



CME Exchange Open Interest Report - Monthly

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
Interest Rate Futures					
1-MONTH EURODOLLAR	45	15	200.0%	93	-51.6%
EURODOLLARS	9,708,756	13,273,158	-26.9%	9,752,715	-0.5%
SOFR	400,366	220,890	81.3%	450,272	-11.1%
SONIA	19,937	14,629	36.3%	19,811	0.6%
Interest Rate Options					
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%
SOFR	463	0	-	265	74.7%

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Equity Index Futures					
BITCOIN FUTURES	14,361	4,471	221.2%	7,675	87.1%
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%
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	252,955	0.5%	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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Equity Index Options					
BITCOIN FUTURES	4,846	0	-	3,298	46.9%
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%

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FX Futures					
AD/CD CROSS RATES	2	3	-33.3%	1	100.0%
AD/JY CROSS RATES	305	426	-28.4%	292	4.5%
AD/NE CROSS RATES	28	165	-83.0%	67	-58.2%
AUSTRALIAN DOLLAR	126,778	171,261	-26.0%	100,658	25.9%
BP/JY CROSS RATES	373	1,495	-75.1%	280	33.2%
BP/SF CROSS RATES	141	101	39.6%	136	3.7%
BRAZIL REAL	29,997	31,284	-4.1%	27,335	9.7%
BRITISH POUND	175,736	289,893	-39.4%	186,144	-5.6%
CANADIAN DOLLAR	138,417	181,082	-23.6%	118,197	17.1%
CD/JY CROSS RATES	4	1	300.0%	8	-50.0%
CHINESE RENMINBI (CNH)	1,051	2,176	-51.7%	1,515	-30.6%
CZECK KORUNA (EC)	3	6	-50.0%	3	0.0%
CZECK KORUNA (US)	0	0	-	0	-
EC/AD CROSS RATES	2,501	2,634	-5.0%	2,098	19.2%
EC/CD CROSS RATES	2,689	1,761	52.7%	2,084	29.0%
EC/NOK CROSS RATES	65	524	-87.6%	67	-3.0%
EC/SEK CROSS RATES	578	615	-6.0%	602	-4.0%
EFX/BP CROSS RATES	24,077	28,353	-15.1%	24,041	0.1%
EFX/JY CROSS RATES	17,002	27,218	-37.5%	14,493	17.3%
EFX/SF CROSS RATES	8,004	15,990	-49.9%	7,940	0.8%
E-MINI EURO FX	15,414	15,793	-2.4%	11,535	33.6%
E-MINI JAPANESE YEN	1,266	930	36.1%	931	36.0%
EURO FX	693,143	567,235	22.2%	579,738	19.6%
HUNGARIAN FORINT (EC)	0	0	-	0	-
HUNGARIAN FORINT (US)	18	0	-	18	0.0%
INDIAN RUPEE	1,446	1,624	-11.0%	1,864	-22.4%
JAPANESE YEN	160,812	135,884	18.3%	137,362	17.1%
KOREAN WON	257	667	-61.5%	319	-19.4%
MEXICAN PESO	132,194	226,681	-41.7%	122,007	8.3%
MICRO AUD/USD	9,084	5,278	72.1%	6,037	50.5%
MICRO CAD/USD	2,060	2,595	-20.6%	1,369	50.5%
MICRO CHF/USD	1,251	405	208.9%	521	140.1%
MICRO EUR/USD	16,001	10,318	55.1%	8,098	97.6%
MICRO GBP/USD	2,644	3,690	-28.3%	1,547	70.9%
MICRO INR/USD	163	576	-71.7%	176	-7.4%
MICRO JPY/USD	3,042	1,982	53.5%	2,771	9.8%
NEW ZEALND DOLLAR	37,565	54,302	-30.8%	30,845	21.8%
NKR/USD CROSS RATE	1,888	2,484	-24.0%	1,453	29.9%
POLISH ZLOTY (EC)	89	6	1,383.3%	89	0.0%
POLISH ZLOTY (US)	218	118	84.7%	284	-23.2%
RMB USD	2	1	100.0%	2	0.0%
RUSSIAN RUBLE	24,308	79,265	-69.3%	24,278	0.1%
S.AFRICAN RAND	12,197	27,650	-55.9%	11,657	4.6%
SF/JY CROSS RATES	3	0	-	4	-25.0%
SHEKEL	1	0	-	0	-
SKR/USD CROSS RATES	1,340	1,501	-10.7%	1,230	8.9%
SWISS FRANC	56,884	59,823	-4.9%	41,400	37.4%
TURKISH LIRA	1,085	1,718	-36.8%	947	14.6%
USDZAR	0	0	-	0	-

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FX Options					
AUD/USD MONDAY OPTION WEE	174	0	-	300	-42.0%
AUD/USD MONDAY OPTION WEE	164	0	-	49	234.7%
AUD/USD MONDAY OPTION WEE	558	0	-	0	-
AUD/USD MONDAY OPTION WEE	57	0	-	0	-
AUD/USD MONDAY OPTION WEE	0	0	-	0	0.0%
AUD/USD MONTHLY OPTIONS	58,129	44,668	30.1%	60,717	-4.3%
AUD/USD WKLY FRIDAY OPTION	0	4,398	-100.0%	0	-
AUD/USD WKLY FRIDAY OPTION	983	0	-	1,350	-27.2%
AUD/USD WKLY FRIDAY OPTION	1,495	1,188	25.8%	994	50.4%
AUD/USD WKLY FRIDAY OPTION	895	285	214.0%	590	51.7%
AUD/USD WKLY FRIDAY OPTION	0	297	-100.0%	190	-100.0%
AUD/USD WKLY WED OPTIONS -	442	520	-15.0%	491	-10.0%
AUD/USD WKLY WED OPTIONS -	144	157	-8.3%	1,032	-86.0%
AUD/USD WKLY WED OPTIONS -	51	2	2,450.0%	26	96.2%
AUD/USD WKLY WED OPTIONS -	112	0	-	134	-16.4%
AUD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
BRITISH POUND (EU)	0	0	-	0	-
BRL/USD MONTHLY OPTIONS	1	5	-80.0%	323	-99.7%
CAD/USD MONDAY OPTIONS WE	619	0	-	50	1,138.0%
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONDAY OPTIONS WE	83	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	-
CAD/USD MONDAY OPTIONS WE	0	0	-	0	0.0%
CAD/USD MONTHLY OPTIONS	65,798	40,821	61.2%	63,322	3.9%
CAD/USD WKLY FRIDAY OPTION	0	5,396	-100.0%	0	-
CAD/USD WKLY FRIDAY OPTION	1,630	0	-	3,928	-58.5%
CAD/USD WKLY FRIDAY OPTION	1,006	2,185	-54.0%	772	30.3%
CAD/USD WKLY FRIDAY OPTION	579	1,544	-62.5%	1,326	-56.3%
CAD/USD WKLY FRIDAY OPTION	0	251	-100.0%	364	-100.0%
CAD/USD WKLY WED OPTIONS -	2,027	868	133.5%	2,385	-15.0%
CAD/USD WKLY WED OPTIONS -	2	386	-99.5%	901	-99.8%
CAD/USD WKLY WED OPTIONS -	487	730	-33.3%	200	143.5%
CAD/USD WKLY WED OPTIONS -	0	0	-	261	-100.0%
CAD/USD WKLY WED OPTIONS -	0	0	0.0%	0	-
CANADIAN DOLLAR (EU)	0	0	-	0	-
CHF/USD MONTHLY OPTIONS	6,554	4,623	41.8%	5,993	9.4%
CHF/USD WKLY FRIDAY OPTION	0	8	-100.0%	0	-
CHF/USD WKLY FRIDAY OPTION	2	0	-	16	-87.5%
CHF/USD WKLY FRIDAY OPTION	0	51	-100.0%	136	-100.0%
CHF/USD WKLY FRIDAY OPTION	0	0	-	0	-
CHF/USD WKLY FRIDAY OPTION	0	2	-100.0%	50	-100.0%
EUR/GBP MONTHLY OPTIONS	0	0	-	0	-
EUR/JPY MONTHLY OPTIONS	0	0	-	0	-
EURO FX (EU)	0	0	-	0	-
EUR/USD MONDAY OPTION WEE	3,767	0	-	2,761	36.4%
EUR/USD MONDAY OPTION WEE	687	0	-	1,012	-32.1%
EUR/USD MONDAY OPTION WEE	478	0	-	1,040	-54.0%
EUR/USD MONDAY OPTION WEE	2,158	0	-	59	3,557.6%
EUR/USD MONDAY OPTION WEE	0	0	-	0	0.0%
EUR/USD MONTHLY OPTIONS	258,241	247,707	4.3%	239,006	8.0%
EUR/USD WKLY FRIDAY OPTION	0	14,600	-100.0%	0	-

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FX Options					
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%
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-

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FX Options					
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
NZD/USD WKLY FRIDAY OPTION	0	0	-	0	-
Foreign Exchange Futures					
CHILEAN PESO	0	0	-	0	-
Foreign Exchange Options					
AUD/USD WKLY WED OPTIONS -	55	3	1,733.3%	184	-70.1%
Ag Products Futures					
BUTTER CS	9,820	8,637	13.7%	10,356	-5.2%
CASH-SETTLED CHEESE	24,244	22,632	7.1%	25,856	-6.2%
CAT ASIA WEATHER	0	0	-	0	-
CATTLE	284,503	320,665	-11.3%	275,097	3.4%
CAT WEATHER EUROPEAN	0	1,200	-100.0%	0	-
CDD SEASONAL STRIP	750	450	66.7%	750	0.0%
CDD WEATHER	7,050	5,775	22.1%	6,750	4.4%
CLASS IV MILK	6,236	7,793	-20.0%	6,202	0.5%
DRY WHEY	3,688	2,833	30.2%	3,555	3.7%
FEEDER CATTLE	43,963	47,191	-6.8%	36,744	19.6%
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%
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%
MLK MID OPTIONS	0	7	-100.0%	0	-
NFD MILK	8,746	9,422	-7.2%	9,592	-8.8%
PACIFIC RIM DAT SS WTHR	1,300	0	-	1,300	0.0%
S&P GSCI ENHANCED ER SWAP	3,762	3,762	0.0%	3,762	0.0%
USD CRUDE PALM OIL	6,592	3,580	84.1%	7,665	-14.0%

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Ag Products Options					
BUTTER CS	14,010	8,965	56.3%	15,335	-8.6%
CASH-SETTLED CHEESE	41,681	24,479	70.3%	39,759	4.8%
CATTLE	199,585	193,731	3.0%	190,972	4.5%
CAT WEATHER EUROPEAN	0	0	-	0	-
CDD SEASONAL STRIP	2,000	5,000	-60.0%	2,000	0.0%
CLASS IV MILK	15,094	12,029	25.5%	17,343	-13.0%
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	-
LUMBER	778	1,897	-59.0%	334	132.9%
LV CATL CSO	0	40	-100.0%	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%
TOTAL FUTURES GROUP					
Interest Rate Futures	10,129,104	13,508,692	-25.0%	10,222,891	-0.9%
Equity Index Futures	4,263,308	3,999,569	6.6%	4,113,531	3.6%
FX Futures	1,702,126	1,955,514	-13.0%	1,472,443	15.6%
Foreign Exchange Futures	0	0	-	0	-
Ag Products Futures	734,205	823,480	-10.8%	710,228	3.4%
TOTAL FUTURES	16,828,743	20,287,255	-17.0%	16,519,093	1.9%
TOTAL OPTIONS GROUP					
Interest Rate Options	38,096,294	61,564,406	-38.1%	38,015,427	0.2%
Equity Index Options	3,338,038	4,040,618	-17.4%	3,223,664	3.5%
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	613,268	789,347	-22.3%	623,163	-1.6%
TOTAL OPTIONS	42,695,529	67,013,345	-36.3%	42,507,633	0.4%
TOTAL COMBINED					
Interest Rate	48,225,398	75,073,098	-35.8%	48,238,318	0.0%
Equity Index	7,601,346	8,040,187	-5.5%	7,337,195	3.6%
FX	2,350,000	2,574,485	-8.7%	2,117,638	11.0%
Foreign Exchange	55	3	1,733.3%	184	-70.1%
Ag Products	1,347,473	1,612,827	-16.5%	1,333,391	1.1%
GRAND TOTAL	59,524,272	87,300,600	-31.8%	59,026,726	0.8%