

CBOT Exchange Open Interest Report - Monthly

	Open Interest AUG 2019	Open Interest AUG 2018	% CHG	Open Interest JUL 2019	% CHG
Interest Rate Futures					
10-YR NOTE	3,660,733	3,829,258	-4.4%	3,930,158	-6.9%
10-YR SWAP RATE	138,306	30,236	357.4%	126,327	9.5%
15-YR SWAP RATE	10,850	0	-	10,850	0.0%
20-YR SWAP RATE	90	0	-	90	0.0%
2-YR NOTE	3,469,183	2,084,150	66.5%	3,895,366	-10.9%
2-YR SWAP RATE	29,212	0	-	29,251	-0.1%
30-YR BOND	949,414	873,841	8.6%	939,122	1.1%
30-YR SWAP RATE	2,526	0	-	2,479	1.9%
3-YR SWAP RATE	12,412	0	-	17,341	-28.4%
4-YR SWAP RATE	7,836	0	-	8,178	-4.2%
5-YR NOTE	4,128,257	4,064,990	1.6%	4,601,370	-10.3%
5-YR SWAP RATE	58,913	19,909	195.9%	64,332	-8.4%
7-YR SWAP RATE	17,835	0	-	17,056	4.6%
FED FUND	2,291,864	2,026,439	13.1%	2,305,013	-0.6%
Ultra 10-Year Note	825,613	547,399	50.8%	783,083	5.4%
ULTRA T-BOND	1,180,226	1,037,009	13.8%	1,160,239	1.7%
Interest Rate Options					
10-YR NOTE	3,265,639	2,476,548	31.9%	3,688,703	-11.5%
2-YR NOTE	246,612	196,207	25.7%	295,149	-16.4%
30-YR BOND	1,048,864	659,033	59.2%	812,965	29.0%
5-YR NOTE	1,754,659	1,389,084	26.3%	1,951,944	-10.1%
FED FUND	18,848	1,495	1,160.7%	18,149	3.9%
Ultra 10-Year Note	9,356	0	-	6,171	51.6%
ULTRA T-BOND	21,247	3,206	562.7%	58,604	-63.7%
Equity Index Futures					
DJ US REAL ESTATE	37,881	31,109	21.8%	26,582	42.5%
E-mini (\$5) Dow	86,051	106,174	-19.0%	100,338	-14.2%
MICRO MINI \$5 DOW	5,484	0	-	5,884	-6.8%
S&P 500	8,950	0	-	500	1,690.0%
Equity Index Options					
E-mini (\$5) Dow	3,655	9,742	-62.5%	2,912	25.5%
Energy Futures					
ETHANOL	556	1,998	-72.2%	713	-22.0%

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Ag Products Futures					
CHI WHEAT	349,232	446,886	-21.9%	387,590	-9.9%
CORN	1,562,640	1,654,003	-5.5%	1,803,020	-13.3%
DJ_UBS ROLL SELECT INDEX FU	1,807	2,951	-38.8%	1,807	0.0%
DOW-UBS COMMOD INDEX	25,850	31,226	-17.2%	26,072	-0.9%
FERTILIZER PRODUCTS	2,785	3,780	-26.3%	2,620	6.3%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	280,932	257,520	9.1%	290,273	-3.2%
MINI CORN	10,068	9,125	10.3%	11,935	-15.6%
MINI SOYBEAN	10,021	20,312	-50.7%	9,005	11.3%
MINI WHEAT	999	2,278	-56.1%	1,318	-24.2%
OATS	4,494	4,221	6.5%	4,743	-5.2%
ROUGH RICE	7,894	7,234	9.1%	8,787	-10.2%
SOYBEAN	638,466	808,144	-21.0%	618,139	3.3%
SOYBEAN MEAL	440,424	513,408	-14.2%	434,179	1.4%
SOYBEAN OIL	477,494	525,102	-9.1%	433,589	10.1%
WHEAT	22,626	26,012	-13.0%	26,754	-15.4%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	319,658	403,118	-20.7%	377,239	-15.3%
CORN	1,372,021	1,374,078	-0.1%	1,731,791	-20.8%
CORN NEARBY+2 CAL SPRD	12,110	8,470	43.0%	23,780	-49.1%
DEC-DEC CORN CAL SPRD	7,537	8,452	-10.8%	7,546	-0.1%
DEC-JULY CORN CAL SPRD	14,895	8,844	68.4%	14,460	3.0%
DEC-JULY WHEAT CAL SPRD	0	60	-100.0%	0	-
Intercommodity Spread	0	1,380	-100.0%	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	3,026	600	404.3%	2,958	2.3%
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	1,950	-94.9%	0	-
KC WHEAT	68,882	62,565	10.1%	68,631	0.4%
MAR-JULY CORN CAL SPRD	0	0	-	20	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	3,550	0	-	3,250	9.2%
NOV-MAR SOYBEAN CSO	20	120	-83.3%	20	0.0%
NOV-NOV SOYBEAN CAL SPRD	884	105	741.9%	884	0.0%
OATS	644	668	-3.6%	623	3.4%
ROUGH RICE	4,529	1,357	233.8%	2,616	73.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	464,772	692,080	-32.8%	526,479	-11.7%
SOYBEAN CRUSH	4	40	-90.0%	4	0.0%
SOYBEAN MEAL	90,230	181,871	-50.4%	101,085	-10.7%
SOYBEAN OIL	71,928	80,219	-10.3%	65,993	9.0%
SOYBN NEARBY+2 CAL SPRD	0	0	-	5,500	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	25	0	-	25	0.0%
WHEAT	12,620	300	4,106.7%	15,895	-20.6%
WHEAT-CORN IC SO	0	1,175	-100.0%	100	-100.0%
WHEAT NEARBY+2 CAL SPRD	200	702	-71.5%	650	-69.2%
Ags Futures					
FERTILIZER PRODUCS	3,620	1,410	156.7%	1,665	117.4%
TOTAL FUTURES GROUP					
Interest Rate Futures	16,783,270	14,513,231	15.6%	17,890,255	-6.2%
Equity Index Futures	138,366	137,283	0.8%	133,304	3.8%
Energy Futures	556	1,998	-72.2%	713	-22.0%
Ag Products Futures	3,835,732	4,312,202	-11.0%	4,059,831	-5.5%
Ags Futures	3,620	1,410	156.7%	1,665	117.4%
TOTAL FUTURES	20,761,544	18,966,124	9.5%	22,085,768	-6.0%



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TOTAL OPTIONS GROUP					
Interest Rate Options	6,365,225	4,725,573	34.7%	6,831,685	-6.8%
Equity Index Options	3,655	9,742	-62.5%	2,912	25.5%
Ag Products Options	2,447,635	2,829,354	-13.5%	2,949,549	-17.0%
TOTAL OPTIONS	8,816,515	7,564,669	16.5%	9,784,146	-9.9%
TOTAL COMBINED					
Interest Rate	23,148,495	19,238,804	20.3%	24,721,940	-6.4%
Equity Index	142,021	147,025	-3.4%	136,216	4.3%
Energy	556	1,998	-72.2%	713	-22.0%
Ag Products	6,283,367	7,141,556	-12.0%	7,009,380	-10.4%
Ags	3,620	1,410	156.7%	1,665	117.4%
GRAND TOTAL	29,578,059	26,530,793	11.5%	31,869,914	-7.2%