

CBOT Exchange Open Interest Report - Monthly

	Open Interest OCT 2021	Open Interest OCT 2020	% CHG	Open Interest SEP 2021	% CHG
Interest Rate Futures					
10-YR NOTE	3,951,792	3,098,527	27.5%	4,052,709	-2.5%
10-YR SWAP RATE	265,701	208,466	27.5%	244,199	8.8%
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	2,068,210	1,995,857	3.6%	1,832,808	12.8%
2-YR SWAP RATE	133,117	30,626	334.7%	71,779	85.5%
30-YR BOND	1,158,275	1,223,492	-5.3%	1,238,008	-6.4%
30-YR SWAP RATE	9,133	3,876	135.6%	9,628	-5.1%
3-YR NOTE	22,923	5,424	322.6%	23,675	-3.2%
3-YR SWAP RATE	75,607	10,720	605.3%	44,822	68.7%
4-YR SWAP RATE	11,661	6,008	94.1%	11,659	0.0%
5-YR NOTE	3,617,241	3,177,906	13.8%	3,627,936	-0.3%
5-YR SWAP RATE	142,982	65,939	116.8%	110,288	29.6%
7-YR SWAP RATE	21,622	20,026	8.0%	21,657	-0.2%
FED FUND	1,286,734	1,294,393	-0.6%	1,191,095	8.0%
Ultra 10-Year Note	1,557,859	935,854	66.5%	1,440,110	8.2%
ULTRA T-BOND	1,215,523	994,027	22.3%	1,223,680	-0.7%
Interest Rate Options					
10-YR NOTE	2,331,014	2,766,230	-15.7%	2,564,775	-9.1%
2-YR NOTE	19,695	37,734	-47.8%	8,843	122.7%
30-YR BOND	628,932	711,935	-11.7%	613,189	2.6%
5-YR NOTE	1,092,161	532,400	105.1%	815,865	33.9%
FED FUND	0	150	-100.0%	0	-
Ultra 10-Year Note	0	0	-	0	-
ULTRA T-BOND	734	290	153.1%	552	33.0%
Equity Index Futures					
DJ US REAL ESTATE	42,300	32,712	29.3%	43,613	-3.0%
E-mini (\$5) Dow	110,881	94,769	17.0%	97,908	13.3%
MICRO MINI \$5 DOW	27,902	15,517	79.8%	16,915	65.0%
S&P 500	0	0	-	0	-
Equity Index Options					
E-mini (\$5) Dow	2,039	1,393	46.4%	1,064	91.6%
Energy Futures					
ETHANOL	0	48	-100.0%	0	-

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Ag Products Futures					
CHI WHEAT	407,965	455,563	-10.4%	356,654	14.4%
CORN	1,477,556	1,694,701	-12.8%	1,398,058	5.7%
DJ_UBS ROLL SELECT INDEX FU	7,628	2,178	250.2%	6,538	16.7%
DOW-UBS COMMOD INDEX	36,055	20,812	73.2%	32,718	10.2%
FERTILIZER PRODUCTS	0	190	-100.0%	0	-
Intercommodity Spread	0	0	-	0	-
KC WHEAT	234,264	248,100	-5.6%	223,752	4.7%
MINI CORN	17,330	11,867	46.0%	14,882	16.4%
MINI SOYBEAN	10,217	12,394	-17.6%	18,476	-44.7%
MINI WHEAT	4,564	3,951	15.5%	3,700	23.4%
OATS	5,480	5,861	-6.5%	4,702	16.5%
ROUGH RICE	7,893	9,092	-13.2%	9,098	-13.2%
SOYBEAN	612,195	918,647	-33.4%	695,451	-12.0%
SOYBEAN MEAL	443,861	441,987	0.4%	372,804	19.1%
SOYBEAN OIL	418,545	474,877	-11.9%	381,205	9.8%
WHEAT	22,153	30,861	-28.2%	22,750	-2.6%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	301,121	391,547	-23.1%	245,102	22.9%
CORN	1,540,043	1,384,295	11.3%	1,484,947	3.7%
CORN NEARBY+2 CAL SPRD	24,613	14,835	65.9%	16,308	50.9%
DEC-DEC CORN CAL SPRD	1,977	2,839	-30.4%	877	125.4%
DEC-JULY CORN CAL SPRD	10,985	2,602	322.2%	7,585	44.8%
DEC-JULY WHEAT CAL SPRD	0	1,335	-100.0%	0	-
Intercommodity Spread	0	330	-100.0%	0	-
JAN-MAR SOYBEAN CSO	0	10	-100.0%	0	-
JULY-DEC CORN CAL SPRD	8,225	6,272	31.1%	8,225	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	29	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	0	500	-100.0%	0	-
JULY-JULY WHEAT CAL SPRD	0	10	-100.0%	0	-
JULY-NOV SOYBEAN CAL SPRD	650	103	531.1%	0	-
KC WHEAT	70,045	87,082	-19.6%	65,993	6.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	50	0	-	0	100.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	330	-100.0%	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	100	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	1,480	793	86.6%	977	51.5%
ROUGH RICE	1,131	763	48.2%	1,050	7.7%
SOYBEAN	362,690	647,801	-44.0%	686,041	-47.1%
SOYBEAN CRUSH	218	1,222	-82.2%	479	-54.5%
SOYBEAN MEAL	146,709	229,462	-36.1%	131,167	11.8%
SOYBEAN OIL	184,185	190,694	-3.4%	165,059	11.6%
SOYBN NEARBY+2 CAL SPRD	260	4,430	-94.1%	6,071	-95.7%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	700	51	1,272.5%	2,122	-67.0%
WHEAT-CORN ICSO	570	2,934	-80.6%	550	3.6%
WHEAT NEARBY+2 CAL SPRD	852	2,070	-58.8%	642	32.7%
Aggs Futures					
FERTILIZER PRODUCS	6,015	5,144	16.9%	5,699	5.5%
TOTAL FUTURES GROUP					
Interest Rate Futures	15,549,320	13,082,081	18.9%	15,154,993	2.6%
Equity Index Futures	181,083	142,998	26.6%	158,436	14.3%
Energy Futures	0	48	-100.0%	0	-
Ag Products Futures	3,705,706	4,331,081	-14.4%	3,540,788	4.7%
Aggs Futures	6,015	5,144	16.9%	5,699	5.5%
TOTAL FUTURES	19,442,124	17,561,352	10.7%	18,859,916	3.1%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,072,536	4,048,739	0.6%	4,003,224	1.7%
Equity Index Options	2,039	1,393	46.4%	1,064	91.6%
Ag Products Options	2,656,504	2,972,339	-10.6%	2,823,295	-5.9%
TOTAL OPTIONS	6,731,079	7,022,471	-4.1%	6,827,583	-1.4%
TOTAL COMBINED					
Interest Rate	19,621,856	17,130,820	14.5%	19,158,217	2.4%
Equity Index	183,122	144,391	26.8%	159,500	14.8%
Energy	0	48	-100.0%	0	-
Ag Products	6,362,210	7,303,420	-12.9%	6,364,083	0.0%
Ags	6,015	5,144	16.9%	5,699	5.5%
GRAND TOTAL	26,173,203	24,583,823	6.5%	25,687,499	1.9%