

CBOT Exchange Open Interest Report - Monthly

	Open Interest OCT 2019	Open Interest OCT 2018	% CHG	Open Interest SEP 2019	% CHG
Interest Rate Futures					
10-YR NOTE	3,863,684	4,236,569	-8.8%	3,581,949	7.9%
10-YR SWAP RATE	167,152	31,871	424.5%	167,430	-0.2%
15-YR SWAP RATE	10,850	0	-	10,850	0.0%
20-YR SWAP RATE	90	0	-	90	0.0%
2-YR NOTE	3,988,121	2,437,599	63.6%	3,658,811	9.0%
2-YR SWAP RATE	29,876	0	-	30,800	-3.0%
30-YR BOND	1,009,010	913,788	10.4%	971,403	3.9%
30-YR SWAP RATE	2,964	0	-	2,582	14.8%
3-YR SWAP RATE	17,410	0	-	14,028	24.1%
4-YR SWAP RATE	6,737	0	-	7,548	-10.7%
5-YR NOTE	4,577,059	4,743,124	-3.5%	4,153,337	10.2%
5-YR SWAP RATE	96,146	16,569	480.3%	65,841	46.0%
7-YR SWAP RATE	18,832	0	-	18,194	3.5%
FED FUND	2,270,580	1,991,747	14.0%	2,158,386	5.2%
Ultra 10-Year Note	832,934	661,884	25.8%	817,182	1.9%
ULTRA T-BOND	1,152,138	1,062,689	8.4%	1,139,701	1.1%
Interest Rate Options					
10-YR NOTE	3,480,327	4,125,459	-15.6%	3,367,487	3.4%
2-YR NOTE	310,838	196,487	58.2%	260,920	19.1%
30-YR BOND	979,976	1,082,187	-9.4%	999,922	-2.0%
5-YR NOTE	2,179,584	2,074,123	5.1%	1,844,340	18.2%
FED FUND	42,867	1,600	2,579.2%	31,576	35.8%
Ultra 10-Year Note	8,583	40	21,357.5%	8,571	0.1%
ULTRA T-BOND	59,908	16,179	270.3%	62,072	-3.5%
Equity Index Futures					
DJ US REAL ESTATE	39,473	26,546	48.7%	41,815	-5.6%
E-mini (\$5) Dow	111,333	87,210	27.7%	108,256	2.8%
MICRO MINI \$5 DOW	9,857	0	-	6,064	62.5%
S&P 500	8,750	0	-	8,750	0.0%
Equity Index Options					
E-mini (\$5) Dow	2,732	9,116	-70.0%	2,712	0.7%
Energy Futures					
ETHANOL	609	2,639	-76.9%	630	-3.3%

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Ag Products Futures					
CHI WHEAT	406,544	563,176	-27.8%	368,012	10.5%
CORN	1,586,082	1,701,816	-6.8%	1,614,926	-1.8%
DJ_UBS ROLL SELECT INDEX FU	1,360	1,917	-29.1%	1,360	0.0%
DOW-UBS COMMOD INDEX	18,306	32,163	-43.1%	16,913	8.2%
FERTILIZER PRODUCTS	1,975	2,720	-27.4%	2,050	-3.7%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	315,414	335,102	-5.9%	302,532	4.3%
MINI CORN	11,497	8,929	28.8%	10,714	7.3%
MINI SOYBEAN	7,114	7,481	-4.9%	12,240	-41.9%
MINI WHEAT	1,844	2,605	-29.2%	1,419	30.0%
OATS	6,630	6,995	-5.2%	5,463	21.4%
ROUGH RICE	8,738	8,448	3.4%	10,092	-13.4%
SOYBEAN	687,505	763,877	-10.0%	709,003	-3.0%
SOYBEAN MEAL	435,660	535,433	-18.6%	419,990	3.7%
SOYBEAN OIL	527,814	545,719	-3.3%	487,492	8.3%
WHEAT	16,993	30,818	-44.9%	19,564	-13.1%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	365,818	460,005	-20.5%	323,214	13.2%
CORN	1,518,531	1,459,944	4.0%	1,437,070	5.7%
CORN NEARBY+2 CAL SPRD	32,425	10,450	210.3%	19,510	66.2%
DEC-DEC CORN CAL SPRD	10,284	9,051	13.6%	7,647	34.5%
DEC-JULY CORN CAL SPRD	14,284	10,374	37.7%	14,333	-0.3%
DEC-JULY WHEAT CAL SPRD	51	980	-94.8%	0	-
Intercommodity Spread	119	1,240	-90.4%	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	11,237	820	1,270.4%	3,042	269.4%
JULY-DEC SOYMEAL CAL SPRD	0	1,200	-100.0%	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	50	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	5,706	4,405	29.5%	100	5,606.0%
KC WHEAT	86,589	90,155	-4.0%	80,175	8.0%
MAR-DEC CORN CAL SPRD	9	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	3,550	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	20	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	894	-100.0%
OATS	766	1,519	-49.6%	677	13.1%
ROUGH RICE	1,482	2,763	-46.4%	5,761	-74.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	378,762	402,343	-5.9%	514,889	-26.4%
SOYBEAN CRUSH	175	20	775.0%	4	4,275.0%
SOYBEAN MEAL	104,445	189,477	-44.9%	91,528	14.1%
SOYBEAN OIL	95,717	97,206	-1.5%	78,212	22.4%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	4,615	-100.0%	0	-
WHEAT	2,453	1,822	34.6%	6,272	-60.9%
WHEAT-CORN IC SO	200	1,555	-87.1%	0	-
WHEAT NEARBY+2 CAL SPRD	400	1,952	-79.5%	283	41.3%
Ags Futures					
FERTILIZER PRODUCS	3,930	1,215	223.5%	3,185	23.4%
TOTAL FUTURES GROUP					
Interest Rate Futures	18,043,583	16,095,840	12.1%	16,798,132	7.4%
Equity Index Futures	169,413	113,756	48.9%	164,885	2.7%
Energy Futures	609	2,639	-76.9%	630	-3.3%
Ag Products Futures	4,033,476	4,547,199	-11.3%	3,981,770	1.3%
Ags Futures	3,930	1,215	223.5%	3,185	23.4%
TOTAL FUTURES	22,251,011	20,760,649	7.2%	20,948,602	6.2%

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TOTAL OPTIONS GROUP					
Interest Rate Options	7,062,083	7,496,075	-5.8%	6,574,888	7.4%
Equity Index Options	2,732	9,116	-70.0%	2,712	0.7%
Ag Products Options	2,629,503	2,751,896	-4.4%	2,587,181	1.6%
TOTAL OPTIONS	9,694,318	10,257,087	-5.5%	9,164,781	5.8%
TOTAL COMBINED					
Interest Rate	25,105,666	23,591,915	6.4%	23,373,020	7.4%
Equity Index	172,145	122,872	40.1%	167,597	2.7%
Energy	609	2,639	-76.9%	630	-3.3%
Ag Products	6,662,979	7,299,095	-8.7%	6,568,951	1.4%
Ags	3,930	1,215	223.5%	3,185	23.4%
GRAND TOTAL	31,945,329	31,017,736	3.0%	30,113,383	6.1%