



## CME Exchange Open Interest Report - Monthly

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

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



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

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

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



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

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



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