



CBOT Exchange Open Interest Report - Monthly

	Open Interest FEB 2020	Open Interest FEB 2019	% CHG	Open Interest JAN 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,963,268	3,996,442	-0.8%	4,021,712	-1.5%
10-YR SWAP RATE	192,880	109,536	76.1%	182,023	6.0%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
20-YR SWAP RATE	90	136	-33.8%	90	0.0%
2-YR NOTE	3,394,210	2,983,814	13.8%	3,882,175	-12.6%
2-YR SWAP RATE	47,551	18,446	157.8%	40,721	16.8%
30-YR BOND	1,232,397	977,956	26.0%	1,137,118	8.4%
30-YR SWAP RATE	3,534	1,590	122.3%	3,071	15.1%
3-YR SWAP RATE	14,424	11,289	27.8%	12,121	19.0%
4-YR SWAP RATE	6,709	5,560	20.7%	7,074	-5.2%
5-YR NOTE	4,593,189	4,317,240	6.4%	4,565,744	0.6%
5-YR SWAP RATE	84,856	86,917	-2.4%	72,164	17.6%
7-YR SWAP RATE	18,954	12,879	47.2%	18,815	0.7%
FED FUND	2,049,682	1,903,108	7.7%	2,079,538	-1.4%
Ultra 10-Year Note	907,528	665,639	36.3%	927,358	-2.1%
ULTRA T-BOND	1,183,532	1,146,729	3.2%	1,203,771	-1.7%
Interest Rate Options					
10-YR NOTE	4,427,073	2,856,739	55.0%	4,291,998	3.1%
2-YR NOTE	286,061	179,473	59.4%	220,572	29.7%
30-YR BOND	1,090,120	807,425	35.0%	1,172,763	-7.0%
5-YR NOTE	2,020,017	1,686,450	19.8%	1,792,083	12.7%
FED FUND	8,758	1,700	415.2%	8,051	8.8%
Ultra 10-Year Note	15,867	50	31,634.0%	12,012	32.1%
ULTRA T-BOND	9,909	14,486	-31.6%	26,887	-63.1%
Equity Index Futures					
DJ US REAL ESTATE	42,041	31,731	32.5%	39,535	6.3%
E-mini (\$5) Dow	94,630	88,157	7.3%	101,436	-6.7%
MICRO MINI \$5 DOW	15,784	0	-	6,216	153.9%
S&P 500	0	500	-100.0%	0	-
Equity Index Options					
E-mini (\$5) Dow	3,250	9,392	-65.4%	1,837	76.9%
Energy Futures					
ETHANOL	456	1,464	-68.9%	630	-27.6%



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Ag Products Futures					
CHI WHEAT	443,651	462,480	-4.1%	515,958	-14.0%
CORN	1,500,799	1,650,737	-9.1%	1,546,203	-2.9%
DJ_UBS ROLL SELECT INDEX FU	1,334	1,867	-28.5%	1,334	0.0%
DOW-UBS COMMOD INDEX	20,052	26,711	-24.9%	18,796	6.7%
FERTILIZER PRODUCTS	940	3,105	-69.7%	1,115	-15.7%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	255,342	291,757	-12.5%	304,358	-16.1%
MINI CORN	6,316	6,421	-1.6%	9,344	-32.4%
MINI SOYBEAN	7,940	11,205	-29.1%	10,348	-23.3%
MINI WHEAT	1,913	2,243	-14.7%	2,150	-11.0%
OATS	4,674	4,456	4.9%	5,422	-13.8%
ROUGH RICE	13,312	8,333	59.8%	12,833	3.7%
SOYBEAN	776,206	651,200	19.2%	838,696	-7.5%
SOYBEAN MEAL	454,434	438,390	3.7%	496,364	-8.4%
SOYBEAN OIL	465,422	488,381	-4.7%	534,126	-12.9%
WHEAT	28,426	22,830	24.5%	22,943	23.9%
Ag Products Options					
CHI WHEAT	327,110	353,256	-7.4%	384,475	-14.9%
CORN	750,057	1,010,569	-25.8%	999,041	-24.9%
CORN NEARBY+2 CAL SPRD	5,625	10,290	-45.3%	6,200	-9.3%
DEC-DEC CORN CAL SPRD	0	558	-100.0%	0	-
DEC-JULY CORN CAL SPRD	175	1,900	-90.8%	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	12,474	317	3,835.0%	12,512	-0.3%
JULY-DEC CORN CAL SPRD	26,771	4,750	463.6%	25,151	6.4%
JULY-DEC SOYMEAL CAL SPRD	0	1,200	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	2,095	1,500	39.7%	1,550	35.2%
JULY-JULY WHEAT CAL SPRD	50	0	-	50	0.0%
JULY-NOV SOYBEAN CAL SPRD	9,929	5,823	70.5%	9,256	7.3%
KC WHEAT	66,869	76,763	-12.9%	88,922	-24.8%
MAR-DEC CORN CAL SPRD	0	0	-	584	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	3,100	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	50	-100.0%	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	114	-100.0%	0	-
OATS	1,048	766	36.8%	866	21.0%
ROUGH RICE	3,101	2,704	14.7%	3,361	-7.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	506,904	469,486	8.0%	587,899	-13.8%
SOYBEAN CRUSH	810	0	-	830	-2.4%
SOYBEAN MEAL	94,747	107,352	-11.7%	105,775	-10.4%
SOYBEAN OIL	115,616	72,269	60.0%	141,736	-18.4%
SOYBN NEARBY+2 CAL SPRD	10	0	-	35	-71.4%
SOYMEAL NEARBY+2 CAL SPRD	0	450	-100.0%	0	-
WHEAT	10,660	4,660	128.8%	9,701	9.9%
WHEAT-CORN IC SO	220	0	-	240	-8.3%
WHEAT NEARBY+2 CAL SPRD	225	622	-63.8%	975	-76.9%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



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Ags Futures					
FERTILIZER PRODUCTS	3,620	2,245	61.2%	4,335	-16.5%
TOTAL FUTURES GROUP					
Interest Rate Futures	17,703,654	16,248,131	9.0%	18,164,345	-2.5%
Equity Index Futures	152,455	120,388	26.6%	147,187	3.6%
Energy Futures	456	1,464	-68.9%	630	-27.6%
Ag Products Futures	3,980,761	4,070,116	-2.2%	4,319,990	-7.9%
Ags Futures	3,620	2,245	61.2%	4,335	-16.5%
TOTAL FUTURES	21,840,946	20,442,344	6.8%	22,636,487	-3.5%
TOTAL OPTIONS GROUP					
Interest Rate Options	7,857,805	5,546,323	41.7%	7,524,366	4.4%
Equity Index Options	3,250	9,392	-65.4%	1,837	76.9%
Ag Products Options	1,934,496	2,125,399	-9.0%	2,382,259	-18.8%
TOTAL OPTIONS	9,795,551	7,681,114	27.5%	9,908,462	-1.1%
TOTAL COMBINED					
Interest Rate	25,561,459	21,794,454	17.3%	25,688,711	-0.5%
Equity Index	155,705	129,780	20.0%	149,024	4.5%
Energy	456	1,464	-68.9%	630	-27.6%
Ag Products	5,915,257	6,195,515	-4.5%	6,702,249	-11.7%
Ags	3,620	2,245	61.2%	4,335	-16.5%
GRAND TOTAL	31,636,497	28,123,458	12.5%	32,544,949	-2.8%