

CBOT Exchange Open Interest Report - Monthly

	Open Interest JUN 2021	Open Interest JUN 2020	% CHG	Open Interest MAY 2021	% CHG
Interest Rate Futures					
10-YR NOTE	4,288,334	3,441,124	24.6%	4,347,753	-1.4%
10-YR SWAP RATE	180,570	137,007	31.8%	249,385	-27.6%
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	2,079,475	2,116,752	-1.8%	2,285,934	-9.0%
2-YR SWAP RATE	51,422	33,360	54.1%	48,428	6.2%
30-YR BOND	1,171,925	1,013,863	15.6%	1,200,569	-2.4%
30-YR SWAP RATE	4,413	3,876	13.9%	3,413	29.3%
3-YR NOTE	15,496	0	-	12,592	23.1%
3-YR SWAP RATE	31,782	9,794	224.5%	28,910	9.9%
4-YR SWAP RATE	10,279	6,139	67.4%	10,491	-2.0%
5-YR NOTE	3,524,371	3,555,414	-0.9%	3,528,794	-0.1%
5-YR SWAP RATE	69,508	55,497	25.2%	83,357	-16.6%
7-YR SWAP RATE	21,672	18,614	16.4%	21,243	2.0%
FED FUND	1,091,337	1,793,109	-39.1%	1,181,807	-7.7%
Ultra 10-Year Note	1,551,633	970,366	59.9%	1,660,484	-6.6%
ULTRA T-BOND	1,188,091	1,040,889	14.1%	1,188,220	0.0%
Interest Rate Options					
10-YR NOTE	2,749,780	2,220,660	23.8%	2,648,435	3.8%
2-YR NOTE	22,053	143,626	-84.6%	1,461	1,409.4%
30-YR BOND	622,565	541,485	15.0%	456,127	36.5%
5-YR NOTE	1,000,323	1,099,707	-9.0%	889,154	12.5%
FED FUND	0	251	-100.0%	0	-
Ultra 10-Year Note	0	0	-	0	-
ULTRA T-BOND	396	47	742.6%	313	26.5%
Equity Index Futures					
DJ US REAL ESTATE	40,776	36,371	12.1%	31,931	27.7%
E-mini (\$5) Dow	108,278	74,776	44.8%	100,706	7.5%
MICRO MINI \$5 DOW	18,602	12,607	47.6%	25,340	-26.6%
S&P 500	0	0	-	0	-
Equity Index Options					
E-mini (\$5) Dow	616	1,802	-65.8%	1,613	-61.8%
Energy Futures					
ETHANOL	2	118	-98.3%	32	-93.8%

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Ag Products Futures					
CHI WHEAT	347,573	403,108	-13.8%	397,122	-12.5%
CORN	1,495,750	1,559,526	-4.1%	1,730,784	-13.6%
DJ_UBS ROLL SELECT INDEX FU	5,448	1,633	233.6%	3,486	56.3%
DOW-UBS COMMOD INDEX	49,314	22,194	122.2%	45,721	7.9%
FERTILIZER PRODUCTS	0	245	-100.0%	0	-
Intercommodity Spread	0	0	-	0	-
KC WHEAT	183,730	235,012	-21.8%	221,451	-17.0%
MINI CORN	14,091	5,490	156.7%	15,722	-10.4%
MINI SOYBEAN	24,370	7,284	234.6%	26,122	-6.7%
MINI WHEAT	2,169	1,150	88.6%	5,314	-59.2%
OATS	3,398	4,292	-20.8%	4,131	-17.7%
ROUGH RICE	7,075	10,122	-30.1%	8,706	-18.7%
SOYBEAN	687,752	811,476	-15.2%	806,286	-14.7%
SOYBEAN MEAL	385,665	441,205	-12.6%	402,522	-4.2%
SOYBEAN OIL	485,535	430,592	12.8%	530,168	-8.4%
WHEAT	31,680	26,487	19.6%	29,264	8.3%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	2	-100.0%	0	-
CHI WHEAT	219,414	264,773	-17.1%	315,075	-30.4%
CORN	1,705,615	1,158,426	47.2%	2,066,248	-17.5%
CORN NEARBY+2 CAL SPRD	18,560	17,595	5.5%	16,095	15.3%
DEC-DEC CORN CAL SPRD	737	1,923	-61.7%	630	17.0%
DEC-JULY CORN CAL SPRD	100	1,226	-91.8%	100	0.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	0	15	-100.0%	55	-100.0%
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JULY-DEC CORN CAL SPRD	0	0	-	13,902	-100.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	29	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	550	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	30	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	1,533	-100.0%
KC WHEAT	36,866	46,347	-20.5%	60,371	-38.9%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	985	-100.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	573	1,125	-49.1%	341	68.0%
ROUGH RICE	1,798	2,922	-38.5%	1,880	-4.4%
SOYBEAN	775,316	577,114	34.3%	963,129	-19.5%
SOYBEAN CRUSH	300	343	-12.5%	637	-52.9%
SOYBEAN MEAL	155,556	127,214	22.3%	193,056	-19.4%
SOYBEAN OIL	221,630	85,922	157.9%	263,339	-15.8%
SOYBN NEARBY+2 CAL SPRD	260	300	-13.3%	200	30.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	1,478	4,739	-68.8%	704	109.9%
WHEAT-CORN ICSO	550	905	-39.2%	620	-11.3%
WHEAT NEARBY+2 CAL SPRD	311	2,050	-84.8%	0	-
Ags Futures					
FERTILIZER PRODUCTS	4,779	3,315	44.2%	4,219	13.3%
TOTAL FUTURES GROUP					
Interest Rate Futures	15,291,248	14,206,744	7.6%	15,862,320	-3.6%
Equity Index Futures	167,656	123,754	35.5%	157,977	6.1%
Energy Futures	2	118	-98.3%	32	-93.8%
Ag Products Futures	3,723,550	3,959,816	-6.0%	4,226,799	-11.9%
Ags Futures	4,779	3,315	44.2%	4,219	13.3%
TOTAL FUTURES	19,187,235	18,293,747	4.9%	20,251,347	-5.3%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,395,117	4,005,776	9.7%	3,995,490	10.0%
Equity Index Options	616	1,802	-65.8%	1,613	-61.8%
Ag Products Options	3,139,064	2,293,926	36.8%	3,898,524	-19.5%
TOTAL OPTIONS	7,534,797	6,301,504	19.6%	7,895,627	-4.6%
TOTAL COMBINED					
Interest Rate	19,686,365	18,212,520	8.1%	19,857,810	-0.9%
Equity Index	168,272	125,556	34.0%	159,590	5.4%
Energy	2	118	-98.3%	32	-93.8%
Ag Products	6,862,614	6,253,742	9.7%	8,125,323	-15.5%
Ags	4,779	3,315	44.2%	4,219	13.3%
GRAND TOTAL	26,722,032	24,595,251	8.6%	28,146,974	-5.1%