

CBOT Exchange Open Interest Report - Monthly

	Open Interest FEB 2020	Open Interest FEB 2019	% CHG	Open Interest JAN 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,963,268	3,996,442	-0.8%	4,021,712	-1.5%
10-YR SWAP RATE	192,880	109,536	76.1%	182,023	6.0%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
20-YR SWAP RATE	90	136	-33.8%	90	0.0%
2-YR NOTE	3,394,210	2,983,814	13.8%	3,882,175	-12.6%
2-YR SWAP RATE	47,551	18,446	157.8%	40,721	16.8%
30-YR BOND	1,232,397	977,956	26.0%	1,137,118	8.4%
30-YR SWAP RATE	3,534	1,590	122.3%	3,071	15.1%
3-YR SWAP RATE	14,424	11,289	27.8%	12,121	19.0%
4-YR SWAP RATE	6,709	5,560	20.7%	7,074	-5.2%
5-YR NOTE	4,593,189	4,317,240	6.4%	4,565,744	0.6%
5-YR SWAP RATE	84,856	86,917	-2.4%	72,164	17.6%
7-YR SWAP RATE	18,954	12,879	47.2%	18,815	0.7%
FED FUND	2,049,682	1,903,108	7.7%	2,079,538	-1.4%
Ultra 10-Year Note	907,528	665,639	36.3%	927,358	-2.1%
ULTRA T-BOND	1,183,532	1,146,729	3.2%	1,203,771	-1.7%
Interest Rate Options					
10-YR NOTE	4,427,073	2,856,739	55.0%	4,291,998	3.1%
2-YR NOTE	286,061	179,473	59.4%	220,572	29.7%
30-YR BOND	1,090,120	807,425	35.0%	1,172,763	-7.0%
5-YR NOTE	2,020,017	1,686,450	19.8%	1,792,083	12.7%
FED FUND	8,758	1,700	415.2%	8,051	8.8%
Ultra 10-Year Note	15,867	50	31,634.0%	12,012	32.1%
ULTRA T-BOND	9,909	14,486	-31.6%	26,887	-63.1%
Equity Index Futures					
DJ US REAL ESTATE	42,041	31,731	32.5%	39,535	6.3%
E-mini (\$5) Dow	94,630	88,157	7.3%	101,436	-6.7%
MICRO MINI \$5 DOW	15,784	0	-	6,216	153.9%
S&P 500	0	500	-100.0%	0	-
Equity Index Options					
E-mini (\$5) Dow	3,250	9,392	-65.4%	1,837	76.9%
Energy Futures					
ETHANOL	456	1,464	-68.9%	630	-27.6%

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Ag Products Futures					
CHI WHEAT	443,651	462,480	-4.1%	515,958	-14.0%
CORN	1,500,799	1,650,737	-9.1%	1,546,203	-2.9%
DJ_UBS ROLL SELECT INDEX FU	1,334	1,867	-28.5%	1,334	0.0%
DOW-UBS COMMOD INDEX	20,052	26,711	-24.9%	18,796	6.7%
FERTILIZER PRODUCTS	940	3,105	-69.7%	1,115	-15.7%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	255,342	291,757	-12.5%	304,358	-16.1%
MINI CORN	6,316	6,421	-1.6%	9,344	-32.4%
MINI SOYBEAN	7,940	11,205	-29.1%	10,348	-23.3%
MINI WHEAT	1,913	2,243	-14.7%	2,150	-11.0%
OATS	4,674	4,456	4.9%	5,422	-13.8%
ROUGH RICE	13,312	8,333	59.8%	12,833	3.7%
SOYBEAN	776,206	651,200	19.2%	838,696	-7.5%
SOYBEAN MEAL	454,434	438,390	3.7%	496,364	-8.4%
SOYBEAN OIL	465,422	488,381	-4.7%	534,126	-12.9%
WHEAT	28,426	22,830	24.5%	22,943	23.9%
Ag Products Options					
CHI WHEAT	327,110	353,256	-7.4%	384,475	-14.9%
CORN	750,057	1,010,569	-25.8%	999,041	-24.9%
CORN NEARBY+2 CAL SPRD	5,625	10,290	-45.3%	6,200	-9.3%
DEC-DEC CORN CAL SPRD	0	558	-100.0%	0	-
DEC-JULY CORN CAL SPRD	175	1,900	-90.8%	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	12,474	317	3,835.0%	12,512	-0.3%
JULY-DEC CORN CAL SPRD	26,771	4,750	463.6%	25,151	6.4%
JULY-DEC SOYMEAL CAL SPRD	0	1,200	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	2,095	1,500	39.7%	1,550	35.2%
JULY-JULY WHEAT CAL SPRD	50	0	-	50	0.0%
JULY-NOV SOYBEAN CAL SPRD	9,929	5,823	70.5%	9,256	7.3%
KC WHEAT	66,869	76,763	-12.9%	88,922	-24.8%
MAR-DEC CORN CAL SPRD	0	0	-	584	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	3,100	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	50	-100.0%	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	114	-100.0%	0	-
OATS	1,048	766	36.8%	866	21.0%
ROUGH RICE	3,101	2,704	14.7%	3,361	-7.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	506,904	469,486	8.0%	587,899	-13.8%
SOYBEAN CRUSH	810	0	-	830	-2.4%
SOYBEAN MEAL	94,747	107,352	-11.7%	105,775	-10.4%
SOYBEAN OIL	115,616	72,269	60.0%	141,736	-18.4%
SOYBN NEARBY+2 CAL SPRD	10	0	-	35	-71.4%
SOYMEAL NEARBY+2 CAL SPRD	0	450	-100.0%	0	-
WHEAT	10,660	4,660	128.8%	9,701	9.9%
WHEAT-CORN ICSO	220	0	-	240	-8.3%
WHEAT NEARBY+2 CAL SPRD	225	622	-63.8%	975	-76.9%



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Ags Futures					
FERTILIZER PRODUCTS	3,620	2,245	61.2%	4,335	-16.5%
TOTAL FUTURES GROUP					
Interest Rate Futures	17,703,654	16,248,131	9.0%	18,164,345	-2.5%
Equity Index Futures	152,455	120,388	26.6%	147,187	3.6%
Energy Futures	456	1,464	-68.9%	630	-27.6%
Ag Products Futures	3,980,761	4,070,116	-2.2%	4,319,990	-7.9%
Ags Futures	3,620	2,245	61.2%	4,335	-16.5%
TOTAL FUTURES	21,840,946	20,442,344	6.8%	22,636,487	-3.5%
TOTAL OPTIONS GROUP					
Interest Rate Options	7,857,805	5,546,323	41.7%	7,524,366	4.4%
Equity Index Options	3,250	9,392	-65.4%	1,837	76.9%
Ag Products Options	1,934,496	2,125,399	-9.0%	2,382,259	-18.8%
TOTAL OPTIONS	9,795,551	7,681,114	27.5%	9,908,462	-1.1%
TOTAL COMBINED					
Interest Rate	25,561,459	21,794,454	17.3%	25,688,711	-0.5%
Equity Index	155,705	129,780	20.0%	149,024	4.5%
Energy	456	1,464	-68.9%	630	-27.6%
Ag Products	5,915,257	6,195,515	-4.5%	6,702,249	-11.7%
Ags	3,620	2,245	61.2%	4,335	-16.5%
GRAND TOTAL	31,636,497	28,123,458	12.5%	32,544,949	-2.8%