

CBOT Exchange Open Interest Report - Monthly

	Open Interest JUN 2019	Open Interest JUN 2018	% CHG	Open Interest MAY 2019	% CHG
Interest Rate Futures					
10-YR NOTE	3,764,831	3,515,551	7.1%	4,014,478	-6.2%
10-YR SWAP RATE	115,556	31,012	272.6%	103,559	11.6%
15-YR SWAP RATE	10,850	0	-	10,850	0.0%
20-YR SWAP RATE	90	0	-	90	0.0%
2-YR NOTE	3,591,115	1,873,958	91.6%	3,661,670	-1.9%
2-YR SWAP RATE	24,439	0	-	26,161	-6.6%
30-YR BOND	919,676	792,810	16.0%	989,336	-7.0%
30-YR SWAP RATE	2,379	0	-	2,823	-15.7%
3-YR SWAP RATE	10,639	0	-	13,303	-20.0%
4-YR SWAP RATE	7,694	0	-	8,317	-7.5%
5-YR NOTE	4,477,103	3,811,091	17.5%	4,654,120	-3.8%
5-YR SWAP RATE	62,776	16,048	291.2%	71,813	-12.6%
7-YR SWAP RATE	13,522	0	-	11,411	18.5%
FED FUND	2,282,354	2,078,675	9.8%	2,547,743	-10.4%
Ultra 10-Year Note	759,820	541,756	40.3%	735,300	3.3%
ULTRA T-BOND	1,146,367	972,070	17.9%	1,198,819	-4.4%
Interest Rate Options					
10-YR NOTE	4,168,486	2,881,970	44.6%	3,410,524	22.2%
2-YR NOTE	459,752	278,074	65.3%	332,034	38.5%
30-YR BOND	859,877	764,996	12.4%	933,251	-7.9%
5-YR NOTE	2,443,104	1,600,644	52.6%	2,121,632	15.2%
FED FUND	1,002	4,776	-79.0%	1,752	-42.8%
Ultra 10-Year Note	5,661	0	-	5,351	5.8%
ULTRA T-BOND	43,511	13,096	232.2%	26,596	63.6%
Equity Index Futures					
DJ US REAL ESTATE	28,007	30,575	-8.4%	25,875	8.2%
E-mini (\$5) Dow	85,350	85,388	0.0%	77,286	10.4%
MICRO MINI \$5 DOW	7,005	0	-	9,509	-26.3%
S&P 500	500	0	-	500	0.0%
Equity Index Options					
E-mini (\$5) Dow	2,355	6,915	-65.9%	3,762	-37.4%
Energy Futures					
ETHANOL	966	1,922	-49.7%	1,095	-11.8%

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Ag Products Futures					
CHI WHEAT	366,824	472,611	-22.4%	439,739	-16.6%
CORN	1,729,310	1,840,933	-6.1%	1,809,846	-4.4%
DJ_UBS ROLL SELECT INDEX FU	1,807	2,951	-38.8%	1,909	-5.3%
DOW-UBS COMMOD INDEX	22,713	55,518	-59.1%	33,761	-32.7%
FERTILIZER PRODUCTS	3,990	3,815	4.6%	3,725	7.1%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	259,930	248,658	4.5%	317,670	-18.2%
MINI CORN	11,938	12,718	-6.1%	12,830	-7.0%
MINI SOYBEAN	9,990	26,397	-62.2%	12,555	-20.4%
MINI WHEAT	1,024	1,696	-39.6%	2,043	-49.9%
OATS	4,776	4,792	-0.3%	7,660	-37.7%
ROUGH RICE	6,002	7,453	-19.5%	7,691	-22.0%
SOYBEAN	642,227	806,184	-20.3%	780,867	-17.8%
SOYBEAN MEAL	438,180	504,119	-13.1%	494,394	-11.4%
SOYBEAN OIL	417,115	490,024	-14.9%	532,951	-21.7%
WHEAT	23,501	24,180	-2.8%	20,913	12.4%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	355,638	353,773	0.5%	446,524	-20.4%
CORN	1,776,734	1,807,412	-1.7%	1,884,241	-5.7%
CORN NEARBY+2 CAL SPRD	20,224	6,178	227.4%	14,265	41.8%
DEC-DEC CORN CAL SPRD	7,085	3,128	126.5%	6,411	10.5%
DEC-JULY CORN CAL SPRD	11,458	3,160	262.6%	10,868	5.4%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	0	900	-100.0%	440	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	2,305	0	-	7,995	-71.2%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	1,200	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	1,550	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	6,196	-100.0%
KC WHEAT	62,763	47,030	33.5%	94,487	-33.6%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	3,000	0	-	3,000	0.0%
NOV-MAR SOYBEAN CSO	20	70	-71.4%	20	0.0%
NOV-NOV SOYBEAN CAL SPRD	864	5	17,180.0%	114	657.9%
OATS	640	585	9.4%	1,147	-44.2%
ROUGH RICE	1,560	1,307	19.4%	2,394	-34.8%
SEP-DEC SOYBEAN MEAL CSO	0	716	-100.0%	0	-
SOYBEAN	544,671	699,928	-22.2%	660,028	-17.5%
SOYBEAN CRUSH	4	47	-91.5%	4	0.0%
SOYBEAN MEAL	106,086	184,926	-42.6%	140,677	-24.6%
SOYBEAN OIL	61,588	72,730	-15.3%	91,597	-32.8%
SOYBN NEARBY+2 CAL SPRD	5,500	10	54,900.0%	5,500	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	100	-100.0%	450	-100.0%
WHEAT	17,089	0	-	15,955	7.1%
WHEAT-CORN IC SO	0	300	-100.0%	1,890	-100.0%
WHEAT NEARBY+2 CAL SPRD	450	1,215	-63.0%	885	-49.2%
Ag Futures					
FERTILIZER PRODUCS	2,005	1,510	32.8%	1,700	17.9%
TOTAL FUTURES GROUP					
Interest Rate Futures	17,189,211	13,632,971	26.1%	18,049,793	-4.8%
Equity Index Futures	120,862	115,963	4.2%	113,170	6.8%
Energy Futures	966	1,922	-49.7%	1,095	-11.8%
Ag Products Futures	3,939,327	4,502,049	-12.5%	4,478,554	-12.0%
Ag Futures	2,005	1,510	32.8%	1,700	17.9%
TOTAL FUTURES	21,252,371	18,254,415	16.4%	22,644,312	-6.1%



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TOTAL OPTIONS GROUP					
Interest Rate Options	7,981,393	5,543,556	44.0%	6,831,140	16.8%
Equity Index Options	2,355	6,915	-65.9%	3,762	-37.4%
Ag Products Options	2,977,679	3,183,520	-6.5%	3,397,838	-12.4%
TOTAL OPTIONS	10,961,427	8,733,991	25.5%	10,232,740	7.1%
TOTAL COMBINED					
Interest Rate	25,170,604	19,176,527	31.3%	24,880,933	1.2%
Equity Index	123,217	122,878	0.3%	116,932	5.4%
Energy	966	1,922	-49.7%	1,095	-11.8%
Ag Products	6,917,006	7,685,569	-10.0%	7,876,392	-12.2%
Ags	2,005	1,510	32.8%	1,700	17.9%
GRAND TOTAL	32,213,798	26,988,406	19.4%	32,877,052	-2.0%