

CBOT Exchange Open Interest Report - Monthly

	Open Interest OCT 2020	Open Interest OCT 2019	% CHG	Open Interest SEP 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,098,527	3,863,684	-19.8%	3,240,331	-4.4%
10-YR SWAP RATE	208,466	167,152	24.7%	194,129	7.4%
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	1,995,857	3,988,121	-50.0%	2,026,406	-1.5%
2-YR SWAP RATE	30,626	29,876	2.5%	29,602	3.5%
30-YR BOND	1,223,492	1,009,010	21.3%	1,195,989	2.3%
30-YR SWAP RATE	3,876	2,964	30.8%	3,876	0.0%
3-YR NOTE	5,424	0	-	6,810	-20.4%
3-YR SWAP RATE	10,720	17,410	-38.4%	9,713	10.4%
4-YR SWAP RATE	6,008	6,737	-10.8%	6,117	-1.8%
5-YR NOTE	3,177,906	4,577,059	-30.6%	3,228,736	-1.6%
5-YR SWAP RATE	65,939	96,146	-31.4%	53,836	22.5%
7-YR SWAP RATE	20,026	18,832	6.3%	18,859	6.2%
FED FUND	1,294,393	2,270,580	-43.0%	1,505,506	-14.0%
Ultra 10-Year Note	935,854	832,934	12.4%	902,211	3.7%
ULTRA T-BOND	994,027	1,152,138	-13.7%	987,608	0.6%
Interest Rate Options					
10-YR NOTE	2,766,230	3,480,327	-20.5%	1,928,529	43.4%
2-YR NOTE	37,734	310,838	-87.9%	14,882	153.6%
30-YR BOND	711,935	979,976	-27.4%	568,687	25.2%
5-YR NOTE	532,400	2,179,584	-75.6%	512,201	3.9%
FED FUND	150	42,867	-99.7%	150	0.0%
Ultra 10-Year Note	0	8,583	-100.0%	0	-
ULTRA T-BOND	290	59,908	-99.5%	2	14,400.0%
Equity Index Futures					
DJ US REAL ESTATE	32,712	39,473	-17.1%	35,803	-8.6%
E-mini (\$5) Dow	94,769	111,333	-14.9%	75,138	26.1%
MICRO MINI \$5 DOW	15,517	9,857	57.4%	10,900	42.4%
S&P 500	0	8,750	-100.0%	0	-
Equity Index Options					
E-mini (\$5) Dow	1,393	2,732	-49.0%	1,313	6.1%
Energy Futures					
ETHANOL	48	609	-92.1%	91	-47.3%



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Ag Products Futures					
CHI WHEAT	455,563	406,544	12.1%	388,746	17.2%
CORN	1,694,701	1,586,082	6.8%	1,526,778	11.0%
DJ_UBS ROLL SELECT INDEX FU	2,178	1,360	60.1%	2,178	0.0%
DOW-UBS COMMOD INDEX	20,812	18,306	13.7%	20,427	1.9%
FERTILIZER PRODUCTS	190	1,975	-90.4%	195	-2.6%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	248,100	315,414	-21.3%	225,973	9.8%
MINI CORN	11,867	11,497	3.2%	8,197	44.8%
MINI SOYBEAN	12,394	7,114	74.2%	25,498	-51.4%
MINI WHEAT	3,951	1,844	114.3%	2,544	55.3%
OATS	5,861	6,630	-11.6%	5,307	10.4%
ROUGH RICE	9,092	8,738	4.1%	9,642	-5.7%
SOYBEAN	918,647	687,505	33.6%	994,321	-7.6%
SOYBEAN MEAL	441,987	435,660	1.5%	440,883	0.3%
SOYBEAN OIL	474,877	527,814	-10.0%	471,189	0.8%
WHEAT	30,861	16,993	81.6%	28,883	6.8%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	391,547	365,818	7.0%	320,815	22.0%
CORN	1,384,295	1,518,531	-8.8%	1,216,312	13.8%
CORN NEARBY+2 CAL SPRD	14,835	32,425	-54.2%	12,518	18.5%
DEC-DEC CORN CAL SPRD	2,839	10,284	-72.4%	2,768	2.6%
DEC-JULY CORN CAL SPRD	2,602	14,284	-81.8%	2,656	-2.0%
DEC-JULY WHEAT CAL SPRD	1,335	51	2,517.6%	1,335	0.0%
Intercommodity Spread	330	119	177.3%	330	0.0%
JAN-MAR SOYBEAN CSO	10	0	-	10	0.0%
JULY-DEC CORN CAL SPRD	6,272	11,237	-44.2%	2,020	210.5%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	29	0	-	29	0.0%
JULY-DEC WHEAT CAL SPRD	500	50	900.0%	500	0.0%
JULY-JULY WHEAT CAL SPRD	10	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	103	5,706	-98.2%	103	0.0%
KC WHEAT	87,082	86,589	0.6%	59,650	46.0%
MAR-DEC CORN CAL SPRD	0	9	-100.0%	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	330	0	-	165	100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	2,160	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	1,235	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	120	-100.0%
OATS	793	766	3.5%	1,233	-35.7%
ROUGH RICE	763	1,482	-48.5%	1,313	-41.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	647,801	378,762	71.0%	702,819	-7.8%
SOYBEAN CRUSH	1,222	175	598.3%	1,065	14.7%
SOYBEAN MEAL	229,462	104,445	119.7%	177,708	29.1%
SOYBEAN OIL	190,694	95,717	99.2%	147,024	29.7%
SOYBN NEARBY+2 CAL SPRD	4,430	0	-	4,845	-8.6%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	51	2,453	-97.9%	3,604	-98.6%
WHEAT-CORN ICSO	2,934	200	1,367.0%	2,334	25.7%
WHEAT NEARBY+2 CAL SPRD	2,070	400	417.5%	1,370	51.1%
Aggs Futures					
FERTILIZER PRODUCTS	5,144	3,930	30.9%	3,905	31.7%
TOTAL FUTURES GROUP					
Interest Rate Futures	13,082,081	18,043,583	-27.5%	13,420,669	-2.5%
Equity Index Futures	142,998	169,413	-15.6%	121,841	17.4%
Energy Futures	48	609	-92.1%	91	-47.3%
Ag Products Futures	4,331,081	4,033,476	7.4%	4,150,761	4.3%
Aggs Futures	5,144	3,930	30.9%	3,905	31.7%
TOTAL FUTURES	17,561,352	22,251,011	-21.1%	17,697,267	-0.8%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,048,739	7,062,083	-42.7%	3,024,451	33.9%
Equity Index Options	1,393	2,732	-49.0%	1,313	6.1%
Ag Products Options	2,972,339	2,629,503	13.0%	2,666,041	11.5%
TOTAL OPTIONS	7,022,471	9,694,318	-27.6%	5,691,805	23.4%
TOTAL COMBINED					
Interest Rate	17,130,820	25,105,666	-31.8%	16,445,120	4.2%
Equity Index	144,391	172,145	-16.1%	123,154	17.2%
Energy	48	609	-92.1%	91	-47.3%
Ag Products	7,303,420	6,662,979	9.6%	6,816,802	7.1%
Ags	5,144	3,930	30.9%	3,905	31.7%
GRAND TOTAL	24,583,823	31,945,329	-23.0%	23,389,072	5.1%