858	5.8%
Energy	14,464,782	16,164,787	-10.5%	14,750,926	-1.9%
FX	2,350,000	2,574,485	-8.7%	2,117,638	11.0%
Foreign Exchange	55	3	1,733.3%	184	-70.1%
Ags	4,715	1,665	183.2%	3,315	42.2%
Ag Products	7,936,094	8,622,209	-8.0%	7,587,133	4.6%
GRAND TOTAL	101,095,363	138,489,753	-27.0%	100,849,643	0.2%

*** 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.