

## CBOT Exchange Open Interest Report - Monthly

	Open Interest JAN 2020	Open Interest JAN 2019	% CHG	Open Interest DEC 2019	% CHG
<b>Interest Rate Futures</b>					
10-YR NOTE	4,021,712	4,099,002	-1.9%	3,623,839	11.0%
10-YR SWAP RATE	182,023	106,355	71.1%	158,936	14.5%
15-YR SWAP RATE	10,850	9,850	10.2%	10,850	0.0%
20-YR SWAP RATE	90	136	-33.8%	90	0.0%
2-YR NOTE	3,882,175	2,985,888	30.0%	3,580,213	8.4%
2-YR SWAP RATE	40,721	17,423	133.7%	38,545	5.6%
30-YR BOND	1,137,118	963,531	18.0%	1,003,984	13.3%
30-YR SWAP RATE	3,071	1,358	126.1%	2,864	7.2%
3-YR SWAP RATE	12,121	10,453	16.0%	11,957	1.4%
4-YR SWAP RATE	7,074	6,253	13.1%	6,907	2.4%
5-YR NOTE	4,565,744	4,596,284	-0.7%	4,278,343	6.7%
5-YR SWAP RATE	72,164	87,192	-17.2%	64,146	12.5%
7-YR SWAP RATE	18,815	10,858	73.3%	18,803	0.1%
FED FUND	2,079,538	2,078,024	0.1%	1,911,620	8.8%
Ultra 10-Year Note	927,358	686,868	35.0%	923,537	0.4%
ULTRA T-BOND	1,203,771	1,171,245	2.8%	1,247,024	-3.5%
<b>Interest Rate Options</b>					
10-YR NOTE	4,291,998	3,074,673	39.6%	3,116,891	37.7%
2-YR NOTE	220,572	143,668	53.5%	254,609	-13.4%
30-YR BOND	1,172,763	948,400	23.7%	835,054	40.4%
5-YR NOTE	1,792,083	1,775,387	0.9%	1,487,376	20.5%
FED FUND	8,051	1,924	318.5%	6,650	21.1%
Ultra 10-Year Note	12,012	60	19,920.0%	7,517	59.8%
ULTRA T-BOND	26,887	54,252	-50.4%	29,241	-8.1%
<b>Equity Index Futures</b>					
DJ US REAL ESTATE	39,535	29,974	31.9%	38,696	2.2%
E-mini (\$5) Dow	101,436	82,127	23.5%	107,260	-5.4%
MICRO MINI \$5 DOW	6,216	0	-	4,280	45.2%
S&P 500	0	500	-100.0%	0	-
<b>Equity Index Options</b>					
E-mini (\$5) Dow	1,837	7,977	-77.0%	1,110	65.5%
<b>Energy Futures</b>					
ETHANOL	630	2,310	-72.7%	708	-11.0%

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<b>Ag Products Futures</b>					
CHI WHEAT	515,958	470,284	9.7%	411,204	25.5%
CORN	1,546,203	1,703,938	-9.3%	1,473,252	5.0%
DJ_UBS ROLL SELECT INDEX FU	1,334	1,867	-28.5%	1,334	0.0%
DOW-UBS COMMOD INDEX	18,796	28,485	-34.0%	15,326	22.6%
FERTILIZER PRODUCTS	1,115	3,290	-66.1%	1,000	11.5%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	304,358	298,190	2.1%	265,274	14.7%
MINI CORN	9,344	9,478	-1.4%	8,850	5.6%
MINI SOYBEAN	10,348	13,042	-20.7%	8,299	24.7%
MINI WHEAT	2,150	2,231	-3.6%	1,508	42.6%
OATS	5,422	5,813	-6.7%	4,720	14.9%
ROUGH RICE	12,833	7,187	78.6%	10,767	19.2%
SOYBEAN	838,696	701,446	19.6%	713,572	17.5%
SOYBEAN MEAL	496,364	464,893	6.8%	429,168	15.7%
SOYBEAN OIL	534,126	507,255	5.3%	500,970	6.6%
WHEAT	22,943	19,415	18.2%	18,739	22.4%
<b>Ag Products Options</b>					
CHI WHEAT	384,475	385,793	-0.3%	321,108	19.7%
CORN	999,041	1,112,761	-10.2%	883,813	13.0%
CORN NEARBY+2 CAL SPRD	6,200	9,490	-34.7%	1,900	226.3%
DEC-DEC CORN CAL SPRD	0	520	-100.0%	0	-
DEC-JULY CORN CAL SPRD	0	1,700	-100.0%	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	12,512	0	-	12,074	3.6%
JULY-DEC CORN CAL SPRD	25,151	1,645	1,428.9%	21,506	16.9%
JULY-DEC SOYMEAL CAL SPRD	0	1,200	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	1,550	800	93.8%	750	106.7%
JULY-JULY WHEAT CAL SPRD	50	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	9,256	5,331	73.6%	8,341	11.0%
KC WHEAT	88,922	90,174	-1.4%	63,895	39.2%
MAR-DEC CORN CAL SPRD	584	0	-	384	52.1%
MAR-JULY CORN CAL SPRD	3,100	0	-	4,000	-22.5%
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	100	-100.0%	0	-
OATS	866	1,380	-37.2%	37	2,240.5%
ROUGH RICE	3,361	2,747	22.4%	537	525.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	587,899	557,381	5.5%	440,572	33.4%
SOYBEAN CRUSH	830	20	4,050.0%	245	238.8%
SOYBEAN MEAL	105,775	131,859	-19.8%	88,365	19.7%
SOYBEAN OIL	141,736	83,940	68.9%	94,942	49.3%
SOYBN NEARBY+2 CAL SPRD	35	0	-	25	40.0%
SOYMEAL NEARBY+2 CAL SPRD	0	450	-100.0%	0	-
WHEAT	9,701	4,317	124.7%	9,851	-1.5%
WHEAT-CORN ICSO	240	1,120	-78.6%	200	20.0%
WHEAT NEARBY+2 CAL SPRD	975	622	56.8%	375	160.0%



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<b>Ags Futures</b>					
FERTILIZER PRODUCTS	4,335	2,340	85.3%	3,260	33.0%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	18,164,345	16,830,720	7.9%	16,881,658	7.6%
Equity Index Futures	147,187	112,601	30.7%	150,236	-2.0%
Energy Futures	630	2,310	-72.7%	708	-11.0%
Ag Products Futures	4,319,990	4,236,814	2.0%	3,863,983	11.8%
Ags Futures	4,335	2,340	85.3%	3,260	33.0%
<b>TOTAL FUTURES</b>	<b>22,636,487</b>	<b>21,184,785</b>	<b>6.9%</b>	<b>20,899,845</b>	<b>8.3%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	7,524,366	5,998,364	25.4%	5,737,338	31.1%
Equity Index Options	1,837	7,977	-77.0%	1,110	65.5%
Ag Products Options	2,382,259	2,395,080	-0.5%	1,952,920	22.0%
<b>TOTAL OPTIONS</b>	<b>9,908,462</b>	<b>8,401,421</b>	<b>17.9%</b>	<b>7,691,368</b>	<b>28.8%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	25,688,711	22,829,084	12.5%	22,618,996	13.6%
Equity Index	149,024	120,578	23.6%	151,346	-1.5%
Energy	630	2,310	-72.7%	708	-11.0%
Ag Products	6,702,249	6,631,894	1.1%	5,816,903	15.2%
Ags	4,335	2,340	85.3%	3,260	33.0%
<b>GRAND TOTAL</b>	<b>32,544,949</b>	<b>29,586,206</b>	<b>10.0%</b>	<b>28,591,213</b>	<b>13.8%</b>