



CME Group Exchange Open Interest Report - Monthly

| | Open Interest JUL 2021 | Open Interest JUL 2020 | % CHG | Open Interest JUN 2021 | % CHG |
|------------------------------|---------------------------|---------------------------|----------|---------------------------|--------|
| Interest Rate Futures | | | | | |
| 10-YR NOTE | 4,075,330 | 3,429,128 | 18.8% | 4,288,334 | -5.0% |
| 10-YR SWAP RATE | 208,408 | 138,269 | 50.7% | 180,570 | 15.4% |
| 15-YR SWAP RATE | 10,850 | 10,850 | 0.0% | 10,850 | 0.0% |
| 1-MONTH EURODOLLAR | 0 | 45 | -100.0% | 0 | - |
| 20-YR SWAP RATE | 90 | 90 | 0.0% | 90 | 0.0% |
| 2-YR NOTE | 1,989,444 | 2,200,776 | -9.6% | 2,079,475 | -4.3% |
| 2-YR SWAP RATE | 54,414 | 31,753 | 71.4% | 51,422 | 5.8% |
| 30-YR BOND | 1,198,413 | 1,070,392 | 12.0% | 1,171,925 | 2.3% |
| 30-YR SWAP RATE | 7,913 | 3,876 | 104.2% | 4,413 | 79.3% |
| 3-YR NOTE | 11,398 | 4,847 | 135.2% | 15,496 | -26.4% |
| 3-YR SWAP RATE | 38,391 | 9,794 | 292.0% | 31,782 | 20.8% |
| 4-YR SWAP RATE | 10,019 | 6,738 | 48.7% | 10,279 | -2.5% |
| 5-YR NOTE | 3,472,260 | 3,481,631 | -0.3% | 3,524,371 | -1.5% |
| 5-YR SWAP RATE | 102,142 | 63,200 | 61.6% | 69,508 | 46.9% |
| 7-YR SWAP RATE | 22,249 | 18,584 | 19.7% | 21,672 | 2.7% |
| EURODOLLARS | 12,079,068 | 9,708,756 | 24.4% | 12,273,127 | -1.6% |
| FED FUND | 1,106,699 | 1,728,146 | -36.0% | 1,091,337 | 1.4% |
| 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% |
| Ultra 10-Year Note | 1,462,845 | 994,965 | 47.0% | 1,551,633 | -5.7% |
| ULTRA T-BOND | 1,266,026 | 1,042,544 | 21.4% | 1,188,091 | 6.6% |
| Interest Rate Options | | | | | |
| 10-YR NOTE | 2,618,024 | 1,946,450 | 34.5% | 2,749,780 | -4.8% |
| 2-YR NOTE | 2,160 | 113,510 | -98.1% | 22,053 | -90.2% |
| 30-YR BOND | 574,477 | 595,375 | -3.5% | 622,565 | -7.7% |
| 5-YR NOTE | 940,397 | 861,963 | 9.1% | 1,000,323 | -6.0% |
| 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% |
| FED FUND | 0 | 150 | -100.0% | 0 | - |
| SOFR | 7,592 | 463 | 1,539.7% | 7,581 | 0.1% |
| Ultra 10-Year Note | 0 | 0 | - | 0 | - |
| ULTRA T-BOND | 218 | 121 | 80.2% | 396 | -44.9% |

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| Equity Index Futures | | | | | |
| BITCOIN FUTURES | 33,099 | 14,361 | 130.5% | 21,097 | 56.9% |
| DJ US REAL ESTATE | 44,438 | 34,819 | 27.6% | 40,776 | 9.0% |
| E-mini (\$5) Dow | 106,211 | 86,757 | 22.4% | 108,278 | -1.9% |
| 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% |
| MICRO MINI \$5 DOW | 18,138 | 16,092 | 12.7% | 18,602 | -2.5% |
| 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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| Equity Index Options | | | | | |
| BITCOIN FUTURES | 1,271 | 4,846 | -73.8% | 762 | 66.8% |
| E-mini (\$5) Dow | 655 | 2,459 | -73.4% | 616 | 6.3% |
| 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% |
| Metals Futures | | | | | |
| ALUMINUM | 55,605 | 68,187 | -18.5% | 51,059 | 8.9% |
| COBALT METAL FUTURES | 1,750 | 0 | - | 1,780 | -1.7% |
| COMEX COPPER | 214,550 | 229,957 | -6.7% | 199,612 | 7.5% |
| COMEX E-Mini GOLD | 2,069 | 1,830 | 13.1% | 2,250 | -8.0% |
| COMEX E-Mini SILVER | 571 | 693 | -17.6% | 550 | 3.8% |
| COMEX GOLD | 488,404 | 559,609 | -12.7% | 455,621 | 7.2% |
| COMEX MINY COPPER | 473 | 119 | 297.5% | 382 | 23.8% |
| COMEX SILVER | 144,930 | 193,375 | -25.1% | 155,488 | -6.8% |
| COPPER | 21,579 | 19,765 | 9.2% | 20,673 | 4.4% |
| FERROUS PRODUCTS | 4,351 | 3,958 | 9.9% | 4,696 | -7.3% |
| GOLD | 1,129 | 326 | 246.3% | 792 | 42.6% |
| HOT ROLLED COIL STEEL FUTU | 2,294 | 910 | 152.1% | 2,420 | -5.2% |
| IRON ORE 62 CHINA PLATTS FU | 0 | 0 | - | 0 | - |
| IRON ORE 62 CHINA TSI FUTURE | 0 | 0 | - | 0 | - |
| IRON ORE CHINA | 1,544 | 3,195 | -51.7% | 1,714 | -9.9% |
| LNDN ZINC | 0 | 0 | - | 0 | - |
| METALS | 0 | 25 | -100.0% | 0 | - |
| MICRO GOLD | 23,023 | 25,147 | -8.4% | 30,351 | -24.1% |
| NYMEX HOT ROLLED STEEL | 29,882 | 21,869 | 36.6% | 34,398 | -13.1% |
| NYMEX PLATINUM | 61,712 | 54,287 | 13.7% | 57,305 | 7.7% |
| PALLADIUM | 10,193 | 10,189 | 0.0% | 9,276 | 9.9% |
| SILVER | 7,672 | 4,804 | 59.7% | 7,720 | -0.6% |
| URANIUM | 1,280 | 322 | 297.5% | 1,160 | 10.3% |

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| Metals Options | | | | | |
| ALUMINUM | 2,250 | 150 | 1,400.0% | 2,250 | 0.0% |
| COMEX COPPER | 66,499 | 17,632 | 277.1% | 67,845 | -2.0% |
| COMEX GOLD | 774,560 | 1,243,838 | -37.7% | 780,011 | -0.7% |
| COMEX SILVER | 107,348 | 134,185 | -20.0% | 98,939 | 8.5% |
| COPPER | 0 | 0 | - | 9 | -100.0% |
| GOLD | 16,166 | 15,204 | 6.3% | 32,370 | -50.1% |
| 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 | 2,204 | 4,880 | -54.8% | 1,794 | 22.9% |
| NYMEX HOT ROLLED STEEL | 955 | 50 | 1,810.0% | 1,480 | -35.5% |
| NYMEX PLATINUM | 14,522 | 2,468 | 488.4% | 14,714 | -1.3% |
| PALLADIUM | 1,586 | 1,315 | 20.6% | 1,480 | 7.2% |
| SILVER | 2,990 | 1,405 | 112.8% | 3,788 | -21.1% |
| 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 | 24,943 | 11,139 | 123.9% | 29,105 | -14.3% |
| ARGUS PROPAN FAR EST INDE | 5,645 | 4,560 | 23.8% | 5,386 | 4.8% |
| ARGUS PROPAN(SAUDI ARAMC | 1,703 | 2,127 | -19.9% | 1,714 | -0.6% |
| AUSTRIALIAN COKE COAL | 0 | 0 | - | 0 | - |
| BRENT BALMO SWAP | 139 | 0 | - | 0 | - |
| BRENT CALENDAR SWAP | 14,065 | 17,547 | -19.8% | 15,354 | -8.4% |
| BRENT FINANCIAL FUTURES | 26 | 2,360 | -98.9% | 34 | -23.5% |
| BRENT OIL LAST DAY | 200,398 | 223,222 | -10.2% | 207,576 | -3.5% |
| CAR VINTAGE | 457 | 0 | - | 227 | 101.3% |
| CENTERPOINT BASIS SWAP | 0 | 0 | - | 0 | - |
| CHICAGO ETHANOL SWAP | 39,974 | 30,525 | 31.0% | 38,898 | 2.8% |
| CHICAGO ULSD PL VS HO SPR | 1,422 | 2,983 | -52.3% | 1,403 | 1.4% |
| CHICAGO UNL GAS PL VS RBO | 0 | 330 | -100.0% | 320 | -100.0% |
| 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 | 65 | -100.0% | 0 | - |
| CIN HUB 5MW REAL TIME O P | 0 | 13,832 | -100.0% | 0 | - |
| CIN HUB 5MW REAL TIME PK | 0 | 742 | -100.0% | 0 | - |
| COAL SWAP | 0 | 0 | - | 0 | - |
| COLUMB GULF MAINLINE NG B | 0 | 110 | -100.0% | 0 | - |
| CONWAY NATURAL GASOLINE (| 1,895 | 953 | 98.8% | 453 | 318.3% |
| CONWAY NORMAL BUTANE (OPI | 1,265 | 1,679 | -24.7% | 1,103 | 14.7% |
| CONWAY PROPANE 5 DECIMALS | 24,421 | 24,827 | -1.6% | 23,220 | 5.2% |
| CRUDE OIL | 8 | 5,636 | -99.9% | 8 | 0.0% |
| CRUDE OIL LAST DAY | 0 | 0 | - | 0 | - |
| CRUDE OIL OUTRIGHTS | 167,068 | 181,757 | -8.1% | 175,694 | -4.9% |

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| Energy Futures | | | | | |
| CRUDE OIL PHY | 2,325,366 | 2,006,730 | 15.9% | 2,390,271 | -2.7% |
| CRUDE OIL SPRDS | 98,789 | 127,297 | -22.4% | 101,904 | -3.1% |
| CRUDE OIL TRADE AT MARKER | 0 | 0 | 0.0% | 0 | 0.0% |
| DAILY PJM | 33,432 | 58,696 | -43.0% | 32,128 | 4.1% |
| DATED BRENT (PLATTS) DAILY S | 0 | 0 | - | 0 | - |
| DATED TO FRONTLINE BRENT | 555 | 300 | 85.0% | 555 | 0.0% |
| DIESEL 10P BRG FOB RDM VS | 0 | 0 | - | 0 | - |
| DOMINION TRAN INC - APP I | 0 | 0 | - | 0 | - |
| DOMINION TRANSMISSION INC | 54 | 1,044 | -94.8% | 72 | -25.0% |
| DUBAI CRUDE OIL BALMO | 0 | 0 | - | 0 | - |
| DUBAI CRUDE OIL CALENDAR | 0 | 100 | -100.0% | 0 | - |
| DUTCH TTF NATURAL GAS CAL | 20,483 | 28,073 | -27.0% | 24,504 | -16.4% |
| EAST/WEST FUEL OIL SPREAD | 0 | 6 | -100.0% | 0 | - |
| EIA FLAT TAX ONHWAY DIESE | 3,652 | 4,309 | -15.2% | 3,747 | -2.5% |
| ELEC FINSETTLED | 0 | 258 | -100.0% | 0 | - |
| ELEC MISO PEAK | 0 | 0 | - | 0 | - |
| ELEC NYISO OFF-PEAK | 0 | 0 | - | 0 | - |
| ELECTRICITY OFF PEAK | 0 | 4,706 | -100.0% | 0 | - |
| ETHANOL | 0 | 84 | -100.0% | 2 | -100.0% |
| ETHANOL SWAP | 925 | 487 | 89.9% | 795 | 16.4% |
| ETHANOL T2 FOB ROTT INCL DU | 7,610 | 5,022 | 51.5% | 8,287 | -8.2% |
| EURO 1% FUEL OIL NEW BALM | 0 | 0 | - | 0 | - |
| EURO 3.5% FUEL OIL RDAM B | 6 | 0 | - | 0 | - |
| EURO 3.5% FUEL OIL SPREAD | 0 | 0 | - | 0 | - |
| EURO GASOIL 10PPM VS ICE | 678 | 0 | - | 683 | -0.7% |
| EUROPE 1% FUEL OIL NWE CA | 6 | 0 | - | 8 | -25.0% |
| EUROPE 1% FUEL OIL RDAM C | 0 | 0 | - | 0 | - |
| EUROPE 3.5% FUEL OIL MED | 13 | 0 | - | 13 | 0.0% |
| EUROPE 3.5% FUEL OIL RDAM | 125 | 1,239 | -89.9% | 147 | -15.0% |
| EUROPEAN GASOIL (ICE) | 3,372 | 120 | 2,710.0% | 3,379 | -0.2% |
| EUROPEAN NAPHTHA BALMO | 4 | 10 | -60.0% | 0 | - |
| EUROPEAN NAPHTHA CRACK SP | 4,078 | 3,919 | 4.1% | 3,075 | 32.6% |
| EUROPE DATED BRENT SWAP | 15 | 35 | -57.1% | 17 | -11.8% |
| EUROPE JET KERO NWE CALSW | 10 | 0 | - | 10 | 0.0% |
| EUROPE NAPHTHA CALSWAP | 1,070 | 859 | 24.6% | 866 | 23.6% |
| EURO PROPANE CIF ARA SWA | 2,225 | 2,396 | -7.1% | 2,305 | -3.5% |
| FREIGHT MARKETS | 955 | 3,051 | -68.7% | 1,191 | -19.8% |
| FUEL OIL CRACK VS ICE | 1,767 | 3,689 | -52.1% | 1,609 | 9.8% |
| FUEL OIL NWE CRACK VS ICE | 72 | 78 | -7.7% | 72 | 0.0% |
| FUEL OIL (PLATS) CAR CM | 0 | 0 | - | 0 | - |
| FUEL OIL (PLATS) CAR CN | 0 | 0 | - | 0 | - |
| FUELOIL SWAP:CARGOES VS.B | 54 | 248 | -78.2% | 63 | -14.3% |
| GAS EURO-BOB OXY NWE BARG | 1,861 | 2,791 | -33.3% | 2,006 | -7.2% |
| GAS EURO-BOB OXY NWE BARG | 13,445 | 19,525 | -31.1% | 13,920 | -3.4% |
| 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 | 33 | 0 | - | 27 | 22.2% |
| GASOIL 0.1 ROTTERDAM BARG | 30 | 45 | -33.3% | 40 | -25.0% |
| GASOIL 10PPM VS ICE SWAP | 0 | 0 | - | 0 | - |
| GASOIL CALENDAR SWAP | 154 | 62 | 148.4% | 200 | -23.0% |

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| Energy Futures | | | | | |
| GASOIL CRACK SPREAD CALEN | 5,913 | 4,713 | 25.5% | 4,763 | 24.1% |
| GASOIL MINI CALENDAR SWAP | 1,629 | 1,048 | 55.4% | 1,675 | -2.7% |
| GERMAN POWER BASELOAD CA | 642 | 1,659 | -61.3% | 709 | -9.4% |
| GROUP THREE ULSD (PLATTS) | 0 | 0 | - | 0 | - |
| GROUP THREE UNLEAD GAS (P | 0 | 0 | - | 0 | - |
| GRP THREE ULSD(PLT)VS HEA | 7,826 | 8,802 | -11.1% | 8,903 | -12.1% |
| GRP THREE UNL GS (PLT) VS | 4,070 | 3,025 | 34.5% | 4,225 | -3.7% |
| GULF COAST 3% FUEL OIL BA | 107 | 0 | - | 0 | - |
| GULF COAST JET FUEL CLNDR | 0 | 1,362 | -100.0% | 250 | -100.0% |
| GULF COAST JET VS NYM 2 H | 28,139 | 21,055 | 33.6% | 26,306 | 7.0% |
| GULF COAST NO.6 FUEL OIL | 6,069 | 13,353 | -54.5% | 6,042 | 0.4% |
| GULF COAST ULSD CALENDAR | 3,874 | 5,527 | -29.9% | 4,023 | -3.7% |
| GULF COAST ULSD CRACK SPR | 60 | 480 | -87.5% | 70 | -14.3% |
| HEATING OIL BALMO CLNDR S | 153 | 0 | - | 96 | 59.4% |
| HEATING OIL CRCK SPRD BAL | 0 | 0 | - | 0 | - |
| HEATING OIL PHY | 399,410 | 360,112 | 10.9% | 414,933 | -3.7% |
| HENRY HUB BASIS SWAP | 0 | 1,840 | -100.0% | 0 | - |
| HENRY HUB FINANCIAL LAST | 0 | 0 | - | 0 | - |
| HENRY HUB INDEX SWAP FUTU | 0 | 3,444 | -100.0% | 0 | - |
| HENRY HUB SWAP | 558,904 | 721,835 | -22.6% | 582,164 | -4.0% |
| HOUSTON SHIP CHANNEL BASI | 765 | 3,814 | -79.9% | 920 | -16.8% |
| HTG OIL | 148 | 148 | 0.0% | 157 | -5.7% |
| ICE BRENT DUBAI SWAP | 3,655 | 17,978 | -79.7% | 4,057 | -9.9% |
| ICE GASOIL BALMO SWAP | 0 | 0 | - | 0 | - |
| INDIANA MISO | 0 | 754 | -100.0% | 0 | - |
| INDONESIAN COAL ICI4 | 309 | 487 | -36.6% | 309 | 0.0% |
| JAPAN C&F NAPHTHA CRACK S | 0 | 0 | - | 0 | - |
| JAPAN C&F NAPHTHA SWAP | 190 | 339 | -44.0% | 205 | -7.3% |
| JAPAN NAPHTHA BALMO SWAP | 0 | 5 | -100.0% | 0 | - |
| JET AV FUEL (P) CAR FM ICE GA | 0 | 0 | - | 0 | - |
| JET CIF NWE VS ICE | 686 | 30 | 2,186.7% | 639 | 7.4% |
| JET FUEL CRG CIF NEW VS I | 0 | 0 | - | 0 | - |
| JET FUEL UP-DOWN BALMO CL | 1,475 | 1,045 | 41.1% | 1,370 | 7.7% |
| JKM LNG Futures | 3,393 | 4,427 | -23.4% | 3,830 | -11.4% |
| LA CARB DIESEL (OPIS) SWA | 690 | 415 | 66.3% | 795 | -13.2% |
| LA CARBOB GASOLINE(OPIS)S | 125 | 0 | - | 225 | -44.4% |
| LA JET (OPIS) SWAP | 920 | 945 | -2.6% | 758 | 21.4% |
| LLS (ARGUS) CALENDAR SWAP | 20 | 159 | -87.4% | 30 | -33.3% |
| LLS (ARGUS) VS WTI SWAP | 2,968 | 8,243 | -64.0% | 3,314 | -10.4% |
| LOS ANGELES CARB GASOLINE | 0 | 15 | -100.0% | 0 | - |
| LTD NAT GAS | 469,717 | 285,314 | 64.6% | 433,750 | 8.3% |
| MARS (ARGUS) VS WTI SWAP | 360 | 300 | 20.0% | 370 | -2.7% |
| MARS (ARGUS) VS WTI TRD M | 24,035 | 16,832 | 42.8% | 31,630 | -24.0% |
| MARS BLEND CRUDE OIL | 0 | 0 | - | 0 | - |
| MCCLOSKEY ARA ARGS COAL | 16,245 | 18,831 | -13.7% | 14,371 | 13.0% |
| MCCLOSKEY RCH BAY COAL | 1,052 | 1,777 | -40.8% | 989 | 6.4% |
| MGF FUT | 0 | 0 | - | 0 | - |
| MGN1 SWAP FUT | 10 | 190 | -94.7% | 20 | -50.0% |
| MICHIGAN BASIS | 0 | 368 | -100.0% | 0 | - |
| MICHIGAN MISO | 0 | 0 | - | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest JUL 2021 | Open Interest JUL 2020 | % CHG | Open Interest JUN 2021 | % CHG |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Energy Futures | | | | | |
| MINI GAS EUROBOB OXY NWE A | 13 | 50 | -74.0% | 10 | 30.0% |
| MINI RBOB V. EBOBARG NWE BF | 100 | 0 | - | 60 | 66.7% |
| MINI RBOB V. EBOB(ARGUS) NWE | 966 | 1,111 | -13.1% | 983 | -1.7% |
| MINY HTG OIL | 0 | 0 | 0.0% | 0 | - |
| MINY NATURAL GAS | 4,575 | 5,447 | -16.0% | 5,072 | -9.8% |
| MINY RBOB GAS | 1 | 0 | 0.0% | 1 | 0.0% |
| MINY WTI CRUDE OIL | 3,999 | 3,359 | 19.1% | 3,476 | 15.0% |
| MJC FUT | 40 | 30 | 33.3% | 20 | 100.0% |
| MNC FUT | 2,140 | 1,393 | 53.6% | 1,512 | 41.5% |
| MONT BELVIEU ETHANE 5 DECI | 48,431 | 59,104 | -18.1% | 46,546 | 4.0% |
| MONT BELVIEU ETHANE OPIS B | 610 | 320 | 90.6% | 312 | 95.5% |
| MONT BELVIEU LDH PROPANE 5 | 129,595 | 134,118 | -3.4% | 127,220 | 1.9% |
| MONT BELVIEU LDH PROPANE C | 2,497 | 1,118 | 123.3% | 1,154 | 116.4% |
| MONT BELVIEU NATURAL GASO | 34,735 | 36,913 | -5.9% | 32,722 | 6.2% |
| MONT BELVIEU NATURAL GASO | 265 | 834 | -68.2% | 590 | -55.1% |
| MONT BELVIEU NORMAL BUTAN | 57,899 | 61,910 | -6.5% | 57,640 | 0.4% |
| MONT BELVIEU NORMAL BUTAN | 202 | 1,290 | -84.3% | 1,116 | -81.9% |
| NAT GAS BASIS SWAP | 0 | 0 | - | 0 | - |
| NATURAL GAS | 144,431 | 123,581 | 16.9% | 137,581 | 5.0% |
| NATURAL GAS PEN SWP | 219,397 | 189,425 | 15.8% | 224,142 | -2.1% |
| NATURAL GAS PHY | 1,434,026 | 1,307,193 | 9.7% | 1,413,818 | 1.4% |
| NEPOOL INTR HUB 5MW D AH | 62,515 | 231,873 | -73.0% | 78,027 | -19.9% |
| 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 | 924 | 1,120 | -17.5% | 896 | 3.1% |
| NEW YORK ETHANOL SWAP | 130 | 1,494 | -91.3% | 310 | -58.1% |
| NEW YORK HUB ZONE G PEAK | 330 | 1,312 | -74.8% | 320 | 3.1% |
| 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 | - |
| NORTHERN NATURAL GAS DEMA | 0 | 0 | - | 0 | - |
| NORTHERN NATURAL GAS VENTL | 0 | 0 | - | 0 | - |
| NORTHWEST ROCKIES BASIS S | 0 | 306 | -100.0% | 0 | - |
| N ROCKIES PIPE SWAP | 0 | 0 | - | 0 | - |
| NY1% VS GC SPREAD SWAP | 180 | 824 | -78.2% | 310 | -41.9% |
| NY 3.0% FUEL OIL (PLATTS) | 0 | 0 | - | 0 | - |
| NY HARBOR 1% FUEL OIL BAL | 0 | 0 | - | 0 | - |
| NY HARBOR HEAT OIL SWP | 9,069 | 12,280 | -26.1% | 9,557 | -5.1% |
| NY HARBOR LOW SULPUR GAS | 1,505 | 690 | 118.1% | 1,630 | -7.7% |
| NY HARBOR RESIDUAL FUEL 1 | 475 | 1,262 | -62.4% | 475 | 0.0% |
| NY HARBOR RESIDUAL FUEL C | 0 | 0 | - | 0 | - |
| NYH NO 2 CRACK SPREAD CAL | 8,950 | 3,650 | 145.2% | 9,267 | -3.4% |
| NYISO CAPACITY | 0 | 125 | -100.0% | 0 | - |
| NYISO ZONE A 5MW D AH O P | 0 | 3,138 | -100.0% | 0 | - |
| NYISO ZONE A 5MW D AH PK | 0 | 0 | - | 0 | - |
| NYISO ZONE G 5MW D AH O P | 15,840 | 142,298 | -88.9% | 23,680 | -33.1% |
| NYISO ZONE G 5MW D AH PK | 7,235 | 11,685 | -38.1% | 7,455 | -3.0% |
| NYISO ZONE J 5MW D AH O P | 0 | 4,707 | -100.0% | 0 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest JUL 2021 | Open Interest JUL 2020 | % CHG | Open Interest JUN 2021 | % CHG |
|-----------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Energy Futures | | | | | |
| NYISO ZONE J 5MW D AH PK | 0 | 680 | -100.0% | 0 | - |
| NYMEX ALUMINUM FUTURES | 0 | 0 | - | 0 | - |
| NYMEX ULSD VS NYMEX HO | 0 | 100 | -100.0% | 0 | - |
| NY ULSD (ARGUS) VS HEATING | 65 | 1,874 | -96.5% | 90 | -27.8% |
| ONEOK OKLAHOMA NG BASIS | 0 | 0 | - | 0 | - |
| ONTARIO POWER SWAPS | 0 | 0 | - | 0 | - |
| PANHANDLE BASIS SWAP FUTU | 116 | 640 | -81.9% | 155 | -25.2% |
| PERMIAN BASIS SWAP | 0 | 1,377 | -100.0% | 0 | - |
| PETROCHEMICALS | 14,455 | 13,346 | 8.3% | 13,165 | 9.8% |
| PETRO CRCKS & SPRDS ASIA | 225 | 420 | -46.4% | 225 | 0.0% |
| PETRO CRCKS & SPRDS NA | 32,678 | 50,859 | -35.7% | 32,373 | 0.9% |
| PETRO CRK&SPRD EURO | 2,263 | 4,869 | -53.5% | 2,106 | 7.5% |
| PETROLEUM PRODUCTS | 2,424 | 3,634 | -33.3% | 2,869 | -15.5% |
| PETROLEUM PRODUCTS ASIA | 860 | 1,308 | -34.3% | 535 | 60.7% |
| PETRO OUTRIGHT EURO | 21,219 | 16,266 | 30.5% | 19,713 | 7.6% |
| PETRO OUTRIGHT NA | 3,927 | 4,715 | -16.7% | 2,990 | 31.3% |
| PJM AD HUB 5MW REAL TIME | 34,940 | 83,382 | -58.1% | 37,085 | -5.8% |
| 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% | 296 | 5.4% |
| PJM DAYTON DA OFF-PEAK | 0 | 15,690 | -100.0% | 0 | - |
| PJM DAYTON DA PEAK | 0 | 850 | -100.0% | 0 | - |
| PJM MONTHLY | 0 | 0 | - | 0 | - |
| PJM NI HUB 5MW REAL TIME | 20,530 | 59,615 | -65.6% | 24,820 | -17.3% |
| 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 | 3,138 | -100.0% | 0 | - |
| PJM WESTHDA PEAK | 0 | 170 | -100.0% | 0 | - |
| PJM WESTH RT OFF-PEAK | 249,500 | 353,305 | -29.4% | 257,660 | -3.2% |
| PJM WESTH RT PEAK | 32,827 | 38,439 | -14.6% | 35,927 | -8.6% |
| PLASTICS | 1,803 | 4,476 | -59.7% | 1,965 | -8.2% |
| PREMIUM UNLD 10P FOB MED | 5 | 21 | -76.2% | 5 | 0.0% |
| 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 | 465 | 863 | -46.1% | 826 | -43.7% |
| PROPANE NON-LDH MT. BEL (OF | 54,167 | 53,058 | 2.1% | 55,101 | -1.7% |
| RBOB CALENDAR SWAP | 17,870 | 13,900 | 28.6% | 15,103 | 18.3% |
| RBOB CRACK SPREAD | 13,008 | 3,385 | 284.3% | 13,562 | -4.1% |
| RBOB CRACK SPREAD BALMO S | 0 | 0 | - | 0 | - |
| RBOB GAS | 88 | 100 | -12.0% | 95 | -7.4% |
| RBOB GASOLINE BALMO CLNDR | 411 | 1,031 | -60.1% | 1,183 | -65.3% |
| RBOB PHY | 342,141 | 326,894 | 4.7% | 380,329 | -10.0% |
| RBOB VS HEATING OIL SWAP | 495 | 750 | -34.0% | 565 | -12.4% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest JUL 2021 | Open Interest JUL 2020 | % CHG | Open Interest JUN 2021 | % CHG |
|----------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Energy Futures | | | | | |
| SAN JUAN BASIS SWAP | 0 | 184 | -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 | 445 | 492 | -9.6% | 422 | 5.5% |
| SINGAPORE FUEL 180CST CAL | 0 | 27 | -100.0% | 0 | - |
| SINGAPORE FUEL OIL SPREAD | 0 | 120 | -100.0% | 0 | - |
| SINGAPORE GASOIL | 1,200 | 1,020 | 17.6% | 1,065 | 12.7% |
| SINGAPORE GASOIL CALENDAR | 1,408 | 1,664 | -15.4% | 1,286 | 9.5% |
| SINGAPORE GASOIL SWAP | 3,927 | 1,100 | 257.0% | 4,565 | -14.0% |
| SINGAPORE GASOIL VS ICE | 3,936 | 3,309 | 18.9% | 2,321 | 69.6% |
| SINGAPORE JET KERO BALMO | 0 | 0 | - | 0 | - |
| SINGAPORE JET KERO GASOIL | 1,050 | 0 | - | 500 | 110.0% |
| SINGAPORE JET KEROSENE SW | 570 | 705 | -19.1% | 785 | -27.4% |
| SINGAPORE MOGAS 92 UNLEAD | 10 | 0 | - | 0 | - |
| SINGAPORE MOGAS 92 UNLEAD | 1,025 | 8,274 | -87.6% | 1,167 | -12.2% |
| SING FUEL | 0 | 0 | - | 0 | - |
| Sumas Basis Swap | 0 | 0 | - | 0 | - |
| TC2 ROTTERDAM TO USAC 37K | 15 | 90 | -83.3% | 45 | -66.7% |
| TC5 RAS TANURA TO YOKOHAM | 90 | 495 | -81.8% | 105 | -14.3% |
| TCO BASIS SWAP | 0 | 368 | -100.0% | 0 | - |
| TD3 MEG TO JAPAN 250K MT | 5,541 | 6,648 | -16.7% | 5,911 | -6.3% |
| TEXAS EASTERN ZONE M-3 BA | 0 | 306 | -100.0% | 0 | - |
| TRANSCO ZONE4 BASIS SWAP | 0 | 630 | -100.0% | 0 | - |
| TRANSCO ZONE 6 BASIS SWAP | 0 | 0 | - | 0 | - |
| UCM FUT | 0 | 0 | - | 0 | - |
| UK NBP NAT GAS CAL MTH FUT | 0 | 241 | -100.0% | 25 | -100.0% |
| ULSD UP-DOWN BALMO SWP | 2,275 | 2,365 | -3.8% | 4,530 | -49.8% |
| UP DOWN GC ULSD VS NMX HO | 55,288 | 71,344 | -22.5% | 51,941 | 6.4% |
| WAHA BASIS | 0 | 224 | -100.0% | 0 | - |
| WTI-BRENT BULLET SWAP | 0 | 51 | -100.0% | 0 | - |
| WTI-BRENT CALENDAR SWAP | 95,985 | 99,880 | -3.9% | 94,324 | 1.8% |
| WTI CALENDAR | 158,747 | 169,994 | -6.6% | 159,871 | -0.7% |
| WTI MIDLAND CRUDE OIL | 780 | 200 | 290.0% | 975 | -20.0% |
| WTS (ARGUS) VS WTI SWAP | 51,296 | 80,230 | -36.1% | 53,050 | -3.3% |
| WTS (ARGUS) VS WTI TRD MT | 9,384 | 9,272 | 1.2% | 10,059 | -6.7% |

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|-----------------------------|---------------------------|---------------------------|---------|---------------------------|----------|
| Energy Options | | | | | |
| BRENT CALENDAR SWAP | 3,229 | 5,058 | -36.2% | 2,887 | 11.8% |
| BRENT CRUDE OIL 1 M CSO | 47,900 | 11,700 | 309.4% | 56,000 | -14.5% |
| BRENT OIL LAST DAY | 177,977 | 121,689 | 46.3% | 191,212 | -6.9% |
| COAL API2 INDEX | 1,055 | 0 | - | 955 | 10.5% |
| CRUDE OIL | 0 | 0 | - | 0 | 0.0% |
| CRUDE OIL 1MO | 339,015 | 432,397 | -21.6% | 309,750 | 9.4% |
| CRUDE OIL APO | 241,654 | 327,300 | -26.2% | 252,317 | -4.2% |
| CRUDE OIL CALNDR STRIP | 0 | 50 | -100.0% | 0 | - |
| CRUDE OIL OUTRIGHTS | 0 | 0 | - | 0 | - |
| CRUDE OIL PHY | 2,141,411 | 1,997,142 | 7.2% | 2,052,001 | 4.4% |
| ELEC FINSETTLED | 43 | 0 | - | 43 | 0.0% |
| ETHANOL SWAP | 6,416 | 11,095 | -42.2% | 7,056 | -9.1% |
| FREIGHT MARKETS | 0 | 0 | - | 0 | - |
| HEATING OIL CRK SPD AVG PRI | 3,875 | 0 | - | 3,930 | -1.4% |
| HEATING OIL PHY | 12,756 | 21,392 | -40.4% | 11,707 | 9.0% |
| HENRY HUB FINANCIAL LAST | 38,333 | 31,323 | 22.4% | 39,317 | -2.5% |
| HO 1 MONTH CLNDR OPTIONS | 0 | 0 | - | 0 | - |
| LLS CRUDE OIL | 400 | 0 | - | 500 | -20.0% |
| MCCLOSKEY ARA ARGCS COAL | 1,023 | 5,517 | -81.5% | 783 | 30.7% |
| MCCLOSKEY RCH BAY COAL | 0 | 100 | -100.0% | 0 | - |
| NATURAL GAS 1 M CSO FIN | 89,500 | 120,950 | -26.0% | 70,650 | 26.7% |
| NATURAL GAS 2 M CSO FIN | 5,800 | 5,100 | 13.7% | 5,800 | 0.0% |
| NATURAL GAS 3 M CSO FIN | 47,896 | 157,110 | -69.5% | 43,546 | 10.0% |
| NATURAL GAS 5 M CSO FIN | 2,000 | 0 | - | 2,000 | 0.0% |
| NATURAL GAS 6 M CSO FIN | 15,350 | 0 | - | 500 | 2,970.0% |
| NATURAL GAS OPT | 71,170 | 96,900 | -26.6% | 91,930 | -22.6% |
| NATURAL GAS OPTION ON CALE | 42,184 | 20,420 | 106.6% | 35,704 | 18.1% |
| NATURAL GAS PHY | 2,420,953 | 2,478,248 | -2.3% | 2,394,059 | 1.1% |
| 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 | 6,093 | 10,842 | -43.8% | 6,105 | -0.2% |
| PETROCHEMICALS | 6,339 | 1,296 | 389.1% | 6,067 | 4.5% |
| PETRO OUTRIGHT EURO | 0 | 12 | -100.0% | 0 | - |
| PETRO OUTRIGHT NA | 1,080 | 1,190 | -9.2% | 945 | 14.3% |
| PJM WES HUB PEAK CAL MTH | 850 | 1,510 | -43.7% | 850 | 0.0% |
| PJM WES HUB PEAK LMP 50MW | 172 | 512 | -66.4% | 216 | -20.4% |
| RBOB 1MO CAL SPD OPTIONS | 0 | 0 | - | 0 | - |
| RBOB CALENDAR SWAP | 1,244 | 499 | 149.3% | 1,424 | -12.6% |
| RBOB CRACK | 0 | 0 | - | 0 | - |
| RBOB PHY | 17,585 | 8,909 | 97.4% | 17,922 | -1.9% |
| SAN JUAN PIPE SWAP | 0 | 0 | - | 0 | - |
| SHORT TERM | 0 | 0 | - | 0 | - |
| SHORT TERM NATURAL GAS | 0 | 0 | - | 0 | - |
| WTI-BRENT BULLET SWAP | 200,465 | 168,200 | 19.2% | 188,815 | 6.2% |
| WTI CRUDE OIL 1 M CSO FI | 147,850 | 253,385 | -41.7% | 220,725 | -33.0% |

FX Futures

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest JUL 2021 | Open Interest JUL 2020 | % CHG | Open Interest JUN 2021 | % CHG |
|------------------------|---------------------------|---------------------------|----------|---------------------------|----------|
| FX Futures | | | | | |
| AD/CD CROSS RATES | 6 | 2 | 200.0% | 0 | - |
| AD/JY CROSS RATES | 409 | 305 | 34.1% | 395 | 3.5% |
| AD/NE CROSS RATES | 87 | 28 | 210.7% | 79 | 10.1% |
| AUSTRALIAN DOLLAR | 166,899 | 126,778 | 31.6% | 142,663 | 17.0% |
| BP/JY CROSS RATES | 813 | 373 | 118.0% | 808 | 0.6% |
| BP/SF CROSS RATES | 421 | 141 | 198.6% | 535 | -21.3% |
| BRAZIL REAL | 50,520 | 29,997 | 68.4% | 48,675 | 3.8% |
| BRITISH POUND | 184,205 | 175,736 | 4.8% | 169,692 | 8.6% |
| CANADIAN DOLLAR | 171,630 | 138,417 | 24.0% | 195,933 | -12.4% |
| CD/JY CROSS RATES | 201 | 4 | 4,925.0% | 2 | 9,950.0% |
| CHINESE RENMINBI (CNH) | 3,538 | 1,051 | 236.6% | 4,702 | -24.8% |
| CZECK KORUNA (EC) | 0 | 3 | -100.0% | 0 | - |
| CZECK KORUNA (US) | 1 | 0 | - | 1 | 0.0% |
| EC/AD CROSS RATES | 2,813 | 2,501 | 12.5% | 2,989 | -5.9% |
| EC/CD CROSS RATES | 4,105 | 2,689 | 52.7% | 4,456 | -7.9% |
| EC/NOK CROSS RATES | 770 | 65 | 1,084.6% | 700 | 10.0% |
| EC/SEK CROSS RATES | 535 | 578 | -7.4% | 533 | 0.4% |
| EFX/BP CROSS RATES | 30,220 | 24,077 | 25.5% | 28,749 | 5.1% |
| EFX/JY CROSS RATES | 27,747 | 17,002 | 63.2% | 23,478 | 18.2% |
| EFX/SF CROSS RATES | 15,042 | 8,004 | 87.9% | 12,496 | 20.4% |
| E-MICRO USD/CAD | 3 | 0 | - | 0 | - |
| E-MICRO USD/CHF | 0 | 0 | - | 0 | - |
| E-MINI EURO FX | 18,137 | 15,414 | 17.7% | 16,591 | 9.3% |
| E-MINI JAPANESE YEN | 727 | 1,266 | -42.6% | 476 | 52.7% |
| EURO FX | 671,453 | 693,143 | -3.1% | 696,676 | -3.6% |
| HUNGARIAN FORINT (EC) | 0 | 0 | - | 5 | -100.0% |
| 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% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest JUL 2021 | Open Interest JUL 2020 | % CHG | Open Interest JUN 2021 | % CHG |
|----------------------------|---------------------------|---------------------------|-----------|---------------------------|----------|
| FX Futures | | | | | |
| TURKISH LIRA | 30 | 1,085 | -97.2% | 66 | -54.5% |
| USDZAR | 0 | 0 | - | 0 | - |
| FX Options | | | | | |
| AUD/USD MONDAY OPTION WEE | 90 | 174 | -48.3% | 0 | - |
| AUD/USD MONDAY OPTION WEE | 186 | 164 | 13.4% | 9 | 1,966.7% |
| AUD/USD MONDAY OPTION WEE | 148 | 558 | -73.5% | 130 | 13.8% |
| AUD/USD MONDAY OPTION WEE | 74 | 57 | 29.8% | 87 | -14.9% |
| AUD/USD MONDAY OPTION WEE | 0 | 0 | - | 0 | - |
| AUD/USD MONTHLY OPTIONS | 235,528 | 58,129 | 305.2% | 219,267 | 7.4% |
| AUD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 2,374 | -100.0% |
| AUD/USD WKLY FRIDAY OPTION | 771 | 983 | -21.6% | 0 | - |
| AUD/USD WKLY FRIDAY OPTION | 594 | 1,495 | -60.3% | 494 | 20.2% |
| AUD/USD WKLY FRIDAY OPTION | 714 | 895 | -20.2% | 443 | 61.2% |
| AUD/USD WKLY FRIDAY OPTION | 0 | 0 | 0.0% | 317 | -100.0% |
| AUD/USD WKLY WED OPTIONS - | 465 | 442 | 5.2% | 771 | -39.7% |
| AUD/USD WKLY WED OPTIONS - | 125 | 144 | -13.2% | 304 | -58.9% |
| AUD/USD WKLY WED OPTIONS - | 1 | 51 | -98.0% | 14 | -92.9% |
| AUD/USD WKLY WED OPTIONS - | 0 | 112 | -100.0% | 0 | - |
| AUD/USD WKLY WED OPTIONS - | 0 | 0 | - | 0 | 0.0% |
| BRL/USD MONTHLY OPTIONS | 436 | 1 | 43,500.0% | 144 | 202.8% |
| CAD/USD MONDAY OPTIONS WE | 1,463 | 619 | 136.3% | 0 | - |
| CAD/USD MONDAY OPTIONS WE | 161 | 0 | - | 1,229 | -86.9% |
| CAD/USD MONDAY OPTIONS WE | 154 | 83 | 85.5% | 470 | -67.2% |
| CAD/USD MONDAY OPTIONS WE | 0 | 0 | - | 281 | -100.0% |
| CAD/USD MONDAY OPTIONS WE | 0 | 0 | - | 0 | - |
| 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% |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest JUL 2021 | Open Interest JUL 2020 | % CHG | Open Interest JUN 2021 | % CHG |
|----------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| FX Options | | | | | |
| 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% |
| 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 | - |

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest JUL 2021 | Open Interest JUL 2020 | % CHG | Open Interest JUN 2021 | % CHG |
|---------------------------------|---------------------------|---------------------------|----------|---------------------------|--------|
| FX Options | | | | | |
| NZD/USD MONTHLY OPTIONS | 639 | 48 | 1,231.3% | 295 | 116.6% |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| NZD/USD WKLY FRIDAY OPTION | 0 | 0 | - | 0 | - |
| RUB/USD MONTHLY OPTIONS | 0 | 0 | - | 0 | - |
| Foreign Exchange Futures | | | | | |
| CHILEAN PESO | 0 | 0 | - | 0 | - |
| Foreign Exchange Options | | | | | |
| AUD/USD WKLY WED OPTIONS - | 0 | 55 | -100.0% | 0 | - |
| Ags Futures | | | | | |
| FERTILIZER PRODUCTS | 5,224 | 4,715 | 10.8% | 4,779 | 9.3% |

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|-----------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Ag Products Futures | | | | | |
| BUTTER CS | 8,943 | 9,820 | -8.9% | 8,803 | 1.6% |
| CASH-SETTLED CHEESE | 29,792 | 24,244 | 22.9% | 31,237 | -4.6% |
| CAT ASIA WEATHER | 0 | 0 | - | 0 | - |
| CATTLE | 299,158 | 284,503 | 5.2% | 298,770 | 0.1% |
| CAT WEATHER EUROPEAN | 500 | 0 | - | 500 | 0.0% |
| CDD SEASONAL STRIP | 4,875 | 750 | 550.0% | 4,875 | 0.0% |
| CDD WEATHER | 2,700 | 7,050 | -61.7% | 3,950 | -31.6% |
| CHI WHEAT | 359,960 | 387,250 | -7.0% | 347,573 | 3.6% |
| CLASS IV MILK | 3,021 | 6,236 | -51.6% | 3,174 | -4.8% |
| COCOA TAS | 0 | 0 | - | 0 | - |
| COFFEE | 0 | 0 | - | 0 | - |
| CORN | 1,475,658 | 1,623,627 | -9.1% | 1,495,750 | -1.3% |
| COTTON | 0 | 0 | - | 0 | - |
| DJ_UBS ROLL SELECT INDEX FU | 5,775 | 1,633 | 253.6% | 5,448 | 6.0% |
| DOW-UBS COMMOD INDEX | 37,474 | 22,221 | 68.6% | 49,314 | -24.0% |
| DRY WHEY | 5,028 | 3,688 | 36.3% | 5,617 | -10.5% |
| FEEDER CATTLE | 47,759 | 43,963 | 8.6% | 44,343 | 7.7% |
| FERTILIZER PRODUCTS | 0 | 395 | -100.0% | 0 | - |
| 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% |
| Intercommodity Spread | 0 | 0 | - | 0 | - |
| KC WHEAT | 218,299 | 266,722 | -18.2% | 183,730 | 18.8% |
| 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% |
| MINI CORN | 15,070 | 7,049 | 113.8% | 14,091 | 6.9% |
| MINI SOYBEAN | 24,743 | 10,316 | 139.9% | 24,370 | 1.5% |
| MINI WHEAT | 3,523 | 2,410 | 46.2% | 2,169 | 62.4% |
| MLK MID OPTIONS | 0 | 0 | - | 0 | - |
| NFD MILK | 7,264 | 8,746 | -16.9% | 7,039 | 3.2% |
| OATS | 4,577 | 4,537 | 0.9% | 3,398 | 34.7% |
| PACIFIC RIM DAT SS WTHR | 0 | 1,300 | -100.0% | 0 | - |
| PORK CUTOUT | 923 | 0 | - | 1,126 | -18.0% |
| ROUGH RICE | 7,801 | 9,872 | -21.0% | 7,075 | 10.3% |
| SOYBEAN | 659,450 | 823,901 | -20.0% | 687,752 | -4.1% |
| SOYBEAN MEAL | 354,589 | 431,113 | -17.8% | 385,665 | -8.1% |
| SOYBEAN OIL | 433,852 | 442,690 | -2.0% | 485,535 | -10.6% |
| 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 | 10,867 | 6,592 | 64.9% | 10,620 | 2.3% |
| WHEAT | 31,635 | 31,930 | -0.9% | 31,680 | -0.1% |

Ag Products Options

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|----------------------------|---------------------------|---------------------------|---------|---------------------------|----------|
| Ag Products Options | | | | | |
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| 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% |
| CHI WHEAT | 244,883 | 337,894 | -27.5% | 219,414 | 11.6% |
| CLASS IV MILK | 17,163 | 15,094 | 13.7% | 14,606 | 17.5% |
| CORN | 1,626,613 | 1,194,720 | 36.2% | 1,705,615 | -4.6% |
| CORN NEARBY+2 CAL SPRD | 29,114 | 21,951 | 32.6% | 18,560 | 56.9% |
| DEC-DEC CORN CAL SPRD | 737 | 1,998 | -63.1% | 737 | 0.0% |
| DEC-JULY CORN CAL SPRD | 2,400 | 1,756 | 36.7% | 100 | 2,300.0% |
| DEC-JULY WHEAT CAL SPRD | 0 | 310 | -100.0% | 0 | - |
| 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 | - |
| Intercommodity Spread | 0 | 265 | -100.0% | 0 | - |
| JAN-MAR SOYBEAN CSO | 0 | 10 | -100.0% | 0 | - |
| JULY-DEC CORN CAL SPRD | 0 | 0 | - | 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 | 50,216 | 72,530 | -30.8% | 36,866 | 36.2% |
| LUMBER | 826 | 778 | 6.2% | 570 | 44.9% |
| 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 | 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% |
| NOV-JULY SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| NOV-MAR SOYBEAN CSO | 0 | 985 | -100.0% | 0 | - |
| NOV-NOV SOYBEAN CAL SPRD | 0 | 10 | -100.0% | 0 | - |
| OATS | 728 | 1,125 | -35.3% | 573 | 27.1% |
| PORK CUTOUT | 174 | 0 | - | 188 | -7.4% |
| ROUGH RICE | 1,777 | 2,791 | -36.3% | 1,798 | -1.2% |
| SOYBEAN | 738,435 | 639,669 | 15.4% | 775,316 | -4.8% |
| SOYBEAN CRUSH | 360 | 1,031 | -65.1% | 300 | 20.0% |
| SOYBEAN MEAL | 144,825 | 135,550 | 6.8% | 155,556 | -6.9% |
| SOYBEAN OIL | 173,838 | 99,373 | 74.9% | 221,630 | -21.6% |

***** 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.**

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CME Group Exchange Open Interest Report - Monthly

| | Open Interest JUL 2021 | Open Interest JUL 2020 | % CHG | Open Interest JUN 2021 | % CHG |
|----------------------------|---------------------------|---------------------------|--------------|---------------------------|--------------|
| Ag Products Options | | | | | |
| SOYBN NEARBY+2 CAL SPRD | 5,660 | 370 | 1,429.7% | 260 | 2,076.9% |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - |
| WHEAT | 2,132 | 5,702 | -62.6% | 1,478 | 44.2% |
| WHEAT-CORN IC50 | 550 | 1,965 | -72.0% | 550 | 0.0% |
| WHEAT NEARBY+2 CAL SPRD | 1,719 | 2,450 | -29.8% | 311 | 452.7% |
| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 27,977,908 | 24,364,687 | 14.8% | 28,418,978 | -1.6% |
| Equity Index Futures | 4,603,441 | 4,400,976 | 4.6% | 4,349,416 | 5.8% |
| Metals Futures | 1,073,011 | 1,198,567 | -10.5% | 1,037,247 | 3.4% |
| Energy Futures | 7,978,758 | 8,173,936 | -2.4% | 8,121,971 | -1.8% |
| FX Futures | 1,903,078 | 1,702,126 | 11.8% | 1,887,257 | 0.8% |
| Foreign Exchange Futures | 0 | 0 | - | 0 | - |
| Ags Futures | 5,224 | 4,715 | 10.8% | 4,779 | 9.3% |
| Ag Products Futures | 4,453,898 | 4,799,871 | -7.2% | 4,534,442 | -1.8% |
| TOTAL FUTURES | 47,995,318 | 44,644,878 | 7.5% | 48,354,090 | -0.7% |
| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 40,945,480 | 41,613,863 | -1.6% | 40,007,644 | 2.3% |
| Equity Index Options | 3,719,523 | 3,340,497 | 11.3% | 2,947,382 | 26.2% |
| Metals Options | 989,080 | 1,421,127 | -30.4% | 1,004,680 | -1.6% |
| Energy Options | 6,091,618 | 6,290,846 | -3.2% | 6,015,716 | 1.3% |
| FX Options | 872,943 | 647,874 | 34.7% | 771,535 | 13.1% |
| Foreign Exchange Options | 0 | 55 | -100.0% | 0 | - |
| Ag Products Options | 3,620,012 | 3,136,223 | 15.4% | 3,682,105 | -1.7% |
| TOTAL OPTIONS | 56,238,656 | 56,450,485 | -0.4% | 54,429,062 | 3.3% |
| TOTAL COMBINED | | | | | |
| Interest Rate | 68,923,388 | 65,978,550 | 4.5% | 68,426,622 | 0.7% |
| Equity Index | 8,322,964 | 7,741,473 | 7.5% | 7,296,798 | 14.1% |
| Metals | 2,062,091 | 2,619,694 | -21.3% | 2,041,927 | 1.0% |
| Energy | 14,070,376 | 14,464,782 | -2.7% | 14,137,687 | -0.5% |
| FX | 2,776,021 | 2,350,000 | 18.1% | 2,658,792 | 4.4% |
| Foreign Exchange | 0 | 55 | -100.0% | 0 | - |
| Ags | 5,224 | 4,715 | 10.8% | 4,779 | 9.3% |
| Ag Products | 8,073,910 | 7,936,094 | 1.7% | 8,216,547 | -1.7% |
| GRAND TOTAL | 104,233,974 | 101,095,363 | 3.1% | 102,783,152 | 1.4% |

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