

CBOT Exchange Open Interest Report - Monthly

	Open Interest DEC 2019	Open Interest DEC 2018	% CHG	Open Interest NOV 2019	% CHG
Interest Rate Futures					
10-YR NOTE	3,623,839	4,044,615	-10.4%	3,789,209	-4.4%
10-YR SWAP RATE	158,936	103,373	53.8%	186,856	-14.9%
15-YR SWAP RATE	10,850	5,350	102.8%	10,850	0.0%
20-YR SWAP RATE	90	136	-33.8%	90	0.0%
2-YR NOTE	3,580,213	2,752,824	30.1%	3,556,123	0.7%
2-YR SWAP RATE	38,545	17,783	116.8%	32,251	19.5%
30-YR BOND	1,003,984	943,700	6.4%	994,225	1.0%
30-YR SWAP RATE	2,864	1,342	113.4%	2,865	0.0%
3-YR SWAP RATE	11,957	10,502	13.9%	18,046	-33.7%
4-YR SWAP RATE	6,907	5,639	22.5%	6,756	2.2%
5-YR NOTE	4,278,343	4,697,085	-8.9%	4,361,053	-1.9%
5-YR SWAP RATE	64,146	88,400	-27.4%	109,670	-41.5%
7-YR SWAP RATE	18,803	10,002	88.0%	18,916	-0.6%
FED FUND	1,911,620	2,290,116	-16.5%	2,241,909	-14.7%
Ultra 10-Year Note	923,537	712,116	29.7%	892,643	3.5%
ULTRA T-BOND	1,247,024	1,091,060	14.3%	1,239,316	0.6%
Interest Rate Options					
10-YR NOTE	3,116,891	3,370,537	-7.5%	2,965,844	5.1%
2-YR NOTE	254,609	181,893	40.0%	234,255	8.7%
30-YR BOND	835,054	922,842	-9.5%	886,787	-5.8%
5-YR NOTE	1,487,376	1,906,631	-22.0%	1,647,426	-9.7%
FED FUND	6,650	1,944	242.1%	12,156	-45.3%
Ultra 10-Year Note	7,517	60	12,428.3%	6,806	10.4%
ULTRA T-BOND	29,241	38,378	-23.8%	25,263	15.7%
Equity Index Futures					
DJ US REAL ESTATE	38,696	32,375	19.5%	28,042	38.0%
E-mini (\$5) Dow	107,260	73,850	45.2%	106,628	0.6%
MICRO MINI \$5 DOW	4,280	0	-	11,886	-64.0%
S&P 500	0	500	-100.0%	8,750	-100.0%
Equity Index Options					
E-mini (\$5) Dow	1,110	7,061	-84.3%	2,884	-61.5%
Energy Futures					
ETHANOL	708	2,817	-74.9%	656	7.9%

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Ag Products Futures					
CHI WHEAT	411,204	444,412	-7.5%	359,244	14.5%
CORN	1,473,252	1,593,526	-7.5%	1,457,205	1.1%
DJ_UBS ROLL SELECT INDEX FU	1,334	1,867	-28.5%	1,360	-1.9%
DOW-UBS COMMOD INDEX	15,326	32,552	-52.9%	17,543	-12.6%
FERTILIZER PRODUCTS	1,000	2,895	-65.5%	1,705	-41.3%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	265,274	294,637	-10.0%	261,389	1.5%
MINI CORN	8,850	8,446	4.8%	6,482	36.5%
MINI SOYBEAN	8,299	9,939	-16.5%	10,036	-17.3%
MINI WHEAT	1,508	2,142	-29.6%	1,156	30.4%
OATS	4,720	5,083	-7.1%	6,563	-28.1%
ROUGH RICE	10,767	7,241	48.7%	9,265	16.2%
SOYBEAN	713,572	665,230	7.3%	827,360	-13.8%
SOYBEAN MEAL	429,168	427,777	0.3%	424,936	1.0%
SOYBEAN OIL	500,970	474,539	5.6%	527,931	-5.1%
WHEAT	18,739	25,336	-26.0%	17,176	9.1%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	321,108	321,972	-0.3%	238,792	34.5%
CORN	883,813	939,097	-5.9%	817,074	8.2%
CORN NEARBY+2 CAL SPRD	1,900	8,740	-78.3%	200	850.0%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	12,074	0	-	5,324	126.8%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	21,506	1,545	1,292.0%	19,037	13.0%
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	750	200	275.0%	50	1,400.0%
JULY-NOV SOYBEAN CAL SPRD	8,341	4,921	69.5%	5,744	45.2%
KC WHEAT	63,895	79,111	-19.2%	50,810	25.8%
MAR-DEC CORN CAL SPRD	384	0	-	9	4,166.7%
MAR-JULY CORN CAL SPRD	4,000	0	-	4,000	0.0%
MAR-JULY WHEAT CAL SPRD	0	1,730	-100.0%	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	37	1,036	-96.4%	39	-5.1%
ROUGH RICE	537	2,034	-73.6%	3,144	-82.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	440,572	445,758	-1.2%	458,853	-4.0%
SOYBEAN CRUSH	245	20	1,125.0%	217	12.9%
SOYBEAN MEAL	88,365	100,052	-11.7%	83,010	6.5%
SOYBEAN OIL	94,942	67,281	41.1%	72,876	30.3%
SOYBN NEARBY+2 CAL SPRD	25	0	-	25	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	9,851	2,385	313.0%	5,691	73.1%
WHEAT-CORN IC SO	200	595	-66.4%	200	0.0%
WHEAT NEARBY+2 CAL SPRD	375	412	-9.0%	0	-
Ags Futures					
FERTILIZER PRODUCS	3,260	1,435	127.2%	4,245	-23.2%
TOTAL FUTURES GROUP					
Interest Rate Futures	16,881,658	16,774,043	0.6%	17,460,778	-3.3%
Equity Index Futures	150,236	106,725	40.8%	155,306	-3.3%
Energy Futures	708	2,817	-74.9%	656	7.9%
Ag Products Futures	3,863,983	3,995,622	-3.3%	3,929,351	-1.7%
Ags Futures	3,260	1,435	127.2%	4,245	-23.2%
TOTAL FUTURES	20,899,845	20,880,642	0.1%	21,550,336	-3.0%



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TOTAL OPTIONS GROUP					
Interest Rate Options	5,737,338	6,422,285	-10.7%	5,778,537	-0.7%
Equity Index Options	1,110	7,061	-84.3%	2,884	-61.5%
Ag Products Options	1,952,920	1,978,089	-1.3%	1,765,095	10.6%
TOTAL OPTIONS	7,691,368	8,407,435	-8.5%	7,546,516	1.9%
TOTAL COMBINED					
Interest Rate	22,618,996	23,196,328	-2.5%	23,239,315	-2.7%
Equity Index	151,346	113,786	33.0%	158,190	-4.3%
Energy	708	2,817	-74.9%	656	7.9%
Ag Products	5,816,903	5,973,711	-2.6%	5,694,446	2.2%
Ags	3,260	1,435	127.2%	4,245	-23.2%
GRAND TOTAL	28,591,213	29,288,077	-2.4%	29,096,852	-1.7%