



CBOT Exchange Open Interest Report - Monthly

	Open Interest JUN 2020	Open Interest JUN 2019	% CHG	Open Interest MAY 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,441,124	3,763,034	-8.6%	3,399,671	1.2%
10-YR SWAP RATE	137,007	115,556	18.6%	155,457	-11.9%
15-YR SWAP RATE	10,850	10,850	0.0%	10,850	0.0%
20-YR SWAP RATE	90	90	0.0%	90	0.0%
2-YR NOTE	2,116,752	3,590,884	-41.1%	2,222,631	-4.8%
2-YR SWAP RATE	33,360	24,439	36.5%	43,373	-23.1%
30-YR BOND	1,013,863	918,107	10.4%	1,027,299	-1.3%
30-YR SWAP RATE	3,876	2,379	62.9%	3,804	1.9%
3-YR SWAP RATE	9,794	10,639	-7.9%	13,710	-28.6%
4-YR SWAP RATE	6,139	7,694	-20.2%	7,249	-15.3%
5-YR NOTE	3,555,414	4,475,582	-20.6%	3,508,431	1.3%
5-YR SWAP RATE	55,497	62,776	-11.6%	90,903	-38.9%
7-YR SWAP RATE	18,614	13,522	37.7%	19,555	-4.8%
FED FUND	1,793,109	2,243,956	-20.1%	1,799,572	-0.4%
Ultra 10-Year Note	970,366	759,781	27.7%	925,616	4.8%
ULTRA T-BOND	1,040,889	1,146,267	-9.2%	1,067,742	-2.5%
Interest Rate Options					
10-YR NOTE	2,220,660	4,168,470	-46.7%	1,550,881	43.2%
2-YR NOTE	143,626	459,437	-68.7%	103,704	38.5%
30-YR BOND	541,485	859,877	-37.0%	422,627	28.1%
5-YR NOTE	1,099,707	2,443,019	-55.0%	1,000,867	9.9%
FED FUND	251	1,002	-75.0%	756	-66.8%
Ultra 10-Year Note	0	5,661	-100.0%	0	-
ULTRA T-BOND	47	43,511	-99.9%	376	-87.5%
Equity Index Futures					
DJ US REAL ESTATE	36,371	28,007	29.9%	58,933	-38.3%
E-mini (\$5) Dow	74,776	85,322	-12.4%	76,355	-2.1%
MICRO MINI \$5 DOW	12,607	7,005	80.0%	25,854	-51.2%
S&P 500	0	500	-100.0%	0	-
Equity Index Options					
E-mini (\$5) Dow	1,802	2,355	-23.5%	2,962	-39.2%
Energy Futures					
ETHANOL	118	966	-87.8%	298	-60.4%



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Ag Products Futures					
CHI WHEAT	403,108	366,960	9.9%	393,860	2.3%
CORN	1,559,526	1,730,941	-9.9%	1,488,890	4.7%
DJ_UBS ROLL SELECT INDEX FU	1,633	1,807	-9.6%	1,306	25.0%
DOW-UBS COMMOD INDEX	22,194	22,713	-2.3%	20,601	7.7%
FERTILIZER PRODUCTS	245	3,990	-93.9%	470	-47.9%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	235,012	259,900	-9.6%	229,473	2.4%
MINI CORN	5,490	11,937	-54.0%	6,203	-11.5%
MINI SOYBEAN	7,284	9,990	-27.1%	8,340	-12.7%
MINI WHEAT	1,150	1,023	12.4%	2,772	-58.5%
OATS	4,292	4,776	-10.1%	5,467	-21.5%
ROUGH RICE	10,122	6,002	68.6%	12,179	-16.9%
SOYBEAN	811,476	642,446	26.3%	875,128	-7.3%
SOYBEAN MEAL	441,205	438,060	0.7%	456,690	-3.4%
SOYBEAN OIL	430,592	416,877	3.3%	479,630	-10.2%
WHEAT	26,487	23,501	12.7%	26,620	-0.5%



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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	2	0	-	0	-
CHI WHEAT	264,773	355,638	-25.5%	374,064	-29.2%
CORN	1,158,426	1,776,689	-34.8%	1,184,253	-2.2%
CORN NEARBY+2 CAL SPRD	17,595	20,224	-13.0%	9,410	87.0%
DEC-DEC CORN CAL SPRD	1,923	7,085	-72.9%	1,423	35.1%
DEC-JULY CORN CAL SPRD	1,226	11,458	-89.3%	226	442.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	15	0	-	12,820	-99.9%
JULY-DEC CORN CAL SPRD	0	2,305	-100.0%	25,426	-100.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	3,271	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	120	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	11,598	-100.0%
KC WHEAT	46,347	62,763	-26.2%	66,115	-29.9%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	3,000	-100.0%	0	-
NOV-MAR SOYBEAN CSO	985	20	4,825.0%	900	9.4%
NOV-NOV SOYBEAN CAL SPRD	0	864	-100.0%	0	-
OATS	1,125	640	75.8%	1,127	-0.2%
ROUGH RICE	2,922	1,560	87.3%	4,083	-28.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	577,114	544,648	6.0%	677,869	-14.9%
SOYBEAN CRUSH	343	4	8,475.0%	742	-53.8%
SOYBEAN MEAL	127,214	106,086	19.9%	157,480	-19.2%
SOYBEAN OIL	85,922	61,588	39.5%	130,542	-34.2%
SOYBN NEARBY+2 CAL SPRD	300	5,500	-94.5%	350	-14.3%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	4,739	17,089	-72.3%	3,400	39.4%
WHEAT-CORN IC SO	905	0	-	1,185	-23.6%
WHEAT NEARBY+2 CAL SPRD	2,050	450	355.6%	1,750	17.1%
Ags Futures					
FERTILIZER PRODUCS	3,315	2,005	65.3%	3,705	-10.5%
TOTAL FUTURES GROUP					
Interest Rate Futures	14,206,744	17,145,556	-17.1%	14,295,953	-0.6%
Equity Index Futures	123,754	120,834	2.4%	161,142	-23.2%
Energy Futures	118	966	-87.8%	298	-60.4%
Ag Products Futures	3,959,816	3,940,923	0.5%	4,007,629	-1.2%
Ags Futures	3,315	2,005	65.3%	3,705	-10.5%
TOTAL FUTURES	18,293,747	21,210,284	-13.8%	18,468,727	-0.9%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,005,776	7,980,977	-49.8%	3,079,211	30.1%
Equity Index Options	1,802	2,355	-23.5%	2,962	-39.2%
Ag Products Options	2,293,926	2,977,611	-23.0%	2,668,154	-14.0%
TOTAL OPTIONS	6,301,504	10,960,943	-42.5%	5,750,327	9.6%
TOTAL COMBINED					
Interest Rate	18,212,520	25,126,533	-27.5%	17,375,164	4.8%
Equity Index	125,556	123,189	1.9%	164,104	-23.5%
Energy	118	966	-87.8%	298	-60.4%
Ag Products	6,253,742	6,918,534	-9.6%	6,675,783	-6.3%
Ags	3,315	2,005	65.3%	3,705	-10.5%
GRAND TOTAL	24,595,251	32,171,227	-23.5%	24,219,054	1.6%