

CME Exchange Open Interest Report - Monthly

	Open Interest JUL 2021	Open Interest JUL 2020	% CHG	Open Interest JUN 2021	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	0	45	-100.0%	0	-
EURODOLLARS	12,079,068	9,708,756	24.4%	12,273,127	-1.6%
SOFR	846,923	400,366	111.5%	840,865	0.7%
SONIA	14,956	19,937	-25.0%	13,685	9.3%
TIIE	70	0	-	53	32.1%
Interest Rate Options					
EURODOLLARS	16,841,254	28,811,391	-41.5%	16,449,332	2.4%
EURO MIDCURVE	19,961,358	9,284,440	115.0%	19,155,614	4.2%
SOFR	7,592	463	1,539.7%	7,581	0.1%

CME Exchange Open Interest Report - Monthly

	Open Interest JUL 2021	Open Interest JUL 2020	% CHG	Open Interest JUN 2021	% CHG
Equity Index Futures					
BITCOIN FUTURES	33,099	14,361	130.5%	21,097	56.9%
E-MINI COM SERVICES SELECT	1,890	4,684	-59.6%	1,926	-1.9%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	33	0	-	1	3,200.0%
E-MINI MIDCAP	43,900	58,281	-24.7%	42,730	2.7%
E-MINI NASDAQ 100	225,512	223,330	1.0%	225,917	-0.2%
E-MINI RUSSELL 1000	8,933	8,505	5.0%	8,240	8.4%
E-MINI RUSSELL 1000 GROWTH	3,403	2,835	20.0%	3,497	-2.7%
E-MINI RUSSELL 1000 VALUE	32,676	6,577	396.8%	32,643	0.1%
E-MINI RUSSELL 2000	457,689	513,977	-11.0%	423,773	8.0%
E-MINI S&P500	2,677,856	2,676,606	0.0%	2,581,871	3.7%
E-MINI S&P500 ESG	12,654	4,325	192.6%	12,441	1.7%
E-MINI S&P REAL ESTATE SELE	9,841	1,851	431.7%	9,818	0.2%
ETHER FUTURES	3,489	0	-	2,852	22.3%
FT-SE 100	50	0	-	0	-
FTSE Emerging	0	55	-100.0%	0	-
IBOVESPA INDEX	23	72	-68.1%	15	53.3%
MICRO E-MINI NASDAQ 100	76,281	54,512	39.9%	41,092	85.6%
MICRO E-MINI RUSSELL 2000	32,536	22,195	46.6%	15,458	110.5%
MICRO E-MINI S&P500	92,083	127,197	-27.6%	71,959	28.0%
NASDAQ-100 VOLATILITY	1	0	-	0	-
NASDAQ BIOTECH	253	231	9.5%	277	-8.7%
Nearby BTIC+	0	0	-	0	0.0%
NIKKEI 225 (\$) STOCK	15,748	13,555	16.2%	16,543	-4.8%
NIKKEI 225 (YEN) STOCK	48,147	38,316	25.7%	40,716	18.3%
S&P 500	274,067	254,201	7.8%	253,351	8.2%
S&P 500 ANNUAL DIVIDEND IND	233,176	159,590	46.1%	220,960	5.5%
S&P 500/GI	0	0	-	0	-
S&P 500 QUARLY DIVIDEND IND	7,196	6,434	11.8%	3,314	117.1%
S&P 600 SMALLCAP EMINI	0	368	-100.0%	0	-
S&P CONSUMER DSCRTNRY SE	3,174	2,925	8.5%	3,150	0.8%
S&P CONSUMER STAPLES SECT	22,163	10,417	112.8%	23,915	-7.3%
S&P ENERGY SECTOR	22,886	11,710	95.4%	22,987	-0.4%
S&P FINANCIAL SECTOR	28,631	9,025	217.2%	40,968	-30.1%
S&P HEALTH CARE SECTOR	12,552	8,095	55.1%	12,034	4.3%
S&P INDUSTRIAL SECTOR	16,611	7,744	114.5%	18,751	-11.4%
S&P MATERIALS SECTOR	9,393	4,525	107.6%	9,997	-6.0%
S&P TECHNOLOGY SECTOR	9,885	6,531	51.4%	9,522	3.8%
S&P UTILITIES SECTOR	18,243	9,877	84.7%	9,328	95.6%
S&P VALUE INDEX FUTURES	380	0	-	430	-11.6%
WATER INDEX FUTURES	7	0	-	2	250.0%
YEN DENOMINATED TOPIX	193	401	-51.9%	185	4.3%

CME Exchange Open Interest Report - Monthly

	Open Interest JUL 2021	Open Interest JUL 2020	% CHG	Open Interest JUN 2021	% CHG
Equity Index Options					
BITCOIN FUTURES	1,271	4,846	-73.8%	762	66.8%
E-MINI NASDAQ 100	143,224	102,979	39.1%	124,819	14.7%
E-MINI RUSSELL 2000	17,725	11,134	59.2%	6,950	155.0%
E-MINI S&P500	1,758,717	1,910,027	-7.9%	1,211,646	45.2%
EOM E-MINI RUSSELL 2000 END	4,197	821	411.2%	2,845	47.5%
EOM EMINI S&P	500,195	380,050	31.6%	358,803	39.4%
EOM S&P 500	9,536	7,633	24.9%	7,570	26.0%
EOW1 E-MINI RUSSELL 2000 WE	4,404	1,110	296.8%	2,196	100.5%
EOW1 EMINI S&P 500	251,637	155,653	61.7%	288,953	-12.9%
EOW1 S&P 500	5,357	14,096	-62.0%	14,128	-62.1%
EOW2 E-MINI RUSSELL 2000 WE	1,268	494	156.7%	898	41.2%
EOW2 EMINI S&P 500	116,698	87,652	33.1%	120,305	-3.0%
EOW2 S&P 500	900	2,656	-66.1%	8,764	-89.7%
EOW3 E-MINI RUSSELL 2000 WE	12,516	7,501	66.9%	11,538	8.5%
EOW3 EMINI S&P 500	739,691	518,424	42.7%	681,187	8.6%
EOW3 S&P 500	6,490	26,032	-75.1%	16,548	-60.8%
EOW4 E-MINI RUSSELL 2000 WE	728	33	2,106.1%	520	40.0%
EOW4 EMINI S&P 500	66,469	45,249	46.9%	37,358	77.9%
MICRO E-MINI NASDAQ 100	5,731	0	-	5,352	7.1%
MICRO E-MINI S&P500	39,215	0	-	30,439	28.8%
S&P 500	32,899	61,648	-46.6%	15,185	116.7%

CME Exchange Open Interest Report - Monthly

	Open Interest JUL 2021	Open Interest JUL 2020	% CHG	Open Interest JUN 2021	% CHG
FX Futures					
HUNGARIAN FORINT (US)	20	18	11.1%	23	-13.0%
INDIAN RUPEE	1,708	1,446	18.1%	1,718	-0.6%
JAPANESE YEN	192,933	160,812	20.0%	208,211	-7.3%
KOREAN WON	1,208	257	370.0%	1,227	-1.5%
MEXICAN PESO	158,201	132,194	19.7%	144,610	9.4%
MICRO AUD/USD	4,558	9,084	-49.8%	3,942	15.6%
MICRO CAD/USD	2,093	2,060	1.6%	2,126	-1.6%
MICRO CHF/USD	1,740	1,251	39.1%	1,336	30.2%
MICRO EUR/USD	22,932	16,001	43.3%	17,340	32.2%
MICRO GBP/USD	2,693	2,644	1.9%	2,523	6.7%
MICRO INR/USD	475	163	191.4%	110	331.8%
MICRO JPY/USD	2,389	3,042	-21.5%	2,327	2.7%
MICRO USD/CNH	0	0	-	0	-
NEW ZEALND DOLLAR	42,243	37,565	12.5%	42,023	0.5%
NKR/USD CROSS RATE	1,682	1,888	-10.9%	1,476	14.0%
POLISH ZLOTY (EC)	130	89	46.1%	135	-3.7%
POLISH ZLOTY (US)	466	218	113.8%	354	31.6%
RMB USD	1	2	-50.0%	1	0.0%
RUSSIAN RUBLE	54,442	24,308	124.0%	43,965	23.8%
S.AFRICAN RAND	17,737	12,197	45.4%	17,908	-1.0%
SF/JY CROSS RATES	22	3	633.3%	4	450.0%
SHEKEL	1	1	0.0%	1	0.0%
SKR/USD CROSS RATES	1,416	1,340	5.7%	1,236	14.6%
SWISS FRANC	43,676	56,884	-23.2%	43,961	-0.6%
TURKISH LIRA	30	1,085	-97.2%	66	-54.5%
USDZAR	0	0	-	0	-
FX Options					
AUD/USD MONDAY OPTION WEE	90	174	-48.3%	0	-
AUD/USD MONDAY OPTION WEE	186	164	13.4%	9	1,966.7%
AUD/USD MONDAY OPTION WEE	148	558	-73.5%	130	13.8%
AUD/USD MONDAY OPTION WEE	74	57	29.8%	87	-14.9%
AUD/USD MONDAY OPTION WEE	0	0	-	0	-
AUD/USD MONTHLY OPTIONS	235,528	58,129	305.2%	219,267	7.4%
AUD/USD WKLY FRIDAY OPTION	0	0	-	2,374	-100.0%
AUD/USD WKLY FRIDAY OPTION	771	983	-21.6%	0	-
AUD/USD WKLY FRIDAY OPTION	594	1,495	-60.3%	494	20.2%
AUD/USD WKLY FRIDAY OPTION	714	895	-20.2%	443	61.2%
AUD/USD WKLY FRIDAY OPTION	0	0	0.0%	317	-100.0%
AUD/USD WKLY WED OPTIONS -	465	442	5.2%	771	-39.7%
AUD/USD WKLY WED OPTIONS -	125	144	-13.2%	304	-58.9%
AUD/USD WKLY WED OPTIONS -	1	51	-98.0%	14	-92.9%
AUD/USD WKLY WED OPTIONS -	0	112	-100.0%	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
BRL/USD MONTHLY OPTIONS	436	1	43,500.0%	144	202.8%
CAD/USD MONDAY OPTIONS WE	1,463	619	136.3%	0	-
CAD/USD MONDAY OPTIONS WE	161	0	-	1,229	-86.9%
CAD/USD MONDAY OPTIONS WE	154	83	85.5%	470	-67.2%
CAD/USD MONDAY OPTIONS WE	0	0	-	281	-100.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-

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 Exchange Open Interest Report - Monthly

	Open Interest JUL 2021	Open Interest JUL 2020	% CHG	Open Interest JUN 2021	% CHG
FX Options					
CAD/USD MONTHLY OPTIONS	146,284	65,798	122.3%	112,696	29.8%
CAD/USD WKLY FRIDAY OPTION	0	0	-	6,655	-100.0%
CAD/USD WKLY FRIDAY OPTION	3,626	1,630	122.5%	0	-
CAD/USD WKLY FRIDAY OPTION	2,126	1,006	111.3%	2,582	-17.7%
CAD/USD WKLY FRIDAY OPTION	823	579	42.1%	1,578	-47.8%
CAD/USD WKLY FRIDAY OPTION	0	0	0.0%	115	-100.0%
CAD/USD WKLY WED OPTIONS -	1,698	2,027	-16.2%	817	107.8%
CAD/USD WKLY WED OPTIONS -	1,236	2	61,700.0%	1,088	13.6%
CAD/USD WKLY WED OPTIONS -	131	487	-73.1%	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
CHF/USD MONTHLY OPTIONS	11,384	6,554	73.7%	10,011	13.7%
CHF/USD WKLY FRIDAY OPTION	0	0	-	62	-100.0%
CHF/USD WKLY FRIDAY OPTION	33	2	1,550.0%	0	-
CHF/USD WKLY FRIDAY OPTION	0	0	-	5	-100.0%
CHF/USD WKLY FRIDAY OPTION	6	0	-	252	-97.6%
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	50	-100.0%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	7,855	3,767	108.5%	0	-
EUR/USD MONDAY OPTION WEE	618	687	-10.0%	530	16.6%
EUR/USD MONDAY OPTION WEE	68	478	-85.8%	497	-86.3%
EUR/USD MONDAY OPTION WEE	246	2,158	-88.6%	150	64.0%
EUR/USD MONDAY OPTION WEE	0	0	-	0	-
EUR/USD MONTHLY OPTIONS	242,594	258,241	-6.1%	201,567	20.4%
EUR/USD WKLY FRIDAY OPTION	0	0	-	13,621	-100.0%
EUR/USD WKLY FRIDAY OPTION	3,762	6,216	-39.5%	0	-
EUR/USD WKLY FRIDAY OPTION	1,949	4,540	-57.1%	2,520	-22.7%
EUR/USD WKLY FRIDAY OPTION	1,147	3,482	-67.1%	1,098	4.5%
EUR/USD WKLY FRIDAY OPTION	0	0	0.0%	112	-100.0%
EUR/USD WKLY WED OPTIONS -	5,442	5,108	6.5%	4,351	25.1%
EUR/USD WKLY WED OPTIONS -	2,718	1,771	53.5%	1,602	69.7%
EUR/USD WKLY WED OPTIONS -	101	1,235	-91.8%	606	-83.3%
EUR/USD WKLY WED OPTIONS -	0	419	-100.0%	0	-
EUR/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
GBP/USD MONDAY OPTION WEE	1,779	1,047	69.9%	0	-
GBP/USD MONDAY OPTION WEE	432	0	-	642	-32.7%
GBP/USD MONDAY OPTION WEE	4	0	-	183	-97.8%
GBP/USD MONDAY OPTION WEE	2	0	-	1,132	-99.8%
GBP/USD MONDAY OPTION WEE	0	0	-	0	-
GBP/USD MONTHLY OPTIONS	85,016	96,873	-12.2%	76,257	11.5%
GBP/USD WKLY FRIDAY OPTION	0	0	-	4,311	-100.0%
GBP/USD WKLY FRIDAY OPTION	2,473	1,109	123.0%	0	-
GBP/USD WKLY FRIDAY OPTION	1,461	476	206.9%	1,006	45.2%
GBP/USD WKLY FRIDAY OPTION	1,080	573	88.5%	2,096	-48.5%
GBP/USD WKLY FRIDAY OPTION	0	0	0.0%	632	-100.0%
GBP/USD WKLY WED OPTIONS -	905	238	280.3%	523	73.0%
GBP/USD WKLY WED OPTIONS -	538	339	58.7%	305	76.4%
GBP/USD WKLY WED OPTIONS -	9	12	-25.0%	85	-89.4%
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	0.0%

CME Exchange Open Interest Report - Monthly

	Open Interest JUL 2021	Open Interest JUL 2020	% CHG	Open Interest JUN 2021	% CHG
FX Options					
JPY/USD MONDAY OPTION WEE	564	1,572	-64.1%	0	-
JPY/USD MONDAY OPTION WEE	12	2,118	-99.4%	83	-85.5%
JPY/USD MONDAY OPTION WEE	222	837	-73.5%	50	344.0%
JPY/USD MONDAY OPTION WEE	0	103	-100.0%	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	0	-
JPY/USD MONTHLY OPTIONS	93,225	102,455	-9.0%	80,256	16.2%
JPY/USD WKLY FRIDAY OPTION	0	0	-	9,134	-100.0%
JPY/USD WKLY FRIDAY OPTION	1,222	1,631	-25.1%	0	-
JPY/USD WKLY FRIDAY OPTION	1,732	1,482	16.9%	1,091	58.8%
JPY/USD WKLY FRIDAY OPTION	1,666	1,376	21.1%	683	143.9%
JPY/USD WKLY FRIDAY OPTION	0	0	0.0%	82	-100.0%
JPY/USD WKLY WED OPTIONS -	2,474	3,593	-31.1%	2,275	8.7%
JPY/USD WKLY WED OPTIONS -	1,402	219	540.2%	317	342.3%
JPY/USD WKLY WED OPTIONS -	0	281	-100.0%	135	-100.0%
JPY/USD WKLY WED OPTIONS -	0	156	-100.0%	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	0.0%
MXN/USD MONTHLY OPTIONS	1,329	1,242	7.0%	1,063	25.0%
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	-
MXN/USD WKLY FRIDAY OPTION	0	0	0.0%	0	-
NZD/USD MONTHLY OPTIONS	639	48	1,231.3%	295	116.6%
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	-
RUB/USD MONTHLY OPTIONS	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	0	55	-100.0%	0	-

CME Exchange Open Interest Report - Monthly

	Open Interest JUL 2021	Open Interest JUL 2020	% CHG	Open Interest JUN 2021	% CHG
Ag Products Futures					
BUTTER CS	8,943	9,820	-8.9%	8,803	1.6%
CASH-SETTLED CHEESE	29,792	24,244	22.9%	31,237	-4.6%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	299,158	284,503	5.2%	298,770	0.1%
CAT WEATHER EUROPEAN	500	0	-	500	0.0%
CDD SEASONAL STRIP	4,875	750	550.0%	4,875	0.0%
CDD WEATHER	2,700	7,050	-61.7%	3,950	-31.6%
CLASS IV MILK	3,021	6,236	-51.6%	3,174	-4.8%
DRY WHEY	5,028	3,688	36.3%	5,617	-10.5%
FEEDER CATTLE	47,759	43,963	8.6%	44,343	7.7%
GOLDMAN SACHS	1,731	5,644	-69.3%	4,042	-57.2%
GSCI EXCESS RETURN FUT	58,130	44,082	31.9%	58,460	-0.6%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	3,000	0	-	0	-
HOGS	277,847	232,840	19.3%	267,375	3.9%
HOUSING INDEX	27	36	-25.0%	28	-3.6%
LUMBER	2,248	4,320	-48.0%	2,153	4.4%
MALAYSIAN PALM SWAP	28,720	18,020	59.4%	29,520	-2.7%
MILK	27,958	28,609	-2.3%	28,259	-1.1%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	7,264	8,746	-16.9%	7,039	3.2%
PACIFIC RIM DAT SS WTHR	0	1,300	-100.0%	0	-
PORK CUTOUT	923	0	-	1,126	-18.0%
S&P GSCI ENHANCED ER SWAP	1,001	3,762	-73.4%	1,001	0.0%
USD CRUDE PALM OIL	10,867	6,592	64.9%	10,620	2.3%
Ag Products Options					
BUTTER CS	10,750	14,010	-23.3%	10,269	4.7%
CASH-SETTLED CHEESE	28,290	41,681	-32.1%	25,241	12.1%
CATTLE	171,991	199,585	-13.8%	156,394	10.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	8,450	2,000	322.5%	8,450	0.0%
CDD WEATHER	2,500	0	-	500	400.0%
CLASS IV MILK	17,163	15,094	13.7%	14,606	17.5%
DRY WHEY	1,238	3,205	-61.4%	1,179	5.0%
FEEDER CATTLE	26,369	27,714	-4.9%	25,296	4.2%
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	226,233	185,695	21.8%	213,160	6.1%
HOUSING INDEX	0	0	-	0	-
LUMBER	826	778	6.2%	570	44.9%
LV CATL CSO	0	0	-	0	-
MILK	86,898	102,693	-15.4%	73,840	17.7%
MLK MID OPTIONS	6	83	-92.8%	6	0.0%
NFD MILK	15,137	20,730	-27.0%	13,342	13.5%
PORK CUTOUT	174	0	-	188	-7.4%

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 Exchange Open Interest Report - Monthly

	Open Interest JUL 2021	Open Interest JUL 2020	% CHG	Open Interest JUN 2021	% CHG
TOTAL FUTURES GROUP					
Interest Rate Futures	12,941,017	10,129,104	27.8%	13,127,730	-1.4%
Equity Index Futures	4,434,654	4,263,308	4.0%	4,181,760	6.0%
FX Futures	1,903,078	1,702,126	11.8%	1,887,257	0.8%
Foreign Exchange Futures	0	0	-	0	-
Ag Products Futures	821,492	734,205	11.9%	810,892	1.3%
TOTAL FUTURES	20,100,241	16,828,743	19.4%	20,007,639	0.5%
TOTAL OPTIONS GROUP					
Interest Rate Options	36,810,204	38,096,294	-3.4%	35,612,527	3.4%
Equity Index Options	3,718,868	3,338,038	11.4%	2,946,766	26.2%
FX Options	872,943	647,874	34.7%	771,535	13.1%
Foreign Exchange Options	0	55	-100.0%	0	-
Ag Products Options	596,025	613,268	-2.8%	543,041	9.8%
TOTAL OPTIONS	41,998,040	42,695,529	-1.6%	39,873,869	5.3%
TOTAL COMBINED					
Interest Rate	49,751,221	48,225,398	3.2%	48,740,257	2.1%
Equity Index	8,153,522	7,601,346	7.3%	7,128,526	14.4%
FX	2,776,021	2,350,000	18.1%	2,658,792	4.4%
Foreign Exchange	0	55	-100.0%	0	-
Ag Products	1,417,517	1,347,473	5.2%	1,353,933	4.7%
GRAND TOTAL	62,098,281	59,524,272	4.3%	59,881,508	3.7%