

CBOT Exchange Open Interest Report - Monthly

	Open Interest AUG 2020	Open Interest AUG 2019	% CHG	Open Interest JUL 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,379,724	3,660,733	-7.7%	3,429,128	-1.4%
10-YR SWAP RATE	157,872	138,306	14.1%	138,269	14.2%
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	2,054,935	3,469,183	-40.8%	2,200,776	-6.6%
2-YR SWAP RATE	29,634	29,212	1.4%	31,753	-6.7%
30-YR BOND	1,149,447	949,414	21.1%	1,070,392	7.4%
30-YR SWAP RATE	3,876	2,526	53.4%	3,876	0.0%
3-YR NOTE	6,910	0	-	4,847	42.6%
3-YR SWAP RATE	9,586	12,412	-22.8%	9,794	-2.1%
4-YR SWAP RATE	6,284	7,836	-19.8%	6,738	-6.7%
5-YR NOTE	3,302,017	4,128,257	-20.0%	3,481,631	-5.2%
5-YR SWAP RATE	69,099	58,913	17.3%	63,200	9.3%
7-YR SWAP RATE	18,709	17,835	4.9%	18,584	0.7%
FED FUND	1,554,384	2,291,864	-32.2%	1,728,146	-10.1%
Ultra 10-Year Note	1,000,964	825,613	21.2%	994,965	0.6%
ULTRA T-BOND	1,029,856	1,180,226	-12.7%	1,042,544	-1.2%
Interest Rate Options					
10-YR NOTE	1,882,511	3,265,639	-42.4%	1,946,450	-3.3%
2-YR NOTE	11,932	246,612	-95.2%	113,510	-89.5%
30-YR BOND	568,237	1,048,864	-45.8%	595,375	-4.6%
5-YR NOTE	508,300	1,754,659	-71.0%	861,963	-41.0%
FED FUND	150	18,848	-99.2%	150	0.0%
Ultra 10-Year Note	4	9,356	-100.0%	0	-
ULTRA T-BOND	32	21,247	-99.8%	121	-73.6%
Equity Index Futures					
DJ US REAL ESTATE	31,459	37,881	-17.0%	34,819	-9.6%
E-mini (\$5) Dow	83,113	86,051	-3.4%	86,757	-4.2%
MICRO MINI \$5 DOW	17,355	5,484	216.5%	16,092	7.8%
S&P 500	0	8,950	-100.0%	0	-
Equity Index Options					
E-mini (\$5) Dow	2,369	3,655	-35.2%	2,459	-3.7%
Energy Futures					
ETHANOL	55	556	-90.1%	84	-34.5%



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Ag Products Futures					
CHI WHEAT	351,952	349,232	0.8%	387,250	-9.1%
CORN	1,364,454	1,562,640	-12.7%	1,623,627	-16.0%
DJ_UBS ROLL SELECT INDEX FU	2,178	1,807	20.5%	1,633	33.4%
DOW-UBS COMMOD INDEX	21,172	25,850	-18.1%	22,221	-4.7%
FERTILIZER PRODUCTS	380	2,785	-86.4%	395	-3.8%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	229,938	280,932	-18.2%	266,722	-13.8%
MINI CORN	5,807	10,068	-42.3%	7,049	-17.6%
MINI SOYBEAN	16,011	10,021	59.8%	10,316	55.2%
MINI WHEAT	1,876	999	87.8%	2,410	-22.2%
OATS	5,032	4,494	12.0%	4,537	10.9%
ROUGH RICE	10,106	7,894	28.0%	9,872	2.4%
SOYBEAN	864,251	638,466	35.4%	823,901	4.9%
SOYBEAN MEAL	447,219	440,424	1.5%	431,113	3.7%
SOYBEAN OIL	453,366	477,494	-5.1%	442,690	2.4%
WHEAT	32,538	22,626	43.8%	31,930	1.9%



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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	296,546	319,658	-7.2%	337,894	-12.2%
CORN	1,054,746	1,372,021	-23.1%	1,194,720	-11.7%
CORN NEARBY+2 CAL SPRD	12,883	12,110	6.4%	21,951	-41.3%
DEC-DEC CORN CAL SPRD	2,348	7,537	-68.8%	1,998	17.5%
DEC-JULY CORN CAL SPRD	2,656	14,895	-82.2%	1,756	51.3%
DEC-JULY WHEAT CAL SPRD	1,260	0	-	310	306.5%
Intercommodity Spread	325	0	-	265	22.6%
JAN-MAR SOYBEAN CSO	10	0	-	10	0.0%
JULY-DEC CORN CAL SPRD	2,000	3,026	-33.9%	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	500	0	-	500	0.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	0	100	-100.0%	0	-
KC WHEAT	49,653	68,882	-27.9%	72,530	-31.5%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	75	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	105	3,550	-97.0%	0	-
NOV-MAR SOYBEAN CSO	1,285	20	6,325.0%	985	30.5%
NOV-NOV SOYBEAN CAL SPRD	25	884	-97.2%	10	150.0%
OATS	1,110	644	72.4%	1,125	-1.3%
ROUGH RICE	1,310	4,529	-71.1%	2,791	-53.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	543,544	464,772	16.9%	639,669	-15.0%
SOYBEAN CRUSH	1,048	4	26,100.0%	1,031	1.6%
SOYBEAN MEAL	151,664	90,230	68.1%	135,550	11.9%
SOYBEAN OIL	108,341	71,928	50.6%	99,373	9.0%
SOYBN NEARBY+2 CAL SPRD	510	0	-	370	37.8%
SOYMEAL NEARBY+2 CAL SPRD	0	25	-100.0%	0	-
WHEAT	3,920	12,620	-68.9%	5,702	-31.3%
WHEAT-CORN ICSO	2,499	0	-	1,965	27.2%
WHEAT NEARBY+2 CAL SPRD	1,370	200	585.0%	2,450	-44.1%
Ags Futures					
FERTILIZER PRODUCS	5,567	3,620	53.8%	4,715	18.1%
TOTAL FUTURES GROUP					
Interest Rate Futures	13,784,237	16,783,270	-17.9%	14,235,583	-3.2%
Equity Index Futures	131,927	138,366	-4.7%	137,668	-4.2%
Energy Futures	55	556	-90.1%	84	-34.5%
Ag Products Futures	3,806,280	3,835,732	-0.8%	4,065,666	-6.4%
Ags Futures	5,567	3,620	53.8%	4,715	18.1%
TOTAL FUTURES	17,728,066	20,761,544	-14.6%	18,443,716	-3.9%



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TOTAL OPTIONS GROUP					
Interest Rate Options	2,971,166	6,365,225	-53.3%	3,517,569	-15.5%
Equity Index Options	2,369	3,655	-35.2%	2,459	-3.7%
Ag Products Options	2,239,733	2,447,635	-8.5%	2,522,955	-11.2%
TOTAL OPTIONS	5,213,268	8,816,515	-40.9%	6,042,983	-13.7%
TOTAL COMBINED					
Interest Rate	16,755,403	23,148,495	-27.6%	17,753,152	-5.6%
Equity Index	134,296	142,021	-5.4%	140,127	-4.2%
Energy	55	556	-90.1%	84	-34.5%
Ag Products	6,046,013	6,283,367	-3.8%	6,588,621	-8.2%
Ags	5,567	3,620	53.8%	4,715	18.1%
GRAND TOTAL	22,941,334	29,578,059	-22.4%	24,486,699	-6.3%