

CBOT Exchange Open Interest Report - Monthly

	Open Interest JUL 2021	Open Interest JUL 2020	% CHG	Open Interest JUN 2021	% CHG
Interest Rate Futures					
10-YR NOTE	4,075,330	3,429,128	18.8%	4,288,334	-5.0%
10-YR SWAP RATE	208,408	138,269	50.7%	180,570	15.4%
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	1,989,444	2,200,776	-9.6%	2,079,475	-4.3%
2-YR SWAP RATE	54,414	31,753	71.4%	51,422	5.8%
30-YR BOND	1,198,413	1,070,392	12.0%	1,171,925	2.3%
30-YR SWAP RATE	7,913	3,876	104.2%	4,413	79.3%
3-YR NOTE	11,398	4,847	135.2%	15,496	-26.4%
3-YR SWAP RATE	38,391	9,794	292.0%	31,782	20.8%
4-YR SWAP RATE	10,019	6,738	48.7%	10,279	-2.5%
5-YR NOTE	3,472,260	3,481,631	-0.3%	3,524,371	-1.5%
5-YR SWAP RATE	102,142	63,200	61.6%	69,508	46.9%
7-YR SWAP RATE	22,249	18,584	19.7%	21,672	2.7%
FED FUND	1,106,699	1,728,146	-36.0%	1,091,337	1.4%
Ultra 10-Year Note	1,462,845	994,965	47.0%	1,551,633	-5.7%
ULTRA T-BOND	1,266,026	1,042,544	21.4%	1,188,091	6.6%
Interest Rate Options					
10-YR NOTE	2,618,024	1,946,450	34.5%	2,749,780	-4.8%
2-YR NOTE	2,160	113,510	-98.1%	22,053	-90.2%
30-YR BOND	574,477	595,375	-3.5%	622,565	-7.7%
5-YR NOTE	940,397	861,963	9.1%	1,000,323	-6.0%
FED FUND	0	150	-100.0%	0	-
Ultra 10-Year Note	0	0	-	0	-
ULTRA T-BOND	218	121	80.2%	396	-44.9%
Equity Index Futures					
DJ US REAL ESTATE	44,438	34,819	27.6%	40,776	9.0%
E-mini (\$5) Dow	106,211	86,757	22.4%	108,278	-1.9%
MICRO MINI \$5 DOW	18,138	16,092	12.7%	18,602	-2.5%
S&P 500	0	0	-	0	-
Equity Index Options					
E-mini (\$5) Dow	655	2,459	-73.4%	616	6.3%
Energy Futures					
ETHANOL	0	84	-100.0%	2	-100.0%

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Ag Products Futures					
CHI WHEAT	359,960	387,250	-7.0%	347,573	3.6%
CORN	1,475,658	1,623,627	-9.1%	1,495,750	-1.3%
DJ_UBS ROLL SELECT INDEX FU	5,775	1,633	253.6%	5,448	6.0%
DOW-UBS COMMOD INDEX	37,474	22,221	68.6%	49,314	-24.0%
FERTILIZER PRODUCTS	0	395	-100.0%	0	-
Intercommodity Spread	0	0	-	0	-
KC WHEAT	218,299	266,722	-18.2%	183,730	18.8%
MINI CORN	15,070	7,049	113.8%	14,091	6.9%
MINI SOYBEAN	24,743	10,316	139.9%	24,370	1.5%
MINI WHEAT	3,523	2,410	46.2%	2,169	62.4%
OATS	4,577	4,537	0.9%	3,398	34.7%
ROUGH RICE	7,801	9,872	-21.0%	7,075	10.3%
SOYBEAN	659,450	823,901	-20.0%	687,752	-4.1%
SOYBEAN MEAL	354,589	431,113	-17.8%	385,665	-8.1%
SOYBEAN OIL	433,852	442,690	-2.0%	485,535	-10.6%
WHEAT	31,635	31,930	-0.9%	31,680	-0.1%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	244,883	337,894	-27.5%	219,414	11.6%
CORN	1,626,613	1,194,720	36.2%	1,705,615	-4.6%
CORN NEARBY+2 CAL SPRD	29,114	21,951	32.6%	18,560	56.9%
DEC-DEC CORN CAL SPRD	737	1,998	-63.1%	737	0.0%
DEC-JULY CORN CAL SPRD	2,400	1,756	36.7%	100	2,300.0%
DEC-JULY WHEAT CAL SPRD	0	310	-100.0%	0	-
Intercommodity Spread	0	265	-100.0%	0	-
JAN-MAR SOYBEAN CSO	0	10	-100.0%	0	-
JULY-DEC CORN CAL SPRD	0	0	-	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	500	-100.0%	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
KC WHEAT	50,216	72,530	-30.8%	36,866	36.2%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	985	-100.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	0	10	-100.0%	0	-
OATS	728	1,125	-35.3%	573	27.1%
ROUGH RICE	1,777	2,791	-36.3%	1,798	-1.2%
SOYBEAN	738,435	639,669	15.4%	775,316	-4.8%
SOYBEAN CRUSH	360	1,031	-65.1%	300	20.0%
SOYBEAN MEAL	144,825	135,550	6.8%	155,556	-6.9%
SOYBEAN OIL	173,838	99,373	74.9%	221,630	-21.6%
SOYBN NEARBY+2 CAL SPRD	5,660	370	1,429.7%	260	2,076.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	2,132	5,702	-62.6%	1,478	44.2%
WHEAT-CORN ICSO	550	1,965	-72.0%	550	0.0%
WHEAT NEARBY+2 CAL SPRD	1,719	2,450	-29.8%	311	452.7%
Ags Futures					
FERTILIZER PRODUCTS	5,224	4,715	10.8%	4,779	9.3%
TOTAL FUTURES GROUP					
Interest Rate Futures	15,036,891	14,235,583	5.6%	15,291,248	-1.7%
Equity Index Futures	168,787	137,668	22.6%	167,656	0.7%
Energy Futures	0	84	-100.0%	2	-100.0%
Ag Products Futures	3,632,406	4,065,666	-10.7%	3,723,550	-2.4%
Ags Futures	5,224	4,715	10.8%	4,779	9.3%
TOTAL FUTURES	18,843,308	18,443,716	2.2%	19,187,235	-1.8%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,135,276	3,517,569	17.6%	4,395,117	-5.9%
Equity Index Options	655	2,459	-73.4%	616	6.3%
Ag Products Options	3,023,987	2,522,955	19.9%	3,139,064	-3.7%
TOTAL OPTIONS	7,159,918	6,042,983	18.5%	7,534,797	-5.0%
TOTAL COMBINED					
Interest Rate	19,172,167	17,753,152	8.0%	19,686,365	-2.6%
Equity Index	169,442	140,127	20.9%	168,272	0.7%
Energy	0	84	-100.0%	2	-100.0%
Ag Products	6,656,393	6,588,621	1.0%	6,862,614	-3.0%
Ags	5,224	4,715	10.8%	4,779	9.3%
GRAND TOTAL	26,003,226	24,486,699	6.2%	26,722,032	-2.7%