



## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
<b>Interest Rate Futures</b>					
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%
<b>Interest Rate Options</b>					
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%

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<b>Equity Index Futures</b>					
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%

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<b>Equity Index Options</b>					
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%
<b>Metals Futures</b>					
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%

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<b>Metals Options</b>					
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%
<b>Energy Futures</b>					
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%

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<b>Energy Futures</b>					
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%

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<b>Energy Futures</b>					
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%

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**CME Group Exchange Open Interest Report - Monthly**

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
<b>Energy Futures</b>					
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	-
MCCLOSKY ARA ARG S COAL	18,831	20,839	-9.6%	21,117	-10.8%
MCCLOSKY 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%

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**CME Group Exchange Open Interest Report - Monthly**

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
<b>Energy Futures</b>					
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	-
NORTHEN NATURAL GAS DEMA	0	184	-100.0%	0	-
NORTHEN 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%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
<b>Energy Futures</b>					
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%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
<b>Energy Futures</b>					
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%
<b>Energy Options</b>					
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%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
<b>Energy Options</b>					
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%

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
<b>FX Futures</b>					
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	-

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**CME Group Exchange Open Interest Report - Monthly**

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
<b>FX Options</b>					
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%

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**CME Group Exchange Open Interest Report - Monthly**

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<b>FX Options</b>					
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%

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## CME Group Exchange Open Interest Report - Monthly

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<b>FX Options</b>					
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	-
<b>Foreign Exchange Futures</b>					
CHILEAN PESO	0	0	-	0	-
<b>Foreign Exchange Options</b>					
AUD/USD WKLY WED OPTIONS -	55	3	1,733.3%	184	-70.1%
<b>Ags Futures</b>					
FERTILIZER PRODUCS	4,715	1,665	183.2%	3,315	42.2%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Ag Products Futures</b>					
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%

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## CME Group Exchange Open Interest Report - Monthly

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<b>Ag Products Options</b>					
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.**

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## CME Group Exchange Open Interest Report - Monthly

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
<b>TOTAL FUTURES GROUP</b>					
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%
<b>TOTAL FUTURES</b>	<b>44,644,878</b>	<b>53,850,438</b>	<b>-17.1%</b>	<b>44,300,738</b>	<b>0.8%</b>
<b>TOTAL OPTIONS GROUP</b>					
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%
<b>TOTAL OPTIONS</b>	<b>56,450,485</b>	<b>84,639,315</b>	<b>-33.3%</b>	<b>56,548,905</b>	<b>-0.2%</b>
<b>TOTAL COMBINED</b>					
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%
<b>GRAND TOTAL</b>	<b>101,095,363</b>	<b>138,489,753</b>	<b>-27.0%</b>	<b>100,849,643</b>	<b>0.2%</b>

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