

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%

CBOT Exchange Open Interest Report - Monthly

	Open Interest MAY 2020	Open Interest MAY 2019	% CHG	Open Interest APR 2020	% CHG
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 ICSO	1,185	1,890	-37.3%	1,335	-11.2%
WHEAT NEARBY+2 CAL SPRD	1,750	885	97.7%	750	133.3%



CBOT Exchange Open Interest Report - Monthly

	Open Interest MAY 2020	Open Interest MAY 2019	% CHG	Open Interest APR 2020	% CHG
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%