

CBOT Exchange Open Interest Report - Monthly

	Open Interest JUL 2020	Open Interest JUL 2019	% CHG	Open Interest JUN 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,429,128	3,930,158	-12.7%	3,441,124	-0.3%
10-YR SWAP RATE	138,269	126,327	9.5%	137,007	0.9%
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	2,200,776	3,895,366	-43.5%	2,116,752	4.0%
2-YR SWAP RATE	31,753	29,251	8.6%	33,360	-4.8%
30-YR BOND	1,070,392	939,122	14.0%	1,013,863	5.6%
30-YR SWAP RATE	3,876	2,479	56.4%	3,876	0.0%
3-YR NOTE	4,847	0	-	0	-
3-YR SWAP RATE	9,794	17,341	-43.5%	9,794	0.0%
4-YR SWAP RATE	6,738	8,178	-17.6%	6,139	9.8%
5-YR NOTE	3,481,631	4,601,370	-24.3%	3,555,414	-2.1%
5-YR SWAP RATE	63,200	64,332	-1.8%	55,497	13.9%
7-YR SWAP RATE	18,584	17,056	9.0%	18,614	-0.2%
FED FUND	1,728,146	2,305,013	-25.0%	1,793,109	-3.6%
Ultra 10-Year Note	994,965	783,083	27.1%	970,366	2.5%
ULTRA T-BOND	1,042,544	1,160,239	-10.1%	1,040,889	0.2%
Interest Rate Options					
10-YR NOTE	1,946,450	3,688,703	-47.2%	2,220,660	-12.3%
2-YR NOTE	113,510	295,149	-61.5%	143,626	-21.0%
30-YR BOND	595,375	812,965	-26.8%	541,485	10.0%
5-YR NOTE	861,963	1,951,944	-55.8%	1,099,707	-21.6%
FED FUND	150	18,149	-99.2%	251	-40.2%
Ultra 10-Year Note	0	6,171	-100.0%	0	-
ULTRA T-BOND	121	58,604	-99.8%	47	157.4%
Equity Index Futures					
DJ US REAL ESTATE	34,819	26,582	31.0%	36,371	-4.3%
E-mini (\$5) Dow	86,757	100,338	-13.5%	74,776	16.0%
MICRO MINI \$5 DOW	16,092	5,884	173.5%	12,607	27.6%
S&P 500	0	500	-100.0%	0	-
Equity Index Options					
E-mini (\$5) Dow	2,459	2,912	-15.6%	1,802	36.5%
Energy Futures					
ETHANOL	84	713	-88.2%	118	-28.8%



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Ag Products Futures					
CHI WHEAT	387,250	387,590	-0.1%	403,108	-3.9%
CORN	1,623,627	1,803,020	-9.9%	1,559,526	4.1%
DJ_UBS ROLL SELECT INDEX FU	1,633	1,807	-9.6%	1,633	0.0%
DOW-UBS COMMOD INDEX	22,221	26,072	-14.8%	22,194	0.1%
FERTILIZER PRODUCTS	395	2,620	-84.9%	245	61.2%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	266,722	290,273	-8.1%	235,012	13.5%
MINI CORN	7,049	11,935	-40.9%	5,490	28.4%
MINI SOYBEAN	10,316	9,005	14.6%	7,284	41.6%
MINI WHEAT	2,410	1,318	82.9%	1,150	109.6%
OATS	4,537	4,743	-4.3%	4,292	5.7%
ROUGH RICE	9,872	8,787	12.3%	10,122	-2.5%
SOYBEAN	823,901	618,139	33.3%	811,476	1.5%
SOYBEAN MEAL	431,113	434,179	-0.7%	441,205	-2.3%
SOYBEAN OIL	442,690	433,589	2.1%	430,592	2.8%
WHEAT	31,930	26,754	19.3%	26,487	20.5%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	2	-100.0%
CHI WHEAT	337,894	377,239	-10.4%	264,773	27.6%
CORN	1,194,720	1,731,791	-31.0%	1,158,426	3.1%
CORN NEARBY+2 CAL SPRD	21,951	23,780	-7.7%	17,595	24.8%
DEC-DEC CORN CAL SPRD	1,998	7,546	-73.5%	1,923	3.9%
DEC-JULY CORN CAL SPRD	1,756	14,460	-87.9%	1,226	43.2%
DEC-JULY WHEAT CAL SPRD	310	0	-	0	-
Intercommodity Spread	265	0	-	15	1,666.7%
JAN-MAR SOYBEAN CSO	10	0	-	0	-
JULY-DEC CORN CAL SPRD	0	2,958	-100.0%	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	500	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
KC WHEAT	72,530	68,631	5.7%	46,347	56.5%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	20	-100.0%	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	3,250	-100.0%	0	-
NOV-MAR SOYBEAN CSO	985	20	4,825.0%	985	0.0%
NOV-NOV SOYBEAN CAL SPRD	10	884	-98.9%	0	-
OATS	1,125	623	80.6%	1,125	0.0%
ROUGH RICE	2,791	2,616	6.7%	2,922	-4.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	639,669	526,479	21.5%	577,114	10.8%
SOYBEAN CRUSH	1,031	4	25,675.0%	343	200.6%
SOYBEAN MEAL	135,550	101,085	34.1%	127,214	6.6%
SOYBEAN OIL	99,373	65,993	50.6%	85,922	15.7%
SOYBN NEARBY+2 CAL SPRD	370	5,500	-93.3%	300	23.3%
SOYMEAL NEARBY+2 CAL SPRD	0	25	-100.0%	0	-
WHEAT	5,702	15,895	-64.1%	4,739	20.3%
WHEAT-CORN ICSO	1,965	100	1,865.0%	905	117.1%
WHEAT NEARBY+2 CAL SPRD	2,450	650	276.9%	2,050	19.5%
Ags Futures					
FERTILIZER PRODUCS	4,715	1,665	183.2%	3,315	42.2%
TOTAL FUTURES GROUP					
Interest Rate Futures	14,235,583	17,890,255	-20.4%	14,206,744	0.2%
Equity Index Futures	137,668	133,304	3.3%	123,754	11.2%
Energy Futures	84	713	-88.2%	118	-28.8%
Ag Products Futures	4,065,666	4,059,831	0.1%	3,959,816	2.7%
Ags Futures	4,715	1,665	183.2%	3,315	42.2%
TOTAL FUTURES	18,443,716	22,085,768	-16.5%	18,293,747	0.8%



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TOTAL OPTIONS GROUP					
Interest Rate Options	3,517,569	6,831,685	-48.5%	4,005,776	-12.2%
Equity Index Options	2,459	2,912	-15.6%	1,802	36.5%
Ag Products Options	2,522,955	2,949,549	-14.5%	2,293,926	10.0%
TOTAL OPTIONS	6,042,983	9,784,146	-38.2%	6,301,504	-4.1%
TOTAL COMBINED					
Interest Rate	17,753,152	24,721,940	-28.2%	18,212,520	-2.5%
Equity Index	140,127	136,216	2.9%	125,556	11.6%
Energy	84	713	-88.2%	118	-28.8%
Ag Products	6,588,621	7,009,380	-6.0%	6,253,742	5.4%
Ags	4,715	1,665	183.2%	3,315	42.2%
GRAND TOTAL	24,486,699	31,869,914	-23.2%	24,595,251	-0.4%