



CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
Interest Rate Futures					
10-YR NOTE	3,947,830	3,379,724	16.8%	4,075,330	-3.1%
10-YR SWAP RATE	221,839	157,872	40.5%	208,408	6.4%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
1-MONTH EUROSOLLAR	0	272	-100.0%	0	-
20-YR SWAP RATE	90	90	0.0%	90	0.0%
2-YR NOTE	1,951,866	2,054,935	-5.0%	1,989,444	-1.9%
2-YR SWAP RATE	57,246	29,634	93.2%	54,414	5.2%
30-YR BOND	1,225,346	1,149,447	6.6%	1,198,413	2.2%
30-YR SWAP RATE	8,923	3,876	130.2%	7,913	12.8%
3-YR NOTE	12,000	6,910	73.7%	11,398	5.3%
3-YR SWAP RATE	37,941	9,586	295.8%	38,391	-1.2%
4-YR SWAP RATE	10,819	6,284	72.2%	10,019	8.0%
5-YR NOTE	3,473,654	3,302,017	5.2%	3,472,260	0.0%
5-YR SWAP RATE	95,966	69,099	38.9%	102,142	-6.0%
7-YR SWAP RATE	21,864	18,709	16.9%	22,249	-1.7%
EUROSOLLARS	12,655,564	10,052,894	25.9%	12,079,068	4.8%
FED FUND	1,065,041	1,554,384	-31.5%	1,106,699	-3.8%
SOFR	861,833	374,618	130.1%	846,923	1.8%
SONIA	15,096	17,508	-13.8%	14,956	0.9%
TIIE	260	0	-	70	271.4%
Ultra 10-Year Note	1,453,090	1,000,964	45.2%	1,462,845	-0.7%
ULTRA T-BOND	1,263,470	1,029,856	22.7%	1,266,026	-0.2%
Interest Rate Options					
10-YR NOTE	2,051,619	1,882,511	9.0%	2,618,024	-21.6%
2-YR NOTE	17,335	11,932	45.3%	2,160	702.5%
30-YR BOND	444,504	568,237	-21.8%	574,477	-22.6%
5-YR NOTE	449,224	508,300	-11.6%	940,397	-52.2%
EUROSOLLARS	17,575,127	29,307,043	-40.0%	16,841,254	4.4%
EURO MIDCURVE	20,662,160	9,660,821	113.9%	19,961,358	3.5%
FED FUND	0	150	-100.0%	0	-
SOFR	7,592	463	1,539.7%	7,592	0.0%
Ultra 10-Year Note	0	4	-100.0%	0	-
ULTRA T-BOND	381	32	1,090.6%	218	74.8%

*** 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 AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
Equity Index Futures					
BITCOIN FUTURES	20,999	11,498	82.6%	33,099	-36.6%
DJ US REAL ESTATE	42,197	31,459	34.1%	44,438	-5.0%
E-mini (\$5) Dow	109,275	83,113	31.5%	106,211	2.9%
E-MINI COM SERVICES SELECT	1,955	4,849	-59.7%	1,890	3.4%
E-mini FTSE 100 (USD)	0	0	-	0	-
E-mini FTSE China 50	21	0	-	33	-36.4%
E-MINI MIDCAP	43,452	57,935	-25.0%	43,900	-1.0%
E-MINI NASDAQ 100	230,598	245,038	-5.9%	225,512	2.3%
E-MINI RUSSELL 1000	14,528	8,432	72.3%	8,933	62.6%
E-MINI RUSSELL 1000 GROWTH	3,234	2,961	9.2%	3,403	-5.0%
E-MINI RUSSELL 1000 VALUE	32,159	6,749	376.5%	32,676	-1.6%
E-MINI RUSSELL 2000	460,565	506,236	-9.0%	457,689	0.6%
E-MINI S&P500	2,776,075	2,775,195	0.0%	2,677,856	3.7%
E-MINI S&P500 ESG	13,120	4,349	201.7%	12,654	3.7%
E-MINI S&P REAL ESTATE SELE	7,810	1,933	304.0%	9,841	-20.6%
ETHER FUTURES	4,029	0	-	3,489	15.5%
FT-SE 100	50	0	-	50	0.0%
FTSE Emerging	0	35	-100.0%	0	-
IBOVESPA INDEX	30	130	-76.9%	23	30.4%
MICRO E-MINI NASDAQ 100	117,908	90,547	30.2%	76,281	54.6%
MICRO E-MINI RUSSELL 2000	42,391	25,387	67.0%	32,536	30.3%
MICRO E-MINI S&P500	134,292	222,714	-39.7%	92,083	45.8%
MICRO MINI \$5 DOW	23,837	17,355	37.3%	18,138	31.4%
NASDAQ-100 VOLATILITY	0	0	-	1	-100.0%
NASDAQ BIOTECH	504	226	123.0%	253	99.2%
Nearby BTIC+	0	0	-	0	0.0%
NIKKEI 225 (\$) STOCK	21,656	17,424	24.3%	15,748	37.5%
NIKKEI 225 (YEN) STOCK	57,065	40,826	39.8%	48,147	18.5%
S&P 500	294,705	263,656	11.8%	274,067	7.5%
S&P 500 ANNUAL DIVIDEND IND	237,095	184,187	28.7%	233,176	1.7%
S&P 500/GI	0	0	-	0	-
S&P 500 QUARLY DIVIDEND IND	8,146	6,459	26.1%	7,196	13.2%
S&P 600 SMALLCAP EMINI	0	1,089	-100.0%	0	-
S&P CONSUMER DSCRTNRY SE	7,541	3,273	130.4%	3,174	137.6%
S&P CONSUMER STAPLES SECT	33,812	9,060	273.2%	22,163	52.6%
S&P ENERGY SECTOR	28,559	16,379	74.4%	22,886	24.8%
S&P FINANCIAL SECTOR	33,820	9,025	274.7%	28,631	18.1%
S&P HEALTH CARE SECTOR	25,992	8,775	196.2%	12,552	107.1%
S&P INDUSTRIAL SECTOR	20,725	10,052	106.2%	16,611	24.8%
S&P MATERIALS SECTOR	10,337	4,539	127.7%	9,393	10.1%
S&P TECHNOLOGY SECTOR	11,317	7,888	43.5%	9,885	14.5%
S&P UTILITIES SECTOR	28,735	11,924	141.0%	18,243	57.5%
S&P VALUE INDEX FUTURES	380	0	-	380	0.0%
WATER INDEX FUTURES	3	0	-	7	-57.1%
YEN DENOMINATED TOPIX	316	501	-36.9%	193	63.7%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
Equity Index Options					
BITCOIN FUTURES	716	2,223	-67.8%	1,271	-43.7%
E-mini (\$5) Dow	1,004	2,369	-57.6%	655	53.3%
E-MINI NASDAQ 100	169,058	130,121	29.9%	143,224	18.0%
E-MINI RUSSELL 2000	25,623	13,868	84.8%	17,725	44.6%
E-MINI S&P500	2,093,064	2,193,925	-4.6%	1,758,717	19.0%
EOM E-MINI RUSSELL 2000 END	3,016	1,694	78.0%	4,197	-28.1%
EOM EMINI S&P	561,491	394,583	42.3%	500,195	12.3%
EOM S&P 500	12,336	125	9,768.8%	9,536	29.4%
EOW1 E-MINI RUSSELL 2000 WE	4,045	1,424	184.1%	4,404	-8.2%
EOW1 EMINI S&P 500	328,946	211,257	55.7%	251,637	30.7%
EOW1 S&P 500	9,685	14,615	-33.7%	5,357	80.8%
EOW2 E-MINI RUSSELL 2000 WE	1,498	741	102.2%	1,268	18.1%
EOW2 EMINI S&P 500	128,948	75,757	70.2%	116,698	10.5%
EOW2 S&P 500	1,382	311	344.4%	900	53.6%
EOW3 E-MINI RUSSELL 2000 WE	9,107	3,617	151.8%	12,516	-27.2%
EOW3 EMINI S&P 500	472,905	385,305	22.7%	739,691	-36.1%
EOW3 S&P 500	0	15,220	-100.0%	6,490	-100.0%
EOW4 E-MINI RUSSELL 2000 WE	91	6	1,416.7%	728	-87.5%
EOW4 EMINI S&P 500	37,583	25,671	46.4%	66,469	-43.5%
MICRO E-MINI NASDAQ 100	5,896	73	7,976.7%	5,731	2.9%
MICRO E-MINI S&P500	40,285	1,588	2,436.8%	39,215	2.7%
S&P 500	34,584	72,300	-52.2%	32,899	5.1%
Metals Futures					
ALUMINUM	53,866	64,849	-16.9%	55,605	-3.1%
COBALT METAL FUTURES	1,842	0	-	1,750	5.3%
COMEX COPPER	190,030	231,031	-17.7%	214,550	-11.4%
COMEX E-Mini GOLD	2,095	3,430	-38.9%	2,069	1.3%
COMEX E-Mini SILVER	521	687	-24.2%	571	-8.8%
COMEX GOLD	507,113	544,006	-6.8%	488,404	3.8%
COMEX MINY COPPER	393	299	31.4%	473	-16.9%
COMEX SILVER	140,937	165,543	-14.9%	144,930	-2.8%
COPPER	20,515	19,149	7.1%	21,579	-4.9%
FERROUS PRODUCTS	4,349	3,960	9.8%	4,351	0.0%
GOLD	1,467	1,054	39.2%	1,129	29.9%
HOT ROLLED COIL STEEL FUTU	2,129	925	130.2%	2,294	-7.2%
IRON ORE 62 CHINA PLATTS FU	0	0	-	0	-
IRON ORE 62 CHINA TSI FUTURE	0	0	-	0	-
IRON ORE CHINA	1,818	3,197	-43.1%	1,544	17.7%
LNDN ZINC	0	0	-	0	-
METALS	0	20	-100.0%	0	-
MICRO GOLD	32,324	50,287	-35.7%	23,023	40.4%
NYMEX HOT ROLLED STEEL	31,337	23,515	33.3%	29,882	4.9%
NYMEX PLATINUM	67,072	59,911	12.0%	61,712	8.7%
PALLADIUM	8,595	9,687	-11.3%	10,193	-15.7%
SILVER	6,559	4,645	41.2%	7,672	-14.5%
URANIUM	1,160	310	274.2%	1,280	-9.4%

*** 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 AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
Metals Options					
ALUMINUM	2,050	120	1,608.3%	2,250	-8.9%
COMEX COPPER	55,266	12,572	339.6%	66,499	-16.9%
COMEX GOLD	727,034	1,229,348	-40.9%	774,560	-6.1%
COMEX SILVER	95,849	132,626	-27.7%	107,348	-10.7%
COPPER	2	0	-	0	-
GOLD	21,377	14,565	46.8%	16,166	32.2%
HOT ROLLED COIL STEEL CALL	0	0	-	0	-
HOT ROLLED COIL STEEL PUT O	0	0	-	0	-
IRON ORE 62 CHINA TSI CALL O	0	0	-	0	-
IRON ORE 62 CHINA TSI PUT OP	0	0	-	0	-
IRON ORE CHINA	2,004	3,770	-46.8%	2,204	-9.1%
NYMEX HOT ROLLED STEEL	1,055	325	224.6%	955	10.5%
NYMEX PLATINUM	16,933	2,959	472.3%	14,522	16.6%
PALLADIUM	1,486	1,236	20.2%	1,586	-6.3%
SILVER	2,808	1,746	60.8%	2,990	-6.1%
Energy Futures					
3.5% FUEL OIL CID MED SWA	0	0	-	0	-
3.5% FUEL OIL CIF BALMO S	0	0	-	0	-
AEP-DAYTON HUB DAILY	10	84	-88.1%	10	0.0%
ANR OKLAHOMA	0	0	-	0	-
ARGUS LLS VS. WTI (ARG) T	21,315	10,074	111.6%	24,943	-14.5%
ARGUS PROPAN FAR EST INDE	5,559	4,771	16.5%	5,645	-1.5%
ARGUS PROPAN(SAUDI ARAMC	1,578	2,072	-23.8%	1,703	-7.3%
AUSTRIALIAN COKE COAL	0	0	-	0	-
BRENT BALMO SWAP	125	0	-	139	-10.1%
BRENT CALENDAR SWAP	10,953	12,838	-14.7%	14,065	-22.1%
BRENT FINANCIAL FUTURES	13	145	-91.0%	26	-50.0%
BRENT OIL LAST DAY	213,369	213,806	-0.2%	200,398	6.5%
CAR VINTAGE	6,927	0	-	457	1,415.8%
CENTERPOINT BASIS SWAP	0	0	-	0	-
CHICAGO ETHANOL SWAP	32,909	25,395	29.6%	39,974	-17.7%
CHICAGO ULSD PL VS HO SPR	1,216	2,279	-46.6%	1,422	-14.5%
CHICAGO UNL GAS PL VS RBO	0	465	-100.0%	0	-
CIG BASIS	0	0	-	0	-
CINERGY HUB OFF-PEAK MONT	0	0	-	0	-
CINERGY HUB PEAK MONTH	0	0	-	0	-
CIN HUB 5MW D AH PK	0	44	-100.0%	0	-
CIN HUB 5MW REAL TIME O P	0	10,976	-100.0%	0	-
CIN HUB 5MW REAL TIME PK	0	595	-100.0%	0	-
COAL SWAP	0	0	-	0	-
COLUMB GULF MAINLINE NG B	0	88	-100.0%	0	-
CONWAY NATURAL GASOLINE (2,396	1,043	129.7%	1,895	26.4%
CONWAY NORMAL BUTANE (OPI	1,568	1,802	-13.0%	1,265	24.0%
CONWAY PROPANE 5 DECIMALS	25,379	25,223	0.6%	24,421	3.9%
CRUDE OIL	8	4,236	-99.8%	8	0.0%
CRUDE OIL LAST DAY	0	0	-	0	-
CRUDE OIL OUTRIGHTS	159,593	169,301	-11.1%	167,068	-9.9%

*** 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 AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
Energy Futures					
CRUDE OIL PHY	2,086,851	2,061,638	1.2%	2,325,366	-10.3%
CRUDE OIL SPRDS	91,464	112,514	-18.7%	98,789	-7.4%
CRUDE OIL TRADE AT MARKER	0	0	0.0%	0	0.0%
DAILY PJM	30,736	56,080	-45.2%	33,432	-8.1%
DATED BRENT (PLATTS) DAILY S	0	0	-	0	-
DATED TO FRONTLINE BRENT	370	250	48.0%	555	-33.3%
DIESEL 10P BRG FOB RDM VS	0	0	-	0	-
DOMINION TRAN INC - APP I	0	0	-	0	-
DOMINION TRANSMISSION INC	36	858	-95.8%	54	-33.3%
DUBAI CRUDE OIL BALMO	0	0	-	0	-
DUBAI CRUDE OIL CALENDAR	0	100	-100.0%	0	-
DUTCH TTF NATURAL GAS CAL	17,543	24,742	-29.1%	20,483	-14.4%
EAST/WEST FUEL OIL SPREAD	0	5	-100.0%	0	-
EIA FLAT TAX ONHWAY DIESE	3,362	3,937	-14.6%	3,652	-7.9%
ELEC FINSETTLED	0	212	-100.0%	0	-
ELEC MISO PEAK	0	0	-	0	-
ELEC NYISO OFF-PEAK	0	0	-	0	-
ELECTRICITY OFF PEAK	0	3,954	-100.0%	0	-
ETHANOL	0	55	-100.0%	0	0.0%
ETHANOL SWAP	835	615	35.8%	925	-9.7%
ETHANOL T2 FOB ROTT INCL DU	6,839	5,580	22.6%	7,610	-10.1%
EURO 1% FUEL OIL NEW BALM	0	0	-	0	-
EURO 3.5% FUEL OIL RDAM B	0	0	-	6	-100.0%
EURO 3.5% FUEL OIL SPREAD	0	0	-	0	-
EURO GASOIL 10PPM VS ICE	708	0	-	678	4.4%
EUROPE 1% FUEL OIL NWE CA	76	0	-	6	1,166.7%
EUROPE 1% FUEL OIL RDAM C	0	0	-	0	-
EUROPE 3.5% FUEL OIL MED	0	0	-	13	-100.0%
EUROPE 3.5% FUEL OIL RDAM	160	1,108	-85.6%	125	28.0%
EUROPEAN GASOIL (ICE)	3,375	104	3,145.2%	3,372	0.1%
EUROPEAN NAPHTHA BALMO	0	3	-100.0%	4	-100.0%
EUROPEAN NAPHTHA CRACK SP	5,889	3,775	56.0%	4,078	44.4%
EUROPE DATED BRENT SWAP	13	35	-62.9%	15	-13.3%
EUROPE JET KERO NWE CALSW	10	0	-	10	0.0%
EUROPE NAPHTHA CALSWAP	1,367	917	49.1%	1,070	27.8%
EURO PROPANE CIF ARA SWA	2,335	2,443	-4.4%	2,225	4.9%
FREIGHT MARKETS	824	2,423	-66.0%	955	-13.7%
FUEL OIL CRACK VS ICE	1,936	3,321	-41.7%	1,767	9.6%
FUEL OIL NWE CRACK VS ICE	72	65	10.8%	72	0.0%
FUEL OIL (PLATS) CAR CM	0	0	-	0	-
FUEL OIL (PLATS) CAR CN	0	0	-	0	-
FUELOIL SWAP:CARGOES VS.B	45	228	-80.3%	54	-16.7%
GAS EURO-BOB OXY NWE BARG	1,658	2,701	-38.6%	1,861	-10.9%
GAS EURO-BOB OXY NWE BARG	13,811	18,169	-24.0%	13,445	2.7%
GASOIL 0.1CIF MED VS ICE	60	0	-	60	0.0%
GASOIL 0.1 CIF NWE VS ISE	0	0	-	0	-
GASOIL 0.1 RDAM BRGS VS I	25	0	-	33	-24.2%
GASOIL 0.1 ROTTERDAM BARG	78	35	122.9%	30	160.0%
GASOIL 10PPM VS ICE SWAP	0	0	-	0	-
GASOIL CALENDAR SWAP	178	58	206.9%	154	15.6%

***** 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 AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
Energy Futures					
GASOIL CRACK SPREAD CALEN	5,862	4,166	40.7%	5,913	-0.9%
GASOIL MINI CALENDAR SWAP	1,597	1,104	44.7%	1,629	-2.0%
GERMAN POWER BASELOAD CA	575	1,542	-62.7%	642	-10.4%
GROUP THREE ULSD (PLATTS)	0	0	-	0	-
GROUP THREE UNLEAD GAS (P	0	0	-	0	-
GRP THREE ULSD(PLT)VS HEA	8,225	7,529	9.2%	7,826	5.1%
GRP THREE UNL GS (PLT) VS	4,499	3,100	45.1%	4,070	10.5%
GULF COAST 3% FUEL OIL BA	605	291	107.9%	107	465.4%
GULF COAST JET FUEL CLNDR	0	2,341	-100.0%	0	-
GULF COAST JET VS NYM 2 H	23,986	18,393	30.4%	28,139	-14.8%
GULF COAST NO.6 FUEL OIL	6,655	12,163	-45.3%	6,069	9.7%
GULF COAST ULSD CALENDAR	3,515	5,197	-32.4%	3,874	-9.3%
GULF COAST ULSD CRACK SPR	50	420	-88.1%	60	-16.7%
HEATING OIL BALMO CLNDR S	318	10	3,080.0%	153	107.8%
HEATING OIL CRCK SPRD BAL	0	0	-	0	-
HEATING OIL PHY	391,410	384,672	1.8%	399,410	-2.0%
HENRY HUB BASIS SWAP	0	1,220	-100.0%	0	-
HENRY HUB FINANCIAL LAST	0	75	-100.0%	0	-
HENRY HUB INDEX SWAP FUTU	0	2,576	-100.0%	0	-
HENRY HUB SWAP	550,722	719,345	-23.4%	558,904	-1.5%
HOUSTON SHIP CHANNEL BASI	610	3,411	-82.1%	765	-20.3%
HTG OIL	138	138	0.0%	148	-6.8%
ICE BRENT DUBAI SWAP	3,333	15,230	-78.1%	3,655	-8.8%
ICE GASOIL BALMO SWAP	0	0	-	0	-
INDIANA MISO	0	741	-100.0%	0	-
INDONESIAN COAL ICI4	196	411	-52.3%	309	-36.6%
JAPAN C&F NAPHTHA CRACK S	0	0	-	0	-
JAPAN C&F NAPHTHA SWAP	167	402	-58.5%	190	-12.1%
JAPAN NAPHTHA BALMO SWAP	0	0	-	0	-
JET AV FUEL (P) CAR FM ICE GA	0	0	-	0	-
JET CIF NWE VS ICE	673	25	2,592.0%	686	-1.9%
JET FUEL CRG CIF NEW VS I	0	0	-	0	-
JET FUEL UP-DOWN BALMO CL	3,170	990	220.2%	1,475	114.9%
JKM LNG Futures	3,050	4,908	-37.9%	3,393	-10.1%
LA CARB DIESEL (OPIS) SWA	695	402	72.9%	690	0.7%
LA CARBOB GASOLINE(OPIS)S	0	0	-	125	-100.0%
LA JET (OPIS) SWAP	1,315	821	60.2%	920	42.9%
LLS (ARGUS) CALENDAR SWAP	10	142	-93.0%	20	-50.0%
LLS (ARGUS) VS WTI SWAP	2,773	7,251	-61.8%	2,968	-6.6%
LOS ANGELES CARB GASOLINE	0	0	-	0	-
LTD NAT GAS	547,541	314,216	74.3%	469,717	16.6%
MARS (ARGUS) VS WTI SWAP	350	250	40.0%	360	-2.8%
MARS (ARGUS) VS WTI TRD M	16,075	14,887	8.0%	24,035	-33.1%
MARS BLEND CRUDE OIL	0	0	-	0	-
MCCLOSKEY ARA ARGS COAL	18,246	18,408	-0.9%	16,245	12.3%
MCCLOSKEY RCH BAY COAL	1,012	1,601	-36.8%	1,052	-3.8%
MGF FUT	0	0	-	0	-
MGN1 SWAP FUT	0	175	-100.0%	10	-100.0%
MICHIGAN BASIS	0	244	-100.0%	0	-
MICHIGAN MISO	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 AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
Energy Futures					
MINI GAS EUROBOB OXY NWE A	10	10	0.0%	13	-23.1%
MINI RBOB V. EBOBARG NWE BF	0	59	-100.0%	100	-100.0%
MINI RBOB V. EBOB(ARGUS) NW	1,160	1,084	7.0%	966	20.1%
MINY HTG OIL	2	1	100.0%	0	-
MINY NATURAL GAS	5,710	5,662	0.8%	4,575	24.8%
MINY RBOB GAS	0	1	-100.0%	1	-100.0%
MINY WTI CRUDE OIL	3,232	2,843	13.7%	3,999	-19.2%
MJC FUT	40	25	60.0%	40	0.0%
MNC FUT	1,815	1,161	56.3%	2,140	-15.2%
MONT BELVIEU ETHANE 5 DECI	52,489	65,284	-19.6%	48,431	8.4%
MONT BELVIEU ETHANE OPIS B	245	400	-38.8%	610	-59.8%
MONT BELVIEU LDH PROPANE 5	133,168	137,017	-2.8%	129,595	2.8%
MONT BELVIEU LDH PROPANE C	2,609	1,003	160.1%	2,497	4.5%
MONT BELVIEU NATURAL GASO	31,907	37,906	-15.8%	34,735	-8.1%
MONT BELVIEU NATURAL GASO	849	795	6.8%	265	220.4%
MONT BELVIEU NORMAL BUTAN	60,557	62,894	-3.7%	57,899	4.6%
MONT BELVIEU NORMAL BUTAN	1,150	647	77.7%	202	469.3%
NAT GAS BASIS SWAP	0	0	-	0	-
NATURAL GAS	151,299	119,013	27.1%	144,431	4.8%
NATURAL GAS PEN SWP	210,794	199,712	5.5%	219,397	-3.9%
NATURAL GAS PHY	1,433,792	1,255,765	14.2%	1,434,026	0.0%
NEPOOL INTR HUB 5MW D AH	47,335	217,698	-78.3%	62,515	-24.3%
NEPOOL NE MASS 5MW D AH O	0	0	-	0	-
NEPOOL NE MASS 5MW D AH P	0	0	-	0	-
NEW ENGLAND HUB PEAK DAIL	896	1,120	-20.0%	924	-3.0%
NEW YORK ETHANOL SWAP	200	1,008	-80.2%	130	53.8%
NEW YORK HUB ZONE G PEAK	320	1,312	-75.6%	330	-3.0%
NEW YORK HUB ZONE J PEAK	0	256	-100.0%	0	-
NGPL MID-CONTINENT	0	520	-100.0%	0	-
NGPL TEX/OK	0	120	-100.0%	0	-
N ILLINOIS HUB DAILY	20	10	100.0%	20	0.0%
NO 2 UP-DOWN SPREAD CALEN	0	0	-	0	-
NORTHEN NATURAL GAS DEMA	0	0	-	0	-
NORTHEN NATURAL GAS VENTL	0	0	-	0	-
NORTHWEST ROCKIES BASIS S	0	244	-100.0%	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-
NY1% VS GC SPREAD SWAP	150	676	-77.8%	180	-16.7%
NY 3.0% FUEL OIL (PLATTS)	0	0	-	0	-
NY HARBOR 1% FUEL OIL BAL	0	0	-	0	-
NY HARBOR HEAT OIL SWP	8,487	11,178	-24.1%	9,069	-6.4%
NY HARBOR LOW SULPUR GAS	1,305	665	96.2%	1,505	-13.3%
NY HARBOR RESIDUAL FUEL 1	575	1,132	-49.2%	475	21.1%
NY HARBOR RESIDUAL FUEL C	0	0	-	0	-
NYH NO 2 CRACK SPREAD CAL	8,962	3,261	174.8%	8,950	0.1%
NYISO CAPACITY	0	104	-100.0%	0	-
NYISO ZONE A 5MW D AH O P	0	2,370	-100.0%	0	-
NYISO ZONE A 5MW D AH PK	0	0	-	0	-
NYISO ZONE G 5MW D AH O P	8,160	120,410	-93.2%	15,840	-48.5%
NYISO ZONE G 5MW D AH PK	7,025	10,824	-35.1%	7,235	-2.9%
NYISO ZONE J 5MW D AH O P	0	3,555	-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 AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
Energy Futures					
NYISO ZONE J 5MW D AH PK	0	512	-100.0%	0	-
NYMEX ALUMINUM FUTURES	0	0	-	0	-
NYMEX ULSD VS NYMEX HO	0	0	-	0	-
NY ULSD (ARGUS) VS HEATING	53	1,893	-97.2%	65	-18.5%
ONEOK OKLAHOMA NG BASIS	0	0	-	0	-
ONTARIO POWER SWAPS	0	0	-	0	-
PANHANDLE BASIS SWAP FUTU	77	573	-86.6%	116	-33.6%
PERMIAN BASIS SWAP	0	1,098	-100.0%	0	-
PETROCHEMICALS	14,937	14,117	5.8%	14,455	3.3%
PETRO CRCKS & SPRDS ASIA	200	375	-46.7%	225	-11.1%
PETRO CRCKS & SPRDS NA	35,241	47,774	-26.2%	32,678	7.8%
PETRO CRK&SPRD EURO	2,192	4,177	-47.5%	2,263	-3.1%
PETROLEUM PRODUCTS	2,480	3,231	-23.2%	2,424	2.3%
PETROLEUM PRODUCTS ASIA	719	1,518	-52.6%	860	-16.4%
PETRO OUTRIGHT EURO	20,661	16,078	28.5%	21,219	-2.6%
PETRO OUTRIGHT NA	3,625	4,263	-15.0%	3,927	-7.7%
PJM AD HUB 5MW REAL TIME	32,870	76,380	-57.0%	34,940	-5.9%
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	312	354	-11.9%	312	0.0%
PJM DAYTON DA OFF-PEAK	0	11,850	-100.0%	0	-
PJM DAYTON DA PEAK	0	640	-100.0%	0	-
PJM MONTHLY	0	0	-	0	-
PJM NI HUB 5MW REAL TIME	16,390	57,470	-71.5%	20,530	-20.2%
PJM NILL DA OFF-PEAK	0	0	-	0	-
PJM NILL DA PEAK	0	0	-	0	-
PJM OFF-PEAK LMP SWAP FUT	0	0	-	0	-
PJM PECO ZONE5MW PEAK CAL	0	0	-	0	-
PJM PSEG DA OFF-PEAK	0	0	-	0	-
PJM PSEG DA PEAK	0	0	-	0	-
PJM WESTH DA OFF-PEAK	0	2,370	-100.0%	0	-
PJM WESTHDA PEAK	0	128	-100.0%	0	-
PJM WESTH RT OFF-PEAK	241,660	343,105	-29.6%	249,500	-3.1%
PJM WESTH RT PEAK	29,563	34,722	-14.9%	32,827	-9.9%
PLASTICS	1,869	4,261	-56.1%	1,803	3.7%
PREMIUM UNLD 10P FOB MED	0	21	-100.0%	5	-100.0%
PREMIUM UNLEAD 10PPM FOB	0	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	2,171	612	254.7%	465	366.9%
PROPANE NON-LDH MT. BEL (OF	55,062	54,696	0.7%	54,167	1.7%
RBOB CALENDAR SWAP	17,319	11,491	50.7%	17,870	-3.1%
RBOB CRACK SPREAD	12,375	2,605	375.0%	13,008	-4.9%
RBOB CRACK SPREAD BALMO S	0	0	-	0	-
RBOB GAS	81	93	-12.9%	88	-8.0%
RBOB GASOLINE BALMO CLNDR	1,825	262	596.6%	411	344.0%
RBOB PHY	332,615	352,803	-5.7%	342,141	-2.8%
RBOB VS HEATING OIL SWAP	575	440	30.7%	495	16.2%

***** 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 AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
Energy Futures					
SAN JUAN BASIS SWAP	0	122	-100.0%	0	-
SAN JUAN PIPE SWAP	0	0	-	0	-
SINGAPORE 180CST BALMO	0	0	-	0	-
SINGAPORE 380CST BALMO	0	0	-	0	-
SINGAPORE 380CST FUEL OIL	395	358	10.3%	445	-11.2%
SINGAPORE FUEL 180CST CAL	0	18	-100.0%	0	-
SINGAPORE FUEL OIL SPREAD	0	95	-100.0%	0	-
SINGAPORE GASOIL	1,457	897	62.4%	1,200	21.4%
SINGAPORE GASOIL CALENDAR	1,773	1,815	-2.3%	1,408	25.9%
SINGAPORE GASOIL SWAP	3,263	1,070	205.0%	3,927	-16.9%
SINGAPORE GASOIL VS ICE	4,721	2,776	70.1%	3,936	19.9%
SINGAPORE JET KERO BALMO	0	0	-	0	-
SINGAPORE JET KERO GASOIL	1,490	0	-	1,050	41.9%
SINGAPORE JET KEROSENE SW	455	390	16.7%	570	-20.2%
SINGAPORE MOGAS 92 UNLEAD	0	150	-100.0%	10	-100.0%
SINGAPORE MOGAS 92 UNLEAD	1,267	8,153	-84.5%	1,025	23.6%
SING FUEL	0	0	-	0	-
Sumas Basis Swap	0	0	-	0	-
TC2 ROTTERDAM TO USAC 37K	15	75	-80.0%	15	0.0%
TC5 RAS TANURA TO YOKOHAM	75	405	-81.5%	90	-16.7%
TCO BASIS SWAP	0	244	-100.0%	0	-
TD3 MEG TO JAPAN 250K MT	5,238	5,862	-10.6%	5,541	-5.5%
TEXAS EASTERN ZONE M-3 BA	0	1,301	-100.0%	0	-
TRANSCO ZONE4 BASIS SWAP	0	503	-100.0%	0	-
TRANSCO ZONE 6 BASIS SWAP	0	0	-	0	-
UCM FUT	0	0	-	0	-
UK NBP NAT GAS CAL MTH FUT	0	225	-100.0%	0	0.0%
ULSD UP-DOWN BALMO SWP	2,930	4,098	-28.5%	2,275	28.8%
UP DOWN GC ULSD VS NMX HO	64,646	64,431	0.3%	55,288	16.9%
WAHA BASIS	0	157	-100.0%	0	-
WTI-BRENT BULLET SWAP	0	34	-100.0%	0	-
WTI-BRENT CALENDAR SWAP	91,855	100,623	-8.7%	95,985	-4.3%
WTI CALENDAR	148,395	162,471	-8.7%	158,747	-6.5%
WTI MIDLAND CRUDE OIL	1,260	150	740.0%	780	61.5%
WTS (ARGUS) VS WTI SWAP	48,031	76,808	-37.5%	51,296	-6.4%
WTS (ARGUS) VS WTI TRD MT	8,709	9,867	-11.7%	9,384	-7.2%

*** 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 AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
Energy Options					
BRENT CALENDAR SWAP	2,703	2,809	-3.8%	3,229	-16.3%
BRENT CRUDE OIL 1 M CSO	145,550	10,200	1,327.0%	47,900	203.9%
BRENT OIL LAST DAY	171,897	168,263	2.2%	177,977	-3.4%
COAL API2 INDEX	1,025	0	-	1,055	-2.8%
CRUDE OIL	0	0	-	0	-
CRUDE OIL 1MO	320,180	470,380	-31.9%	339,015	-5.6%
CRUDE OIL APO	225,815	305,857	-26.2%	241,654	-6.6%
CRUDE OIL CALNDR STRIP	0	50	-100.0%	0	-
CRUDE OIL OUTRIGHTS	0	0	-	0	-
CRUDE OIL PHY	2,071,633	1,746,192	18.6%	2,141,411	-3.3%
ELEC FINSETTLED	43	0	-	43	0.0%
ETHANOL SWAP	6,049	11,515	-47.5%	6,416	-5.7%
FREIGHT MARKETS	0	0	-	0	-
HEATING OIL CRK SPD AVG PRI	3,820	0	-	3,875	-1.4%
HEATING OIL PHY	13,074	14,870	-12.1%	12,756	2.5%
HENRY HUB FINANCIAL LAST	34,085	33,475	1.8%	38,333	-11.1%
HO 1 MONTH CLNDR OPTIONS	0	0	-	0	-
LLS CRUDE OIL	300	0	-	400	-25.0%
MCCLOSKEY ARA ARGS COAL	924	5,167	-82.1%	1,023	-9.7%
MCCLOSKEY RCH BAY COAL	0	0	-	0	-
NATURAL GAS 1 M CSO FIN	107,850	92,575	16.5%	89,500	20.5%
NATURAL GAS 2 M CSO FIN	16,200	5,100	217.6%	5,800	179.3%
NATURAL GAS 3 M CSO FIN	52,880	149,785	-64.7%	47,896	10.4%
NATURAL GAS 5 M CSO FIN	4,150	1,000	315.0%	2,000	107.5%
NATURAL GAS 6 M CSO FIN	25,700	14,400	78.5%	15,350	67.4%
NATURAL GAS OPT	53,470	85,060	-37.1%	71,170	-24.9%
NATURAL GAS OPTION ON CALE	47,384	20,620	129.8%	42,184	12.3%
NATURAL GAS PHY	2,640,298	2,463,265	7.2%	2,420,953	9.1%
NATURAL GAS SUMMER STRIP	0	400	-100.0%	0	-
NATURAL GAS WINTER STRIP	0	600	-100.0%	0	-
N ROCKIES PIPE SWAP	0	0	-	0	-
NY HARBOR HEAT OIL SWP	6,519	9,392	-30.6%	6,093	7.0%
PETROCHEMICALS	8,336	1,275	553.8%	6,339	31.5%
PETRO OUTRIGHT EURO	0	10	-100.0%	0	-
PETRO OUTRIGHT NA	1,040	1,130	-8.0%	1,080	-3.7%
PJM WES HUB PEAK CAL MTH	850	1,510	-43.7%	850	0.0%
PJM WES HUB PEAK LMP 50MW	130	512	-74.6%	172	-24.4%
RBOB 1MO CAL SPD OPTIONS	0	0	-	0	-
RBOB CALENDAR SWAP	1,035	502	106.2%	1,244	-16.8%
RBOB CRACK	0	0	-	0	-
RBOB PHY	12,378	7,129	73.6%	17,585	-29.6%
SAN JUAN PIPE SWAP	0	0	-	0	-
SHORT TERM	0	0	-	0	-
SHORT TERM NATURAL GAS	150	0	-	0	0.0%
WTI-BRENT BULLET SWAP	188,900	157,015	20.3%	200,465	-5.8%
WTI CRUDE OIL 1 M CSO FI	134,950	236,310	-42.9%	147,850	-8.7%

FX Futures

*** 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 AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
FX Futures					
AD/CD CROSS RATES	26	2	1,200.0%	6	333.3%
AD/JY CROSS RATES	353	366	-3.6%	409	-13.7%
AD/NE CROSS RATES	170	43	295.3%	87	95.4%
AUSTRALIAN DOLLAR	182,084	133,907	36.0%	166,899	9.1%
BP/JY CROSS RATES	832	534	55.8%	813	2.3%
BP/SF CROSS RATES	570	92	519.6%	421	35.4%
BRAZIL REAL	41,316	58,158	-29.0%	50,520	-18.2%
BRITISH POUND	194,010	181,025	7.2%	184,205	5.3%
CANADIAN DOLLAR	170,439	138,701	22.9%	171,630	-0.7%
CD/JY CROSS RATES	68	8	750.0%	201	-66.2%
CHINESE RENMINBI (CNH)	3,348	2,550	31.3%	3,538	-5.4%
CZECK KORUNA (EC)	0	0	-	0	-
CZECK KORUNA (US)	1	0	-	1	0.0%
EC/AD CROSS RATES	2,886	2,640	9.3%	2,813	2.6%
EC/CD CROSS RATES	4,146	2,230	85.9%	4,105	1.0%
EC/NOK CROSS RATES	786	67	1,073.1%	770	2.1%
EC/SEK CROSS RATES	530	586	-9.6%	535	-0.9%
EFX/BP CROSS RATES	30,625	24,569	24.6%	30,220	1.3%
EFX/JY CROSS RATES	28,588	17,201	66.2%	27,747	3.0%
EFX/SF CROSS RATES	17,603	7,995	120.2%	15,042	17.0%
E-MICRO USD/CAD	52	0	-	3	1,633.3%
E-MICRO USD/CHF	3	0	-	0	-
E-MICRO USD/JPY	1	0	-	0	-
E-MINI EURO FX	18,584	16,156	15.0%	18,137	2.5%
E-MINI JAPANESE YEN	803	1,289	-37.7%	727	10.5%
EURO FX	705,110	702,181	0.4%	671,453	5.0%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	31	18	72.2%	20	55.0%
INDIAN RUPEE	2,512	2,185	15.0%	1,708	47.1%
JAPANESE YEN	193,999	147,160	31.8%	192,933	0.6%
KOREAN WON	1,252	342	266.1%	1,208	3.6%
MEXICAN PESO	153,285	132,617	15.6%	158,201	-3.1%
MICRO AUD/USD	6,185	11,524	-46.3%	4,558	35.7%
MICRO CAD/USD	2,962	2,508	18.1%	2,093	41.5%
MICRO CHF/USD	1,645	1,328	23.9%	1,740	-5.5%
MICRO EUR/USD	29,175	18,867	54.6%	22,932	27.2%
MICRO GBP/USD	3,069	2,885	6.4%	2,693	14.0%
MICRO INR/USD	440	91	383.5%	475	-7.4%
MICRO JPY/USD	2,375	3,643	-34.8%	2,389	-0.6%
MICRO USD/CNH	0	0	-	0	-
NEW ZEALND DOLLAR	48,296	39,241	23.1%	42,243	14.3%
NKR/USD CROSS RATE	1,790	1,795	-0.3%	1,682	6.4%
POLISH ZLOTY (EC)	130	89	46.1%	130	0.0%
POLISH ZLOTY (US)	480	224	114.3%	466	3.0%
RMB USD	0	1	-100.0%	1	-100.0%
RUSSIAN RUBLE	49,822	25,078	98.7%	54,442	-8.5%
S.AFRICAN RAND	18,158	11,448	58.6%	17,737	2.4%
SF/JY CROSS RATES	34	6	466.7%	22	54.5%
SHEKEL	0	0	-	1	-100.0%
SKR/USD CROSS RATES	1,481	1,430	3.6%	1,416	4.6%

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

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

CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
FX Futures					
SWISS FRANC	43,060	54,393	-20.8%	43,676	-1.4%
TURKISH LIRA	9	1,134	-99.2%	30	-70.0%
USDZAR	0	0	-	0	-
FX Options					
AUD/USD MONDAY OPTION WEE	0	0	-	90	-100.0%
AUD/USD MONDAY OPTION WEE	222	0	-	186	19.4%
AUD/USD MONDAY OPTION WEE	204	90	126.7%	148	37.8%
AUD/USD MONDAY OPTION WEE	155	0	-	74	109.5%
AUD/USD MONDAY OPTION WEE	0	0	0.0%	0	-
AUD/USD MONTHLY OPTIONS	246,643	58,593	320.9%	235,528	4.7%
AUD/USD WKLY FRIDAY OPTION	234	0	-	0	-
AUD/USD WKLY FRIDAY OPTION	1,106	859	28.8%	771	43.5%
AUD/USD WKLY FRIDAY OPTION	572	374	52.9%	594	-3.7%
AUD/USD WKLY FRIDAY OPTION	448	477	-6.1%	714	-37.3%
AUD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
AUD/USD WKLY WED OPTIONS -	1,242	599	107.3%	465	167.1%
AUD/USD WKLY WED OPTIONS -	188	137	37.2%	125	50.4%
AUD/USD WKLY WED OPTIONS -	0	1	-100.0%	1	-100.0%
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
AUD/USD WKLY WED OPTIONS -	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	271	0	-	436	-37.8%
CAD/USD MONDAY OPTIONS WE	0	0	-	1,463	-100.0%
CAD/USD MONDAY OPTIONS WE	571	535	6.7%	161	254.7%
CAD/USD MONDAY OPTIONS WE	854	50	1,608.0%	154	454.5%
CAD/USD MONDAY OPTIONS WE	729	50	1,358.0%	0	-
CAD/USD MONDAY OPTIONS WE	0	0	0.0%	0	-
CAD/USD MONTHLY OPTIONS	190,597	63,063	202.2%	146,284	30.3%
CAD/USD WKLY FRIDAY OPTION	32	0	-	0	-
CAD/USD WKLY FRIDAY OPTION	3,568	1,954	82.6%	3,626	-1.6%
CAD/USD WKLY FRIDAY OPTION	2,844	1,842	54.4%	2,126	33.8%
CAD/USD WKLY FRIDAY OPTION	2,078	597	248.1%	823	152.5%
CAD/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
CAD/USD WKLY WED OPTIONS -	2,148	646	232.5%	1,698	26.5%
CAD/USD WKLY WED OPTIONS -	1,885	155	1,116.1%	1,236	52.5%
CAD/USD WKLY WED OPTIONS -	397	0	-	131	203.1%
CAD/USD WKLY WED OPTIONS -	442	0	-	0	-
CAD/USD WKLY WED OPTIONS -	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	13,509	6,470	108.8%	11,384	18.7%
CHF/USD WKLY FRIDAY OPTION	83	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	307	4	7,575.0%	33	830.3%
CHF/USD WKLY FRIDAY OPTION	0	150	-100.0%	0	-
CHF/USD WKLY FRIDAY OPTION	0	0	0.0%	6	-100.0%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/GBP WKLY FRIDAY OPTION	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	0	0	-	7,855	-100.0%
EUR/USD MONDAY OPTION WEE	264	431	-38.7%	618	-57.3%
EUR/USD MONDAY OPTION WEE	1,615	1,048	54.1%	68	2,275.0%

*** 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 AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
FX Options					
EUR/USD MONDAY OPTION WEE	152	143	6.3%	246	-38.2%
EUR/USD MONDAY OPTION WEE	0	0	0.0%	0	-
EUR/USD MONTHLY OPTIONS	228,525	258,875	-11.7%	242,594	-5.8%
EUR/USD WKLY FRIDAY OPTION	153	2	7,550.0%	0	-
EUR/USD WKLY FRIDAY OPTION	2,574	3,851	-33.2%	3,762	-31.6%
EUR/USD WKLY FRIDAY OPTION	965	1,430	-32.5%	1,949	-50.5%
EUR/USD WKLY FRIDAY OPTION	1,152	675	70.7%	1,147	0.4%
EUR/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
EUR/USD WKLY WED OPTIONS -	4,043	6,279	-35.6%	5,442	-25.7%
EUR/USD WKLY WED OPTIONS -	1,601	4,081	-60.8%	2,718	-41.1%
EUR/USD WKLY WED OPTIONS -	256	510	-49.8%	101	153.5%
EUR/USD WKLY WED OPTIONS -	265	1	26,400.0%	0	-
EUR/USD WKLY WED OPTIONS -	0	0	-	0	-
GBP/USD MONDAY OPTION WEE	0	0	-	1,779	-100.0%
GBP/USD MONDAY OPTION WEE	213	83	156.6%	432	-50.7%
GBP/USD MONDAY OPTION WEE	176	0	-	4	4,300.0%
GBP/USD MONDAY OPTION WEE	2	0	-	2	0.0%
GBP/USD MONDAY OPTION WEE	0	0	0.0%	0	-
GBP/USD MONTHLY OPTIONS	80,495	85,600	-6.0%	85,016	-5.3%
GBP/USD WKLY FRIDAY OPTION	70	470	-85.1%	0	-
GBP/USD WKLY FRIDAY OPTION	1,057	771	37.1%	2,473	-57.3%
GBP/USD WKLY FRIDAY OPTION	1,089	1,492	-27.0%	1,461	-25.5%
GBP/USD WKLY FRIDAY OPTION	563	515	9.3%	1,080	-47.9%
GBP/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
GBP/USD WKLY WED OPTIONS -	363	657	-44.7%	905	-59.9%
GBP/USD WKLY WED OPTIONS -	7	28	-75.0%	538	-98.7%
GBP/USD WKLY WED OPTIONS -	1	20	-95.0%	9	-88.9%
GBP/USD WKLY WED OPTIONS -	55	1	5,400.0%	0	-
GBP/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	-	564	-100.0%
JPY/USD MONDAY OPTION WEE	139	52	167.3%	12	1,058.3%
JPY/USD MONDAY OPTION WEE	192	0	-	222	-13.5%
JPY/USD MONDAY OPTION WEE	102	0	-	0	-
JPY/USD MONDAY OPTION WEE	0	0	0.0%	0	-
JPY/USD MONTHLY OPTIONS	103,037	101,527	1.5%	93,225	10.5%
JPY/USD WKLY FRIDAY OPTION	10	0	-	0	-
JPY/USD WKLY FRIDAY OPTION	1,099	2,156	-49.0%	1,222	-10.1%
JPY/USD WKLY FRIDAY OPTION	999	838	19.2%	1,732	-42.3%
JPY/USD WKLY FRIDAY OPTION	682	484	40.9%	1,666	-59.1%
JPY/USD WKLY FRIDAY OPTION	0	0	-	0	0.0%
JPY/USD WKLY WED OPTIONS -	2,515	2,418	4.0%	2,474	1.7%
JPY/USD WKLY WED OPTIONS -	619	1,226	-49.5%	1,402	-55.8%
JPY/USD WKLY WED OPTIONS -	0	582	-100.0%	0	-
JPY/USD WKLY WED OPTIONS -	113	0	-	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
JPY/USD WKLY WED OPTIONS -	0	0	-	0	-
MXN/USD MONTHLY OPTIONS	2,065	1,804	14.5%	1,329	55.4%
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	-

***** 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 AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
FX Options					
MXN/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD MONTHLY OPTIONS	642	63	919.0%	639	0.5%
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 -	6	1	500.0%	0	-
Ags Futures					
FERTILIZER PRODUCTS	3,369	5,567	-39.5%	5,224	-35.5%

*** 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 AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
Ag Products Futures					
BLOCK CHEESE	3,673	327	1,023.2%	3,570	2.9%
BUTTER CS	8,790	9,742	-9.8%	8,943	-1.7%
CASH-SETTLED CHEESE	24,340	24,490	-0.6%	26,222	-7.2%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	315,209	295,729	6.6%	299,158	5.4%
CAT WEATHER EUROPEAN	500	0	-	500	0.0%
CDD SEASONAL STRIP	4,875	750	550.0%	4,875	0.0%
CDD WEATHER	2,450	4,300	-43.0%	2,700	-9.3%
CHI WHEAT	374,928	351,952	6.5%	359,960	4.2%
CLASS IV MILK	3,674	6,288	-41.6%	3,021	21.6%
COCOA TAS	0	0	-	0	-
COFFEE	0	0	-	0	-
CORN	1,374,654	1,364,454	0.7%	1,475,658	-6.8%
COTTON	0	3	-100.0%	0	-
DJ_UBS ROLL SELECT INDEX FU	6,320	2,178	190.2%	5,775	9.4%
DOW-UBS COMMOD INDEX	41,554	21,172	96.3%	37,474	10.9%
DRY WHEY	4,346	3,775	15.1%	5,028	-13.6%
FEEDER CATTLE	49,473	43,239	14.4%	47,759	3.6%
FERTILIZER PRODUCTS	0	380	-100.0%	0	-
GOLDMAN SACHS	1,708	5,843	-70.8%	1,731	-1.3%
GSCI EXCESS RETURN FUT	57,635	44,864	28.5%	58,130	-0.9%
HDD EURO SEASONAL STRIP	0	0	-	0	-
HDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER	150	0	-	0	-
HDD WEATHER EUROPEAN	3,000	0	-	3,000	0.0%
HOGS	268,337	215,482	24.5%	277,847	-3.4%
HOUSING INDEX	40	41	-2.4%	27	48.1%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	231,629	229,938	0.7%	218,299	6.1%
LUMBER	2,236	4,233	-47.2%	2,248	-0.5%
MALAYSIAN PALM SWAP	25,420	15,160	67.7%	28,720	-11.5%
MILK	26,750	24,941	7.3%	27,958	-4.3%
MINI CORN	14,551	5,807	150.6%	15,070	-3.4%
MINI SOYBEAN	24,529	16,011	53.2%	24,743	-0.9%
MINI WHEAT	3,110	1,876	65.8%	3,523	-11.7%
MLK MID OPTIONS	0	0	-	0	-
NFD MILK	7,585	8,341	-9.1%	7,264	4.4%
OATS	4,845	5,032	-3.7%	4,577	5.9%
PACIFIC RIM DAT SS WTHR	0	1,300	-100.0%	0	-
PORK CUTOUT	757	0	-	923	-18.0%
ROUGH RICE	7,773	10,106	-23.1%	7,801	-0.4%
SOYBEAN	670,194	864,251	-22.5%	659,450	1.6%
SOYBEAN MEAL	349,675	447,219	-21.8%	354,589	-1.4%
SOYBEAN OIL	410,633	453,366	-9.4%	433,852	-5.4%
S&P GSCI ENHANCED ER SWAP	1,001	3,762	-73.4%	1,001	0.0%
SUGAR 11	0	0	-	0	-
USD CRUDE PALM OIL	11,346	7,443	52.4%	10,867	4.4%
WHEAT	27,306	32,538	-16.1%	31,635	-13.7%

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

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



CME Group Exchange Open Interest Report - Monthly

	Open Interest AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BLOCK CHEESE	1,306	2,378	-45.1%	1,201	8.7%
BUTTER CS	9,151	11,486	-20.3%	10,750	-14.9%
CASH-SETTLED CHEESE	24,188	39,752	-39.2%	27,089	-10.7%
CATTLE	161,436	149,404	8.1%	171,991	-6.1%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	8,450	2,000	322.5%	8,450	0.0%
CDD WEATHER	3,500	0	-	2,500	40.0%
CHI WHEAT	218,776	296,546	-26.2%	244,883	-10.7%
CLASS IV MILK	17,926	13,594	31.9%	17,163	4.4%
CORN	1,430,505	1,054,746	35.6%	1,626,613	-12.1%
CORN NEARBY+2 CAL SPRD	11,299	12,883	-12.3%	29,114	-61.2%
DEC-DEC CORN CAL SPRD	887	2,348	-62.2%	737	20.4%
DEC-JULY CORN CAL SPRD	5,935	2,656	123.5%	2,400	147.3%
DEC-JULY WHEAT CAL SPRD	0	1,260	-100.0%	0	-
DRY WHEY	1,198	2,816	-57.5%	1,238	-3.2%
FEEDER CATTLE	18,522	18,941	-2.2%	26,369	-29.8%
HDD EURO SEASONAL STRIP	500	0	-	0	-
HDD SEASONAL STRIP	6,000	0	-	0	-
HDD WEATHER	0	0	-	0	-
HDD WEATHER EUROPEAN	0	0	-	0	-
HOGS	206,990	157,041	31.8%	226,233	-8.5%
HOUSING INDEX	0	0	-	0	-
Intercommodity Spread	0	325	-100.0%	0	-
JAN-MAR SOYBEAN CSO	0	10	-100.0%	0	-
JULY-DEC CORN CAL SPRD	4,775	2,000	138.8%	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	500	-100.0%	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
KC WHEAT	55,892	49,653	12.6%	50,216	11.3%
LUMBER	317	561	-43.5%	826	-61.6%
LV CATL CSO	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	75	-100.0%	0	-
MILK	85,240	87,292	-2.4%	86,898	-1.9%
MLK MID OPTIONS	4	64	-93.8%	6	-33.3%
NFD MILK	13,138	17,511	-25.0%	15,137	-13.2%
NOV-JULY SOYBEAN CAL SPRD	0	105	-100.0%	0	-
NOV-MAR SOYBEAN CSO	100	1,285	-92.2%	0	-
NOV-NOV SOYBEAN CAL SPRD	0	25	-100.0%	0	-
OATS	664	1,110	-40.2%	728	-8.8%
PORK CUTOUT	20	0	-	174	-88.5%
ROUGH RICE	1,149	1,310	-12.3%	1,777	-35.3%
SOYBEAN	649,064	543,544	19.4%	738,435	-12.1%
SOYBEAN CRUSH	360	1,048	-65.6%	360	0.0%
SOYBEAN MEAL	125,152	151,664	-17.5%	144,825	-13.6%

***** 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 AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
Ag Products Options					
SOYBEAN OIL	165,430	108,341	52.7%	173,838	-4.8%
SOYBN NEARBY+2 CAL SPRD	5,521	510	982.5%	5,660	-2.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	1,220	3,920	-68.9%	2,132	-42.8%
WHEAT-CORN IC50	550	2,499	-78.0%	550	0.0%
WHEAT NEARBY+2 CAL SPRD	250	1,370	-81.8%	1,719	-85.5%
TOTAL FUTURES GROUP					
Interest Rate Futures	28,390,588	24,229,529	17.2%	27,977,908	1.5%
Equity Index Futures	4,899,233	4,691,198	4.4%	4,603,441	6.4%
Metals Futures	1,074,122	1,186,505	-9.5%	1,073,011	0.1%
Energy Futures	7,727,057	8,100,714	-4.6%	7,978,758	-3.2%
FX Futures	1,963,124	1,748,307	12.3%	1,903,078	3.2%
Foreign Exchange Futures	0	0	-	0	-
Ags Futures	3,369	5,567	-39.5%	5,224	-35.5%
Ag Products Futures	4,364,996	4,526,333	-3.6%	4,453,898	-2.0%
TOTAL FUTURES	48,422,489	44,488,153	8.8%	47,995,318	0.9%
TOTAL OPTIONS GROUP					
Interest Rate Options	41,207,942	41,939,493	-1.7%	40,945,480	0.6%
Equity Index Options	3,941,263	3,546,793	11.1%	3,719,523	6.0%
Metals Options	925,864	1,399,267	-33.8%	989,080	-6.4%
Energy Options	6,299,318	6,016,368	4.7%	6,091,618	3.4%
FX Options	909,199	614,759	47.9%	872,943	4.2%
Foreign Exchange Options	6	1	500.0%	0	-
Ag Products Options	3,235,415	2,742,573	18.0%	3,620,012	-10.6%
TOTAL OPTIONS	56,519,007	56,259,254	0.5%	56,238,656	0.5%
TOTAL COMBINED					
Interest Rate	69,598,530	66,169,022	5.2%	68,923,388	1.0%
Equity Index	8,840,496	8,237,991	7.3%	8,322,964	6.2%
Metals	1,999,986	2,585,772	-22.7%	2,062,091	-3.0%
Energy	14,026,375	14,117,082	-0.6%	14,070,376	-0.3%
FX	2,872,323	2,363,066	21.6%	2,776,021	3.5%
Foreign Exchange	6	1	500.0%	0	-
Ags	3,369	5,567	-39.5%	5,224	-35.5%
Ag Products	7,600,411	7,268,906	4.6%	8,073,910	-5.9%
GRAND TOTAL	104,941,496	100,747,407	4.2%	104,233,974	0.7%

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

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