

CBOT Exchange Open Interest Report - Monthly

	Open Interest JAN 2019	Open Interest JAN 2018	% CHG	Open Interest DEC 2019	% CHG
Interest Rate Futures					
10-YR NOTE	4,099,002	3,637,449	12.7%	4,044,615	1.3%
10-YR SWAP RATE	106,355	28,185	277.3%	103,373	2.9%
15-YR SWAP RATE	9,850	0	-	5,350	84.1%
20-YR SWAP RATE	136	0	-	136	0.0%
2-YR NOTE	2,985,888	2,011,822	48.4%	2,752,824	8.5%
2-YR SWAP RATE	17,423	0	-	17,783	-2.0%
30-YR BOND	963,531	806,341	19.5%	943,700	2.1%
30-YR SWAP RATE	1,358	217	525.8%	1,342	1.2%
3-YR SWAP RATE	10,453	0	-	10,502	-0.5%
4-YR SWAP RATE	6,253	0	-	5,639	10.9%
5-YR NOTE	4,596,284	3,426,629	34.1%	4,697,085	-2.1%
5-YR SWAP RATE	87,192	24,170	260.7%	88,400	-1.4%
7-YR SWAP RATE	10,858	0	-	10,002	8.6%
FED FUND	2,078,024	1,745,051	19.1%	2,290,116	-9.3%
Ultra 10-Year Note	686,868	566,153	21.3%	712,116	-3.5%
ULTRA T-BOND	1,171,245	908,929	28.9%	1,091,060	7.3%
Interest Rate Options					
10-YR NOTE	3,074,673	3,550,679	-13.4%	3,370,537	-8.8%
2-YR NOTE	143,668	268,924	-46.6%	182,207	-21.2%
30-YR BOND	948,400	793,910	19.5%	922,842	2.8%
5-YR NOTE	1,775,387	1,398,531	26.9%	1,906,317	-6.9%
FED FUND	1,924	801	140.2%	1,944	-1.0%
Ultra 10-Year Note	60	0	-	60	0.0%
ULTRA T-BOND	54,252	7,245	648.8%	38,378	41.4%
Equity Index Futures					
DJ US REAL ESTATE	29,974	19,685	52.3%	32,375	-7.4%
E-mini (\$5) Dow	82,127	154,097	-46.7%	73,850	11.2%
S&P 500	500	0	-	500	0.0%
Equity Index Options					
E-mini (\$5) Dow	7,977	10,228	-22.0%	7,061	13.0%
Energy Futures					
ETHANOL	2,310	2,801	-17.5%	2,817	-18.0%



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Ag Products Futures					
CHI WHEAT	470,284	541,128	-13.1%	444,412	5.8%
CORN	1,703,938	1,684,903	1.1%	1,593,526	6.9%
DJ_UBS ROLL SELECT INDEX FU	1,867	741	152.0%	1,867	0.0%
DOW-UBS COMMOD INDEX	28,485	82,302	-65.4%	32,552	-12.5%
FERTILIZER PRODUCTS	3,290	2,295	43.4%	2,895	13.6%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	298,190	315,100	-5.4%	294,637	1.2%
MINI CORN	9,478	10,244	-7.5%	8,446	12.2%
MINI SOYBEAN	13,042	16,802	-22.4%	9,939	31.2%
MINI WHEAT	2,231	1,773	25.8%	2,142	4.2%
OATS	5,813	6,265	-7.2%	5,083	14.4%
ROUGH RICE	7,187	9,596	-25.1%	7,241	-0.7%
SOYBEAN	701,446	788,108	-11.0%	665,230	5.4%
SOYBEAN MEAL	464,893	434,216	7.1%	427,777	8.7%
SOYBEAN OIL	507,255	509,740	-0.5%	474,539	6.9%
WHEAT	19,415	4,382	343.1%	25,336	-23.4%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	385,793	412,375	-6.4%	321,972	19.8%
CORN	1,112,761	1,287,213	-13.6%	939,097	18.5%
CORN NEARBY+2 CAL SPRD	9,490	2,050	362.9%	8,740	8.6%
DEC-DEC CORN CAL SPRD	520	77	575.3%	0	-
DEC-JULY CORN CAL SPRD	1,700	0	-	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	0	3,078	-100.0%	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	1,645	504	226.4%	1,545	6.5%
JULY-DEC SOYMEAL CAL SPRD	1,200	0	-	1,200	0.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	800	0	-	200	300.0%
JULY-NOV SOYBEAN CAL SPRD	5,331	2,518	111.7%	4,921	8.3%
KC WHEAT	90,174	84,297	7.0%	79,111	14.0%
MAR-JULY CORN CAL SPRD	0	70	-100.0%	0	-
MAR-JULY WHEAT CAL SPRD	1,730	845	104.7%	1,730	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	100	9	1,011.1%	0	-
OATS	1,380	1,160	19.0%	1,036	33.2%
ROUGH RICE	2,747	2,126	29.2%	2,034	35.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	557,381	591,337	-5.7%	445,758	25.0%
SOYBEAN CRUSH	20	136	-85.3%	20	0.0%
SOYBEAN MEAL	131,859	140,382	-6.1%	100,052	31.8%
SOYBEAN OIL	83,940	95,574	-12.2%	67,281	24.8%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	450	0	-	0	-
WHEAT	4,317	213	1,926.8%	2,385	81.0%
WHEAT-CORN IC SO	1,120	2,716	-58.8%	595	88.2%
WHEAT NEARBY+2 CAL SPRD	622	5,987	-89.6%	412	51.0%
Ags Futures					
FERTILIZER PRODUCS	2,340	1,000	134.0%	1,435	63.1%
TOTAL FUTURES GROUP					
Interest Rate Futures	16,830,720	13,154,946	27.9%	16,774,043	0.3%
Equity Index Futures	112,601	173,782	-35.2%	106,725	5.5%
Energy Futures	2,310	2,801	-17.5%	2,817	-18.0%
Ag Products Futures	4,236,814	4,407,595	-3.9%	3,995,622	6.0%
Ags Futures	2,340	1,000	134.0%	1,435	63.1%
TOTAL FUTURES	21,184,785	17,740,124	19.4%	20,880,642	1.5%



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TOTAL OPTIONS GROUP					
Interest Rate Options	5,998,364	6,020,090	-0.4%	6,422,285	-6.6%
Equity Index Options	7,977	10,228	-22.0%	7,061	13.0%
Ag Products Options	2,395,080	2,632,667	-9.0%	1,978,089	21.1%
TOTAL OPTIONS	8,401,421	8,662,985	-3.0%	8,407,435	-0.1%
TOTAL COMBINED					
Interest Rate	22,829,084	19,175,036	19.1%	23,196,328	-1.6%
Equity Index	120,578	184,010	-34.5%	113,786	6.0%
Energy	2,310	2,801	-17.5%	2,817	-18.0%
Ag Products	6,631,894	7,040,262	-5.8%	5,973,711	11.0%
Ags	2,340	1,000	134.0%	1,435	63.1%
GRAND TOTAL	29,586,206	26,403,109	12.1%	29,288,077	1.0%