

CBOT Exchange Open Interest Report - Monthly

	Open Interest SEP 2020	Open Interest SEP 2019	% CHG	Open Interest AUG 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,240,331	3,581,949	-9.5%	3,379,724	-4.1%
10-YR SWAP RATE	194,129	167,430	15.9%	157,872	23.0%
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	2,026,406	3,658,811	-44.6%	2,054,935	-1.4%
2-YR SWAP RATE	29,602	30,800	-3.9%	29,634	-0.1%
30-YR BOND	1,195,989	971,403	23.1%	1,149,447	4.0%
30-YR SWAP RATE	3,876	2,582	50.1%	3,876	0.0%
3-YR NOTE	6,810	0	-	6,910	-1.4%
3-YR SWAP RATE	9,713	14,028	-30.8%	9,586	1.3%
4-YR SWAP RATE	6,117	7,548	-19.0%	6,284	-2.7%
5-YR NOTE	3,228,736	4,153,337	-22.3%	3,302,017	-2.2%
5-YR SWAP RATE	53,836	65,841	-18.2%	69,099	-22.1%
7-YR SWAP RATE	18,859	18,194	3.7%	18,709	0.8%
FED FUND	1,505,506	2,158,386	-30.2%	1,554,384	-3.1%
Ultra 10-Year Note	902,211	817,182	10.4%	1,000,964	-9.9%
ULTRA T-BOND	987,608	1,139,701	-13.3%	1,029,856	-4.1%
Interest Rate Options					
10-YR NOTE	1,928,529	3,367,487	-42.7%	1,882,511	2.4%
2-YR NOTE	14,882	260,920	-94.3%	11,932	24.7%
30-YR BOND	568,687	999,922	-43.1%	568,237	0.1%
5-YR NOTE	512,201	1,844,340	-72.2%	508,300	0.8%
FED FUND	150	31,576	-99.5%	150	0.0%
Ultra 10-Year Note	0	8,571	-100.0%	4	-100.0%
ULTRA T-BOND	2	62,072	-100.0%	32	-93.8%
Equity Index Futures					
DJ US REAL ESTATE	35,803	41,815	-14.4%	31,459	13.8%
E-mini (\$5) Dow	75,138	108,256	-30.6%	83,113	-9.6%
MICRO MINI \$5 DOW	10,900	6,064	79.7%	17,355	-37.2%
S&P 500	0	8,750	-100.0%	0	-
Equity Index Options					
E-mini (\$5) Dow	1,313	2,712	-51.6%	2,369	-44.6%
Energy Futures					
ETHANOL	91	630	-85.6%	55	65.5%



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Ag Products Futures					
CHI WHEAT	388,746	368,012	5.6%	351,952	10.5%
CORN	1,526,778	1,614,926	-5.5%	1,364,454	11.9%
DJ_UBS ROLL SELECT INDEX FU	2,178	1,360	60.1%	2,178	0.0%
DOW-UBS COMMOD INDEX	20,427	16,913	20.8%	21,172	-3.5%
FERTILIZER PRODUCTS	195	2,050	-90.5%	380	-48.7%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	225,973	302,532	-25.3%	229,938	-1.7%
MINI CORN	8,197	10,714	-23.5%	5,807	41.2%
MINI SOYBEAN	25,498	12,240	108.3%	16,011	59.3%
MINI WHEAT	2,544	1,419	79.3%	1,876	35.6%
OATS	5,307	5,463	-2.9%	5,032	5.5%
ROUGH RICE	9,642	10,092	-4.5%	10,106	-4.6%
SOYBEAN	994,321	709,003	40.2%	864,251	15.1%
SOYBEAN MEAL	440,883	419,990	5.0%	447,219	-1.4%
SOYBEAN OIL	471,189	487,492	-3.3%	453,366	3.9%
WHEAT	28,883	19,564	47.6%	32,538	-11.2%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	320,815	323,214	-0.7%	296,546	8.2%
CORN	1,216,312	1,437,070	-15.4%	1,054,746	15.3%
CORN NEARBY+2 CAL SPRD	12,518	19,510	-35.8%	12,883	-2.8%
DEC-DEC CORN CAL SPRD	2,768	7,647	-63.8%	2,348	17.9%
DEC-JULY CORN CAL SPRD	2,656	14,333	-81.5%	2,656	0.0%
DEC-JULY WHEAT CAL SPRD	1,335	0	-	1,260	6.0%
Intercommodity Spread	330	0	-	325	1.5%
JAN-MAR SOYBEAN CSO	10	0	-	10	0.0%
JULY-DEC CORN CAL SPRD	2,020	3,042	-33.6%	2,000	1.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	29	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	103	100	3.0%	0	-
KC WHEAT	59,650	80,175	-25.6%	49,653	20.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	165	0	-	75	120.0%
NOV-JULY SOYBEAN CAL SPRD	2,160	3,550	-39.2%	105	1,957.1%
NOV-MAR SOYBEAN CSO	1,235	20	6,075.0%	1,285	-3.9%
NOV-NOV SOYBEAN CAL SPRD	120	894	-86.6%	25	380.0%
OATS	1,233	677	82.1%	1,110	11.1%
ROUGH RICE	1,313	5,761	-77.2%	1,310	0.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	702,819	514,889	36.5%	543,544	29.3%
SOYBEAN CRUSH	1,065	4	26,525.0%	1,048	1.6%
SOYBEAN MEAL	177,708	91,528	94.2%	151,664	17.2%
SOYBEAN OIL	147,024	78,212	88.0%	108,341	35.7%
SOYBN NEARBY+2 CAL SPRD	4,845	0	-	510	850.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	3,604	6,272	-42.5%	3,920	-8.1%
WHEAT-CORN IC SO	2,334	0	-	2,499	-6.6%
WHEAT NEARBY+2 CAL SPRD	1,370	283	384.1%	1,370	0.0%
Ags Futures					
FERTILIZER PRODUCS	3,905	3,185	22.6%	5,567	-29.9%
TOTAL FUTURES GROUP					
Interest Rate Futures	13,420,669	16,798,132	-20.1%	13,784,237	-2.6%
Equity Index Futures	121,841	164,885	-26.1%	131,927	-7.6%
Energy Futures	91	630	-85.6%	55	65.5%
Ag Products Futures	4,150,761	3,981,770	4.2%	3,806,280	9.1%
Ags Futures	3,905	3,185	22.6%	5,567	-29.9%
TOTAL FUTURES	17,697,267	20,948,602	-15.5%	17,728,066	-0.2%



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TOTAL OPTIONS GROUP					
Interest Rate Options	3,024,451	6,574,888	-54.0%	2,971,166	1.8%
Equity Index Options	1,313	2,712	-51.6%	2,369	-44.6%
Ag Products Options	2,666,041	2,587,181	3.0%	2,239,733	19.0%
TOTAL OPTIONS	5,691,805	9,164,781	-37.9%	5,213,268	9.2%
TOTAL COMBINED					
Interest Rate	16,445,120	23,373,020	-29.6%	16,755,403	-1.9%
Equity Index	123,154	167,597	-26.5%	134,296	-8.3%
Energy	91	630	-85.6%	55	65.5%
Ag Products	6,816,802	6,568,951	3.8%	6,046,013	12.7%
Ags	3,905	3,185	22.6%	5,567	-29.9%
GRAND TOTAL	23,389,072	30,113,383	-22.3%	22,941,334	2.0%