

CBOT Exchange Open Interest Report - Monthly

	Open Interest JAN 2021	Open Interest JAN 2020	% CHG	Open Interest DEC 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,560,795	4,021,712	-11.5%	3,229,739	10.3%
10-YR SWAP RATE	211,582	182,023	16.2%	186,837	13.2%
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	2,230,710	3,882,175	-42.5%	1,921,520	16.1%
2-YR SWAP RATE	36,408	40,721	-10.6%	34,989	4.1%
30-YR BOND	1,185,136	1,137,118	4.2%	1,161,812	2.0%
30-YR SWAP RATE	3,847	3,071	25.3%	3,847	0.0%
3-YR NOTE	10,746	0	-	11,809	-9.0%
3-YR SWAP RATE	19,983	12,121	64.9%	13,929	43.5%
4-YR SWAP RATE	6,643	7,074	-6.1%	6,498	2.2%
5-YR NOTE	3,551,043	4,565,744	-22.2%	3,291,189	7.9%
5-YR SWAP RATE	80,879	72,164	12.1%	57,522	40.6%
7-YR SWAP RATE	20,392	18,815	8.4%	20,227	0.8%
FED FUND	1,200,705	2,079,538	-42.3%	1,119,168	7.3%
Ultra 10-Year Note	1,141,418	927,358	23.1%	1,004,029	13.7%
ULTRA T-BOND	1,092,645	1,203,771	-9.2%	1,044,130	4.6%
Interest Rate Options					
10-YR NOTE	3,109,135	4,291,998	-27.6%	2,157,105	44.1%
2-YR NOTE	10,224	220,572	-95.4%	5,965	71.4%
30-YR BOND	585,579	1,172,763	-50.1%	547,051	7.0%
5-YR NOTE	661,831	1,792,083	-63.1%	457,281	44.7%
FED FUND	50	8,051	-99.4%	152	-67.1%
Ultra 10-Year Note	0	12,012	-100.0%	0	-
ULTRA T-BOND	75	26,887	-99.7%	462	-83.8%
Equity Index Futures					
DJ US REAL ESTATE	25,982	39,535	-34.3%	29,253	-11.2%
E-mini (\$5) Dow	96,713	101,436	-4.7%	85,062	13.7%
MICRO MINI \$5 DOW	20,150	6,216	224.2%	10,652	89.2%
S&P 500	0	0	-	0	-
Equity Index Options					
E-mini (\$5) Dow	1,120	1,837	-39.0%	846	32.4%
Energy Futures					
ETHANOL	99	630	-84.3%	126	-21.4%



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Ag Products Futures					
CHI WHEAT	452,911	515,958	-12.2%	402,613	12.5%
CORN	1,959,084	1,546,203	26.7%	1,750,518	11.9%
DJ_UBS ROLL SELECT INDEX FU	2,396	1,334	79.6%	2,287	4.8%
DOW-UBS COMMOD INDEX	38,961	18,796	107.3%	24,906	56.4%
FERTILIZER PRODUCTS	145	1,115	-87.0%	145	0.0%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	224,473	304,358	-26.2%	217,162	3.4%
MINI CORN	12,201	9,344	30.6%	9,152	33.3%
MINI SOYBEAN	19,882	10,348	92.1%	13,682	45.3%
MINI WHEAT	5,533	2,150	157.3%	4,654	18.9%
OATS	4,674	5,422	-13.8%	4,882	-4.3%
ROUGH RICE	10,182	12,833	-20.7%	9,334	9.1%
SOYBEAN	926,141	838,696	10.4%	889,698	4.1%
SOYBEAN MEAL	403,296	496,364	-18.7%	415,506	-2.9%
SOYBEAN OIL	477,188	534,126	-10.7%	469,214	1.7%
WHEAT	27,043	22,943	17.9%	28,080	-3.7%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	344,275	384,475	-10.5%	270,496	27.3%
CORN	1,756,115	999,041	75.8%	1,363,439	28.8%
CORN NEARBY+2 CAL SPRD	8,526	6,200	37.5%	1,865	357.2%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	51	12,512	-99.6%	265	-80.8%
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JULY-DEC CORN CAL SPRD	8,042	25,151	-68.0%	5,732	40.3%
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	1,550	-67.7%	500	0.0%
JULY-JULY WHEAT CAL SPRD	30	50	-40.0%	30	0.0%
JULY-NOV SOYBEAN CAL SPRD	753	9,256	-91.9%	853	-11.7%
KC WHEAT	59,007	88,922	-33.6%	43,768	34.8%
MAR-DEC CORN CAL SPRD	10	584	-98.3%	10	0.0%
MAR-JULY CORN CAL SPRD	500	3,100	-83.9%	500	0.0%
MAR-JULY SOYBEAN CAL SPRD	20	0	-	20	0.0%
MAR-JULY WHEAT CAL SPRD	430	0	-	430	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	276	866	-68.1%	119	131.9%
ROUGH RICE	335	3,361	-90.0%	792	-57.7%
SOYBEAN	1,062,254	587,899	80.7%	831,106	27.8%
SOYBEAN CRUSH	1,562	830	88.2%	1,402	11.4%
SOYBEAN MEAL	224,177	105,775	111.9%	173,559	29.2%
SOYBEAN OIL	251,107	141,736	77.2%	258,451	-2.8%
SOYBN NEARBY+2 CAL SPRD	3,220	35	9,100.0%	20	16,000.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	421	9,701	-95.7%	10	4,110.0%
WHEAT-CORN IC SO	65	240	-72.9%	78	-16.7%
WHEAT NEARBY+2 CAL SPRD	1,184	975	21.4%	50	2,268.0%
Ags Futures					
FERTILIZER PRODUCTS	4,645	4,335	7.2%	3,944	17.8%
TOTAL FUTURES GROUP					
Interest Rate Futures	14,363,872	18,164,345	-20.9%	13,118,185	9.5%
Equity Index Futures	142,845	147,187	-2.9%	124,967	14.3%
Energy Futures	99	630	-84.3%	126	-21.4%
Ag Products Futures	4,564,110	4,319,990	5.7%	4,241,833	7.6%
Ags Futures	4,645	4,335	7.2%	3,944	17.8%
TOTAL FUTURES	19,075,571	22,636,487	-15.7%	17,489,055	9.1%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,366,894	7,524,366	-42.0%	3,168,016	37.8%
Equity Index Options	1,120	1,837	-39.0%	846	32.4%
Ag Products Options	3,722,889	2,382,259	56.3%	2,953,524	26.0%
TOTAL OPTIONS	8,090,903	9,908,462	-18.3%	6,122,386	32.2%
TOTAL COMBINED					
Interest Rate	18,730,766	25,688,711	-27.1%	16,286,201	15.0%
Equity Index	143,965	149,024	-3.4%	125,813	14.4%
Energy	99	630	-84.3%	126	-21.4%
Ag Products	8,286,999	6,702,249	23.6%	7,195,357	15.2%
Ags	4,645	4,335	7.2%	3,944	17.8%
GRAND TOTAL	27,166,474	32,544,949	-16.5%	23,611,441	15.1%