



CBOT Exchange Open Interest Report - Monthly

| | Open Interest MAY 2020 | Open Interest MAY 2019 | % CHG | Open Interest APR 2020 | % CHG |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Interest Rate Futures | | | | | |
| 10-YR NOTE | 3,399,671 | 4,014,478 | -15.3% | 3,317,284 | 2.5% |
| 10-YR SWAP RATE | 155,457 | 103,559 | 50.1% | 137,239 | 13.3% |
| 15-YR SWAP RATE | 10,850 | 10,850 | 0.0% | 10,850 | 0.0% |
| 20-YR SWAP RATE | 90 | 90 | 0.0% | 90 | 0.0% |
| 2-YR NOTE | 2,222,631 | 3,661,670 | -39.3% | 2,428,844 | -8.5% |
| 2-YR SWAP RATE | 43,373 | 26,161 | 65.8% | 45,719 | -5.1% |
| 30-YR BOND | 1,027,299 | 989,336 | 3.8% | 980,822 | 4.7% |
| 30-YR SWAP RATE | 3,804 | 2,823 | 34.8% | 3,704 | 2.7% |
| 3-YR SWAP RATE | 13,710 | 13,303 | 3.1% | 13,740 | -0.2% |
| 4-YR SWAP RATE | 7,249 | 8,317 | -12.8% | 6,922 | 4.7% |
| 5-YR NOTE | 3,508,431 | 4,654,120 | -24.6% | 3,579,021 | -2.0% |
| 5-YR SWAP RATE | 90,903 | 71,813 | 26.6% | 83,045 | 9.5% |
| 7-YR SWAP RATE | 19,555 | 11,411 | 71.4% | 19,332 | 1.2% |
| FED FUND | 1,799,572 | 2,547,743 | -29.4% | 1,762,270 | 2.1% |
| Ultra 10-Year Note | 925,616 | 735,300 | 25.9% | 866,642 | 6.8% |
| ULTRA T-BOND | 1,067,742 | 1,198,819 | -10.9% | 1,049,554 | 1.7% |
| Interest Rate Options | | | | | |
| 10-YR NOTE | 1,550,881 | 3,410,524 | -54.5% | 3,151,024 | -50.8% |
| 2-YR NOTE | 103,704 | 331,762 | -68.7% | 512,968 | -79.8% |
| 30-YR BOND | 422,627 | 933,251 | -54.7% | 663,232 | -36.3% |
| 5-YR NOTE | 1,000,867 | 2,121,904 | -52.8% | 2,159,299 | -53.6% |
| FED FUND | 756 | 1,752 | -56.8% | 10,631 | -92.9% |
| Ultra 10-Year Note | 0 | 5,351 | -100.0% | 11,781 | -100.0% |
| ULTRA T-BOND | 376 | 26,596 | -98.6% | 7,814 | -95.2% |
| Equity Index Futures | | | | | |
| DJ US REAL ESTATE | 58,933 | 25,875 | 127.8% | 42,432 | 38.9% |
| E-mini (\$5) Dow | 76,355 | 77,286 | -1.2% | 65,504 | 16.6% |
| MICRO MINI \$5 DOW | 25,854 | 9,509 | 171.9% | 24,441 | 5.8% |
| S&P 500 | 0 | 500 | -100.0% | 0 | - |
| Equity Index Options | | | | | |
| E-mini (\$5) Dow | 2,962 | 3,762 | -21.3% | 2,153 | 37.6% |
| Energy Futures | | | | | |
| ETHANOL | 298 | 1,095 | -72.8% | 512 | -41.8% |



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| Ag Products Futures | | | | | |
| CHI WHEAT | 393,860 | 439,739 | -10.4% | 346,734 | 13.6% |
| CORN | 1,488,890 | 1,809,846 | -17.7% | 1,398,355 | 6.5% |
| DJ_UBS ROLL SELECT INDEX FU | 1,306 | 1,909 | -31.6% | 1,310 | -0.3% |
| DOW-UBS COMMOD INDEX | 20,601 | 33,761 | -39.0% | 19,544 | 5.4% |
| FERTILIZER PRODUCTS | 470 | 3,725 | -87.4% | 420 | 11.9% |
| Intercommodity Spread | 0 | 0 | - | 0 | - |
| KC WHEAT | 229,473 | 317,670 | -27.8% | 220,871 | 3.9% |
| MINI CORN | 6,203 | 12,830 | -51.7% | 5,605 | 10.7% |
| MINI SOYBEAN | 8,340 | 12,555 | -33.6% | 7,788 | 7.1% |
| MINI WHEAT | 2,772 | 2,043 | 35.7% | 2,528 | 9.7% |
| OATS | 5,467 | 7,660 | -28.6% | 2,936 | 86.2% |
| ROUGH RICE | 12,179 | 7,691 | 58.4% | 12,167 | 0.1% |
| SOYBEAN | 875,128 | 780,867 | 12.1% | 802,830 | 9.0% |
| SOYBEAN MEAL | 456,690 | 494,394 | -7.6% | 409,374 | 11.6% |
| SOYBEAN OIL | 479,630 | 532,951 | -10.0% | 455,383 | 5.3% |
| WHEAT | 26,620 | 20,913 | 27.3% | 28,717 | -7.3% |
| Ag Products Options | | | | | |
| CHI WHEAT | 374,064 | 446,524 | -16.2% | 358,656 | 4.3% |
| CORN | 1,184,253 | 1,884,241 | -37.1% | 1,064,606 | 11.2% |
| CORN NEARBY+2 CAL SPRD | 9,410 | 14,265 | -34.0% | 8,595 | 9.5% |
| DEC-DEC CORN CAL SPRD | 1,423 | 6,411 | -77.8% | 1,427 | -0.3% |
| DEC-JULY CORN CAL SPRD | 226 | 10,868 | -97.9% | 175 | 29.1% |
| DEC-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - |
| Intercommodity Spread | 12,820 | 440 | 2,813.6% | 12,865 | -0.3% |
| JULY-DEC CORN CAL SPRD | 25,426 | 7,995 | 218.0% | 25,926 | -1.9% |
| JULY-DEC SOYMEAL CAL SPRD | 0 | 1,200 | -100.0% | 0 | - |
| JULY-DEC WHEAT CAL SPRD | 3,271 | 1,550 | 111.0% | 2,925 | 11.8% |
| JULY-JULY WHEAT CAL SPRD | 120 | 0 | - | 120 | 0.0% |
| JULY-NOV SOYBEAN CAL SPRD | 11,598 | 6,196 | 87.2% | 11,798 | -1.7% |
| KC WHEAT | 66,115 | 94,487 | -30.0% | 71,145 | -7.1% |
| MAR-DEC CORN CAL SPRD | 0 | 0 | - | 0 | - |
| MAR-JULY CORN CAL SPRD | 0 | 0 | - | 0 | - |
| MAR-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - |
| NOV-JULY SOYBEAN CAL SPRD | 0 | 3,000 | -100.0% | 0 | - |
| NOV-MAR SOYBEAN CSO | 900 | 20 | 4,400.0% | 850 | 5.9% |
| NOV-NOV SOYBEAN CAL SPRD | 0 | 114 | -100.0% | 0 | - |
| OATS | 1,127 | 1,147 | -1.7% | 1,056 | 6.7% |
| ROUGH RICE | 4,083 | 2,394 | 70.6% | 2,997 | 36.2% |
| SEP-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - |
| SOYBEAN | 677,869 | 660,028 | 2.7% | 609,451 | 11.2% |
| SOYBEAN CRUSH | 742 | 4 | 18,450.0% | 640 | 15.9% |
| SOYBEAN MEAL | 157,480 | 140,677 | 11.9% | 136,786 | 15.1% |
| SOYBEAN OIL | 130,542 | 91,597 | 42.5% | 125,060 | 4.4% |
| SOYBN NEARBY+2 CAL SPRD | 350 | 5,500 | -93.6% | 350 | 0.0% |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 450 | -100.0% | 0 | - |
| WHEAT | 3,400 | 15,955 | -78.7% | 3,100 | 9.7% |
| WHEAT-CORN IC SO | 1,185 | 1,890 | -37.3% | 1,335 | -11.2% |
| WHEAT NEARBY+2 CAL SPRD | 1,750 | 885 | 97.7% | 750 | 133.3% |

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



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| Ags Futures | | | | | |
| FERTILIZER PRODUCTS | 3,705 | 1,700 | 117.9% | 4,345 | -14.7% |
| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 14,295,953 | 18,049,793 | -20.8% | 14,305,078 | -0.1% |
| Equity Index Futures | 161,142 | 113,170 | 42.4% | 132,377 | 21.7% |
| Energy Futures | 298 | 1,095 | -72.8% | 512 | -41.8% |
| Ag Products Futures | 4,007,629 | 4,478,554 | -10.5% | 3,714,562 | 7.9% |
| Ags Futures | 3,705 | 1,700 | 117.9% | 4,345 | -14.7% |
| TOTAL FUTURES | 18,468,727 | 22,644,312 | -18.4% | 18,156,874 | 1.7% |
| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 3,079,211 | 6,831,140 | -54.9% | 6,516,749 | -52.7% |
| Equity Index Options | 2,962 | 3,762 | -21.3% | 2,153 | 37.6% |
| Ag Products Options | 2,668,154 | 3,397,838 | -21.5% | 2,440,613 | 9.3% |
| TOTAL OPTIONS | 5,750,327 | 10,232,740 | -43.8% | 8,959,515 | -35.8% |
| TOTAL COMBINED | | | | | |
| Interest Rate | 17,375,164 | 24,880,933 | -30.2% | 20,821,827 | -16.6% |
| Equity Index | 164,104 | 116,932 | 40.3% | 134,530 | 22.0% |
| Energy | 298 | 1,095 | -72.8% | 512 | -41.8% |
| Ag Products | 6,675,783 | 7,876,392 | -15.2% | 6,155,175 | 8.5% |
| Ags | 3,705 | 1,700 | 117.9% | 4,345 | -14.7% |
| GRAND TOTAL | 24,219,054 | 32,877,052 | -26.3% | 27,116,389 | -10.7% |