

CBOT Exchange Open Interest Report - Monthly

	Open Interest NOV 2019	Open Interest NOV 2018	% CHG	Open Interest OCT 2019	% CHG
Interest Rate Futures					
10-YR NOTE	3,789,209	4,197,603	-9.7%	3,863,684	-1.9%
10-YR SWAP RATE	186,856	30,890	504.9%	167,152	11.8%
15-YR SWAP RATE	10,850	0	-	10,850	0.0%
20-YR SWAP RATE	90	0	-	90	0.0%
2-YR NOTE	3,556,123	2,698,882	31.8%	3,988,121	-10.8%
2-YR SWAP RATE	32,251	0	-	29,876	7.9%
30-YR BOND	994,225	999,208	-0.5%	1,009,010	-1.5%
30-YR SWAP RATE	2,865	0	-	2,964	-3.3%
3-YR SWAP RATE	18,046	0	-	17,410	3.7%
4-YR SWAP RATE	6,756	0	-	6,737	0.3%
5-YR NOTE	4,361,053	4,954,993	-12.0%	4,577,059	-4.7%
5-YR SWAP RATE	109,670	17,579	523.9%	96,146	14.1%
7-YR SWAP RATE	18,916	0	-	18,832	0.4%
FED FUND	2,241,909	2,051,535	9.3%	2,270,580	-1.3%
Ultra 10-Year Note	892,643	686,869	30.0%	832,934	7.2%
ULTRA T-BOND	1,239,316	1,121,760	10.5%	1,152,138	7.6%
Interest Rate Options					
10-YR NOTE	2,965,844	3,615,812	-18.0%	3,480,327	-14.8%
2-YR NOTE	234,255	141,409	65.7%	310,838	-24.6%
30-YR BOND	886,787	845,854	4.8%	979,976	-9.5%
5-YR NOTE	1,647,426	1,911,813	-13.8%	2,179,584	-24.4%
FED FUND	12,156	905	1,243.2%	42,867	-71.6%
Ultra 10-Year Note	6,806	60	11,243.3%	8,583	-20.7%
ULTRA T-BOND	25,263	23,174	9.0%	59,908	-57.8%
Equity Index Futures					
DJ US REAL ESTATE	28,042	28,451	-1.4%	39,473	-29.0%
E-mini (\$5) Dow	106,628	78,302	36.2%	111,333	-4.2%
MICRO MINI \$5 DOW	11,886	0	-	9,857	20.6%
S&P 500	8,750	0	-	8,750	0.0%
Equity Index Options					
E-mini (\$5) Dow	2,884	11,490	-74.9%	2,732	5.6%
Energy Futures					
ETHANOL	656	2,879	-77.2%	609	7.7%



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Ag Products Futures					
CHI WHEAT	359,244	442,960	-18.9%	406,544	-11.6%
CORN	1,457,205	1,550,230	-6.0%	1,586,082	-8.1%
DJ_UBS ROLL SELECT INDEX FU	1,360	1,917	-29.1%	1,360	0.0%
DOW-UBS COMMOD INDEX	17,543	39,131	-55.2%	18,306	-4.2%
FERTILIZER PRODUCTS	1,705	3,605	-52.7%	1,975	-13.7%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	261,389	285,592	-8.5%	315,414	-17.1%
MINI CORN	6,482	6,854	-5.4%	11,497	-43.6%
MINI SOYBEAN	10,036	11,649	-13.8%	7,114	41.1%
MINI WHEAT	1,156	1,936	-40.3%	1,844	-37.3%
OATS	6,563	5,886	11.5%	6,630	-1.0%
ROUGH RICE	9,265	7,962	16.4%	8,738	6.0%
SOYBEAN	827,360	726,553	13.9%	687,505	20.3%
SOYBEAN MEAL	424,936	465,140	-8.6%	435,660	-2.5%
SOYBEAN OIL	527,931	524,252	0.7%	527,814	0.0%
WHEAT	17,176	27,815	-38.2%	16,993	1.1%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	238,792	261,364	-8.6%	365,818	-34.7%
CORN	817,074	921,935	-11.4%	1,518,531	-46.2%
CORN NEARBY+2 CAL SPRD	200	1,050	-81.0%	32,425	-99.4%
DEC-DEC CORN CAL SPRD	0	0	-	10,284	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	14,284	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	51	-100.0%
Intercommodity Spread	5,324	0	-	119	4,373.9%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	19,037	1,025	1,757.3%	11,237	69.4%
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	200	-75.0%	50	0.0%
JULY-NOV SOYBEAN CAL SPRD	5,744	4,857	18.3%	5,706	0.7%
KC WHEAT	50,810	51,387	-1.1%	86,589	-41.3%
MAR-DEC CORN CAL SPRD	9	0	-	9	0.0%
MAR-JULY CORN CAL SPRD	4,000	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	39	742	-94.7%	766	-94.9%
ROUGH RICE	3,144	2,542	23.7%	1,482	112.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	458,853	574,655	-20.2%	378,762	21.1%
SOYBEAN CRUSH	217	20	985.0%	175	24.0%
SOYBEAN MEAL	83,010	109,818	-24.4%	104,445	-20.5%
SOYBEAN OIL	72,876	67,041	8.7%	95,717	-23.9%
SOYBN NEARBY+2 CAL SPRD	25	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	240	-100.0%	0	-
WHEAT	5,691	3,562	59.8%	2,453	132.0%
WHEAT-CORN IC SO	200	595	-66.4%	200	0.0%
WHEAT NEARBY+2 CAL SPRD	0	252	-100.0%	400	-100.0%
Ags Futures					
FERTILIZER PRODUCS	4,245	2,320	83.0%	3,930	8.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	17,460,778	16,759,319	4.2%	18,043,583	-3.2%
Equity Index Futures	155,306	106,753	45.5%	169,413	-8.3%
Energy Futures	656	2,879	-77.2%	609	7.7%
Ag Products Futures	3,929,351	4,101,482	-4.2%	4,033,476	-2.6%
Ags Futures	4,245	2,320	83.0%	3,930	8.0%
TOTAL FUTURES	21,550,336	20,972,753	2.8%	22,251,011	-3.1%



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TOTAL OPTIONS GROUP					
Interest Rate Options	5,778,537	6,539,027	-11.6%	7,062,083	-18.2%
Equity Index Options	2,884	11,490	-74.9%	2,732	5.6%
Ag Products Options	1,765,095	2,002,485	-11.9%	2,629,503	-32.9%
TOTAL OPTIONS	7,546,516	8,553,002	-11.8%	9,694,318	-22.2%
TOTAL COMBINED					
Interest Rate	23,239,315	23,298,346	-0.3%	25,105,666	-7.4%
Equity Index	158,190	118,243	33.8%	172,145	-8.1%
Energy	656	2,879	-77.2%	609	7.7%
Ag Products	5,694,446	6,103,967	-6.7%	6,662,979	-14.5%
Ags	4,245	2,320	83.0%	3,930	8.0%
GRAND TOTAL	29,096,852	29,525,755	-1.5%	31,945,329	-8.9%