

CBOT Exchange Open Interest Report - Monthly

	Open Interest SEP 2019	Open Interest SEP 2018	% CHG	Open Interest AUG 2019	% CHG
Interest Rate Futures					
10-YR NOTE	3,581,949	4,021,307	-10.9%	3,660,733	-2.2%
10-YR SWAP RATE	167,430	29,710	463.5%	138,306	21.1%
15-YR SWAP RATE	10,850	0	-	10,850	0.0%
20-YR SWAP RATE	90	0	-	90	0.0%
2-YR NOTE	3,658,811	2,223,076	64.6%	3,469,183	5.5%
2-YR SWAP RATE	30,800	0	-	29,212	5.4%
30-YR BOND	971,403	892,255	8.9%	949,414	2.3%
30-YR SWAP RATE	2,582	0	-	2,526	2.2%
3-YR SWAP RATE	14,028	0	-	12,412	13.0%
4-YR SWAP RATE	7,548	0	-	7,836	-3.7%
5-YR NOTE	4,153,337	4,433,007	-6.3%	4,128,257	0.6%
5-YR SWAP RATE	65,841	16,893	289.8%	58,913	11.8%
7-YR SWAP RATE	18,194	0	-	17,835	2.0%
FED FUND	2,158,386	1,888,275	14.3%	2,291,864	-5.8%
Ultra 10-Year Note	817,182	616,685	32.5%	825,613	-1.0%
ULTRA T-BOND	1,139,701	1,050,323	8.5%	1,180,226	-3.4%
Interest Rate Options					
10-YR NOTE	3,367,487	3,043,779	10.6%	3,265,639	3.1%
2-YR NOTE	260,920	231,325	12.8%	246,612	5.8%
30-YR BOND	999,922	898,192	11.3%	1,048,864	-4.7%
5-YR NOTE	1,844,340	1,540,145	19.8%	1,754,659	5.1%
FED FUND	31,576	1,600	1,873.5%	18,848	67.5%
Ultra 10-Year Note	8,571	0	-	9,356	-8.4%
ULTRA T-BOND	62,072	9,499	553.5%	21,247	192.1%
Equity Index Futures					
DJ US REAL ESTATE	41,815	27,419	52.5%	37,881	10.4%
E-mini (\$5) Dow	108,256	108,283	0.0%	86,051	25.8%
MICRO MINI \$5 DOW	6,064	0	-	5,484	10.6%
S&P 500	8,750	0	-	8,950	-2.2%
Equity Index Options					
E-mini (\$5) Dow	2,712	5,641	-51.9%	3,655	-25.8%
Energy Futures					
ETHANOL	630	2,328	-72.9%	556	13.3%



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Ag Products Futures					
CHI WHEAT	368,012	466,259	-21.1%	349,232	5.4%
CORN	1,614,926	1,687,810	-4.3%	1,562,640	3.3%
DJ_UBS ROLL SELECT INDEX FU	1,360	2,578	-47.2%	1,807	-24.7%
DOW-UBS COMMOD INDEX	16,913	31,954	-47.1%	25,850	-34.6%
FERTILIZER PRODUCTS	2,050	4,085	-49.8%	2,785	-26.4%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	302,532	273,941	10.4%	280,932	7.7%
MINI CORN	10,714	8,060	32.9%	10,068	6.4%
MINI SOYBEAN	12,240	14,122	-13.3%	10,021	22.1%
MINI WHEAT	1,419	2,354	-39.7%	999	42.0%
OATS	5,463	4,245	28.7%	4,494	21.6%
ROUGH RICE	10,092	8,720	15.7%	7,894	27.8%
SOYBEAN	709,003	866,033	-18.1%	638,466	11.0%
SOYBEAN MEAL	419,990	517,353	-18.8%	440,424	-4.6%
SOYBEAN OIL	487,492	559,831	-12.9%	477,494	2.1%
WHEAT	19,564	28,623	-31.6%	22,626	-13.5%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	323,214	424,911	-23.9%	319,658	1.1%
CORN	1,437,070	1,427,190	0.7%	1,372,021	4.7%
CORN NEARBY+2 CAL SPRD	19,510	9,420	107.1%	12,110	61.1%
DEC-DEC CORN CAL SPRD	7,647	7,751	-1.3%	7,537	1.5%
DEC-JULY CORN CAL SPRD	14,333	10,074	42.3%	14,895	-3.8%
DEC-JULY WHEAT CAL SPRD	0	980	-100.0%	0	-
Intercommodity Spread	0	1,434	-100.0%	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	3,042	800	280.3%	3,026	0.5%
JULY-DEC SOYMEAL CAL SPRD	0	1,200	-100.0%	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	100	3,550	-97.2%	100	0.0%
KC WHEAT	80,175	83,497	-4.0%	68,882	16.4%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	3,550	0	-	3,550	0.0%
NOV-MAR SOYBEAN CSO	20	120	-83.3%	20	0.0%
NOV-NOV SOYBEAN CAL SPRD	894	105	751.4%	884	1.1%
OATS	677	1,150	-41.1%	644	5.1%
ROUGH RICE	5,761	2,710	112.6%	4,529	27.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	514,889	712,752	-27.8%	464,772	10.8%
SOYBEAN CRUSH	4	40	-90.0%	4	0.0%
SOYBEAN MEAL	91,528	168,963	-45.8%	90,230	1.4%
SOYBEAN OIL	78,212	88,269	-11.4%	71,928	8.7%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	2,490	-100.0%	25	-100.0%
WHEAT	6,272	1,250	401.8%	12,620	-50.3%
WHEAT-CORN IC SO	0	1,160	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	283	902	-68.6%	200	41.5%
Ags Futures					
FERTILIZER PRODUCS	3,185	1,440	121.2%	3,620	-12.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	16,798,132	15,171,531	10.7%	16,783,270	0.1%
Equity Index Futures	164,885	135,702	21.5%	138,366	19.2%
Energy Futures	630	2,328	-72.9%	556	13.3%
Ag Products Futures	3,981,770	4,475,968	-11.0%	3,835,732	3.8%
Ags Futures	3,185	1,440	121.2%	3,620	-12.0%
TOTAL FUTURES	20,948,602	19,786,969	5.9%	20,761,544	0.9%



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TOTAL OPTIONS GROUP					
Interest Rate Options	6,574,888	5,724,540	14.9%	6,365,225	3.3%
Equity Index Options	2,712	5,641	-51.9%	3,655	-25.8%
Ag Products Options	2,587,181	2,950,718	-12.3%	2,447,635	5.7%
TOTAL OPTIONS	9,164,781	8,680,899	5.6%	8,816,515	4.0%
TOTAL COMBINED					
Interest Rate	23,373,020	20,896,071	11.9%	23,148,495	1.0%
Equity Index	167,597	141,343	18.6%	142,021	18.0%
Energy	630	2,328	-72.9%	556	13.3%
Ag Products	6,568,951	7,426,686	-11.5%	6,283,367	4.5%
Ags	3,185	1,440	121.2%	3,620	-12.0%
GRAND TOTAL	30,113,383	28,467,868	5.8%	29,578,059	1.8%