

CBOT Exchange Open Interest Report - Monthly

	Open Interest NOV 2020	Open Interest NOV 2019	% CHG	Open Interest OCT 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,268,600	3,789,209	-13.7%	3,098,527	5.5%
10-YR SWAP RATE	227,654	186,856	21.8%	208,466	9.2%
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	1,897,491	3,556,123	-46.6%	1,995,857	-4.9%
2-YR SWAP RATE	32,833	32,251	1.8%	30,626	7.2%
30-YR BOND	1,181,995	994,225	18.9%	1,223,492	-3.4%
30-YR SWAP RATE	3,876	2,865	35.3%	3,876	0.0%
3-YR NOTE	7,362	0	-	5,424	35.7%
3-YR SWAP RATE	10,658	18,046	-40.9%	10,720	-0.6%
4-YR SWAP RATE	5,981	6,756	-11.5%	6,008	-0.4%
5-YR NOTE	3,193,556	4,361,053	-26.8%	3,177,906	0.5%
5-YR SWAP RATE	76,287	109,670	-30.4%	65,939	15.7%
7-YR SWAP RATE	19,918	18,916	5.3%	20,026	-0.5%
FED FUND	1,092,812	2,241,909	-51.3%	1,294,393	-15.6%
Ultra 10-Year Note	963,339	892,643	7.9%	935,854	2.9%
ULTRA T-BOND	1,044,100	1,239,316	-15.8%	994,027	5.0%
Interest Rate Options					
10-YR NOTE	2,170,220	2,965,844	-26.8%	2,766,230	-21.5%
2-YR NOTE	15,081	234,255	-93.6%	37,734	-60.0%
30-YR BOND	627,952	886,787	-29.2%	711,935	-11.8%
5-YR NOTE	629,928	1,647,426	-61.8%	532,400	18.3%
FED FUND	151	12,156	-98.8%	150	0.7%
Ultra 10-Year Note	0	6,806	-100.0%	0	-
ULTRA T-BOND	135	25,263	-99.5%	290	-53.4%
Equity Index Futures					
DJ US REAL ESTATE	27,008	28,042	-3.7%	32,712	-17.4%
E-mini (\$5) Dow	93,747	106,628	-12.1%	94,769	-1.1%
MICRO MINI \$5 DOW	19,264	11,886	62.1%	15,517	24.1%
S&P 500	0	8,750	-100.0%	0	-
Equity Index Options					
E-mini (\$5) Dow	1,552	2,884	-46.2%	1,393	11.4%
Energy Futures					
ETHANOL	64	656	-90.2%	48	33.3%



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Ag Products Futures					
CHI WHEAT	402,739	359,244	12.1%	455,563	-11.6%
CORN	1,671,152	1,457,205	14.7%	1,694,701	-1.4%
DJ_UBS ROLL SELECT INDEX FU	2,178	1,360	60.1%	2,178	0.0%
DOW-UBS COMMOD INDEX	23,688	17,543	35.0%	20,812	13.8%
FERTILIZER PRODUCTS	175	1,705	-89.7%	190	-7.9%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	212,993	261,389	-18.5%	248,100	-14.2%
MINI CORN	6,439	6,482	-0.7%	11,867	-45.7%
MINI SOYBEAN	17,545	10,036	74.8%	12,394	41.6%
MINI WHEAT	3,711	1,156	221.0%	3,951	-6.1%
OATS	4,739	6,563	-27.8%	5,861	-19.1%
ROUGH RICE	8,932	9,265	-3.6%	9,092	-1.8%
SOYBEAN	951,817	827,360	15.0%	918,647	3.6%
SOYBEAN MEAL	416,548	424,936	-2.0%	441,987	-5.8%
SOYBEAN OIL	476,475	527,931	-9.7%	474,877	0.3%
WHEAT	29,891	17,176	74.0%	30,861	-3.1%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	249,522	238,792	4.5%	391,547	-36.3%
CORN	1,150,889	817,074	40.9%	1,384,295	-16.9%
CORN NEARBY+2 CAL SPRD	1,600	200	700.0%	14,835	-89.2%
DEC-DEC CORN CAL SPRD	0	0	-	2,839	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	2,602	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	1,335	-100.0%
Intercommodity Spread	265	5,324	-95.0%	330	-19.7%
JAN-MAR SOYBEAN CSO	10	0	-	10	0.0%
JULY-DEC CORN CAL SPRD	5,652	19,037	-70.3%	6,272	-9.9%
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	-	10	0.0%
JULY-NOV SOYBEAN CAL SPRD	153	5,744	-97.3%	103	48.5%
KC WHEAT	34,166	50,810	-32.8%	87,082	-60.8%
MAR-DEC CORN CAL SPRD	0	9	-100.0%	0	-
MAR-JULY CORN CAL SPRD	500	4,000	-87.5%	0	-
MAR-JULY SOYBEAN CAL SPRD	20	0	-	0	-
MAR-JULY WHEAT CAL SPRD	330	0	-	330	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	51	39	30.8%	793	-93.6%
ROUGH RICE	755	3,144	-76.0%	763	-1.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	892,351	458,853	94.5%	647,801	37.8%
SOYBEAN CRUSH	1,367	217	530.0%	1,222	11.9%
SOYBEAN MEAL	168,167	83,010	102.6%	229,462	-26.7%
SOYBEAN OIL	210,239	72,876	188.5%	190,694	10.2%
SOYBN NEARBY+2 CAL SPRD	5,990	25	23,860.0%	4,430	35.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	62	5,691	-98.9%	51	21.6%
WHEAT-CORN IC SO	71	200	-64.5%	2,934	-97.6%
WHEAT NEARBY+2 CAL SPRD	50	0	-	2,070	-97.6%
Ags Futures					
FERTILIZER PRODUCTS	5,474	4,245	29.0%	5,144	6.4%
TOTAL FUTURES GROUP					
Interest Rate Futures	13,037,402	17,460,778	-25.3%	13,082,081	-0.3%
Equity Index Futures	140,019	155,306	-9.8%	142,998	-2.1%
Energy Futures	64	656	-90.2%	48	33.3%
Ag Products Futures	4,229,022	3,929,351	7.6%	4,331,081	-2.4%
Ags Futures	5,474	4,245	29.0%	5,144	6.4%
TOTAL FUTURES	17,411,981	21,550,336	-19.2%	17,561,352	-0.9%



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TOTAL OPTIONS GROUP					
Interest Rate Options	3,443,467	5,778,537	-40.4%	4,048,739	-14.9%
Equity Index Options	1,552	2,884	-46.2%	1,393	11.4%
Ag Products Options	2,722,749	1,765,095	54.3%	2,972,339	-8.4%
TOTAL OPTIONS	6,167,768	7,546,516	-18.3%	7,022,471	-12.2%
TOTAL COMBINED					
Interest Rate	16,480,869	23,239,315	-29.1%	17,130,820	-3.8%
Equity Index	141,571	158,190	-10.5%	144,391	-2.0%
Energy	64	656	-90.2%	48	33.3%
Ag Products	6,951,771	5,694,446	22.1%	7,303,420	-4.8%
Ags	5,474	4,245	29.0%	5,144	6.4%
GRAND TOTAL	23,579,749	29,096,852	-19.0%	24,583,823	-4.1%