

**CBOT Exchange Open Interest Report - Monthly**

|                              | Open Interest<br>JUL 2021 | Open Interest<br>JUL 2020 | % CHG   | Open Interest<br>JUN 2021 | % CHG   |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>Interest Rate Futures</b> |                           |                           |         |                           |         |
| 10-YR NOTE                   | 4,075,330                 | 3,429,128                 | 18.8%   | 4,288,334                 | -5.0%   |
| 10-YR SWAP RATE              | 208,408                   | 138,269                   | 50.7%   | 180,570                   | 15.4%   |
| 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                    | 1,989,444                 | 2,200,776                 | -9.6%   | 2,079,475                 | -4.3%   |
| 2-YR SWAP RATE               | 54,414                    | 31,753                    | 71.4%   | 51,422                    | 5.8%    |
| 30-YR BOND                   | 1,198,413                 | 1,070,392                 | 12.0%   | 1,171,925                 | 2.3%    |
| 30-YR SWAP RATE              | 7,913                     | 3,876                     | 104.2%  | 4,413                     | 79.3%   |
| 3-YR NOTE                    | 11,398                    | 4,847                     | 135.2%  | 15,496                    | -26.4%  |
| 3-YR SWAP RATE               | 38,391                    | 9,794                     | 292.0%  | 31,782                    | 20.8%   |
| 4-YR SWAP RATE               | 10,019                    | 6,738                     | 48.7%   | 10,279                    | -2.5%   |
| 5-YR NOTE                    | 3,472,260                 | 3,481,631                 | -0.3%   | 3,524,371                 | -1.5%   |
| 5-YR SWAP RATE               | 102,142                   | 63,200                    | 61.6%   | 69,508                    | 46.9%   |
| 7-YR SWAP RATE               | 22,249                    | 18,584                    | 19.7%   | 21,672                    | 2.7%    |
| FED FUND                     | 1,106,699                 | 1,728,146                 | -36.0%  | 1,091,337                 | 1.4%    |
| Ultra 10-Year Note           | 1,462,845                 | 994,965                   | 47.0%   | 1,551,633                 | -5.7%   |
| ULTRA T-BOND                 | 1,266,026                 | 1,042,544                 | 21.4%   | 1,188,091                 | 6.6%    |
| <b>Interest Rate Options</b> |                           |                           |         |                           |         |
| 10-YR NOTE                   | 2,618,024                 | 1,946,450                 | 34.5%   | 2,749,780                 | -4.8%   |
| 2-YR NOTE                    | 2,160                     | 113,510                   | -98.1%  | 22,053                    | -90.2%  |
| 30-YR BOND                   | 574,477                   | 595,375                   | -3.5%   | 622,565                   | -7.7%   |
| 5-YR NOTE                    | 940,397                   | 861,963                   | 9.1%    | 1,000,323                 | -6.0%   |
| FED FUND                     | 0                         | 150                       | -100.0% | 0                         | -       |
| Ultra 10-Year Note           | 0                         | 0                         | -       | 0                         | -       |
| ULTRA T-BOND                 | 218                       | 121                       | 80.2%   | 396                       | -44.9%  |
| <b>Equity Index Futures</b>  |                           |                           |         |                           |         |
| DJ US REAL ESTATE            | 44,438                    | 34,819                    | 27.6%   | 40,776                    | 9.0%    |
| E-mini (\$5) Dow             | 106,211                   | 86,757                    | 22.4%   | 108,278                   | -1.9%   |
| MICRO MINI \$5 DOW           | 18,138                    | 16,092                    | 12.7%   | 18,602                    | -2.5%   |
| S&P 500                      | 0                         | 0                         | -       | 0                         | -       |
| <b>Equity Index Options</b>  |                           |                           |         |                           |         |
| E-mini (\$5) Dow             | 655                       | 2,459                     | -73.4%  | 616                       | 6.3%    |
| <b>Energy Futures</b>        |                           |                           |         |                           |         |
| ETHANOL                      | 0                         | 84                        | -100.0% | 2                         | -100.0% |



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| <b>Ag Products Futures</b>  |                           |                           |         |                           |        |
| CHI WHEAT                   | 359,960                   | 387,250                   | -7.0%   | 347,573                   | 3.6%   |
| CORN                        | 1,475,658                 | 1,623,627                 | -9.1%   | 1,495,750                 | -1.3%  |
| DJ_UBS ROLL SELECT INDEX FU | 5,775                     | 1,633                     | 253.6%  | 5,448                     | 6.0%   |
| DOW-UBS COMMOD INDEX        | 37,474                    | 22,221                    | 68.6%   | 49,314                    | -24.0% |
| FERTILIZER PRODUCTS         | 0                         | 395                       | -100.0% | 0                         | -      |
| Intercommodity Spread       | 0                         | 0                         | -       | 0                         | -      |
| KC WHEAT                    | 218,299                   | 266,722                   | -18.2%  | 183,730                   | 18.8%  |
| MINI CORN                   | 15,070                    | 7,049                     | 113.8%  | 14,091                    | 6.9%   |
| MINI SOYBEAN                | 24,743                    | 10,316                    | 139.9%  | 24,370                    | 1.5%   |
| MINI WHEAT                  | 3,523                     | 2,410                     | 46.2%   | 2,169                     | 62.4%  |
| OATS                        | 4,577                     | 4,537                     | 0.9%    | 3,398                     | 34.7%  |
| ROUGH RICE                  | 7,801                     | 9,872                     | -21.0%  | 7,075                     | 10.3%  |
| SOYBEAN                     | 659,450                   | 823,901                   | -20.0%  | 687,752                   | -4.1%  |
| SOYBEAN MEAL                | 354,589                   | 431,113                   | -17.8%  | 385,665                   | -8.1%  |
| SOYBEAN OIL                 | 433,852                   | 442,690                   | -2.0%   | 485,535                   | -10.6% |
| WHEAT                       | 31,635                    | 31,930                    | -0.9%   | 31,680                    | -0.1%  |



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| <b>Ag Products Options</b> |                           |                           |             |                           |              |
| AUG-NOV SOYBEAN CAL SPRD   | 0                         | 0                         | -           | 0                         | -            |
| CHI WHEAT                  | 244,883                   | 337,894                   | -27.5%      | 219,414                   | 11.6%        |
| CORN                       | 1,626,613                 | 1,194,720                 | 36.2%       | 1,705,615                 | -4.6%        |
| CORN NEARBY+2 CAL SPRD     | 29,114                    | 21,951                    | 32.6%       | 18,560                    | 56.9%        |
| DEC-DEC CORN CAL SPRD      | 737                       | 1,998                     | -63.1%      | 737                       | 0.0%         |
| DEC-JULY CORN CAL SPRD     | 2,400                     | 1,756                     | 36.7%       | 100                       | 2,300.0%     |
| DEC-JULY WHEAT CAL SPRD    | 0                         | 310                       | -100.0%     | 0                         | -            |
| Intercommodity Spread      | 0                         | 265                       | -100.0%     | 0                         | -            |
| JAN-MAR SOYBEAN CSO        | 0                         | 10                        | -100.0%     | 0                         | -            |
| JULY-DEC CORN CAL SPRD     | 0                         | 0                         | -           | 0                         | -            |
| JULY-DEC SOYMEAL CAL SPRD  | 0                         | 0                         | -           | 0                         | -            |
| JULY-DEC SOY OIL CAL SPRD  | 0                         | 0                         | -           | 0                         | -            |
| JULY-DEC WHEAT CAL SPRD    | 0                         | 500                       | -100.0%     | 0                         | -            |
| JULY-JULY WHEAT CAL SPRD   | 0                         | 0                         | -           | 0                         | -            |
| JULY-NOV SOYBEAN CAL SPRD  | 0                         | 0                         | -           | 0                         | -            |
| KC WHEAT                   | 50,216                    | 72,530                    | -30.8%      | 36,866                    | 36.2%        |
| 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                         | 10                        | -100.0%     | 0                         | -            |
| OATS                       | 728                       | 1,125                     | -35.3%      | 573                       | 27.1%        |
| ROUGH RICE                 | 1,777                     | 2,791                     | -36.3%      | 1,798                     | -1.2%        |
| SOYBEAN                    | 738,435                   | 639,669                   | 15.4%       | 775,316                   | -4.8%        |
| SOYBEAN CRUSH              | 360                       | 1,031                     | -65.1%      | 300                       | 20.0%        |
| SOYBEAN MEAL               | 144,825                   | 135,550                   | 6.8%        | 155,556                   | -6.9%        |
| SOYBEAN OIL                | 173,838                   | 99,373                    | 74.9%       | 221,630                   | -21.6%       |
| SOYBN NEARBY+2 CAL SPRD    | 5,660                     | 370                       | 1,429.7%    | 260                       | 2,076.9%     |
| SOYMEAL NEARBY+2 CAL SPRD  | 0                         | 0                         | -           | 0                         | -            |
| WHEAT                      | 2,132                     | 5,702                     | -62.6%      | 1,478                     | 44.2%        |
| WHEAT-CORN IC SO           | 550                       | 1,965                     | -72.0%      | 550                       | 0.0%         |
| WHEAT NEARBY+2 CAL SPRD    | 1,719                     | 2,450                     | -29.8%      | 311                       | 452.7%       |
| <b>Ags Futures</b>         |                           |                           |             |                           |              |
| FERTILIZER PRODUCTS        | 5,224                     | 4,715                     | 10.8%       | 4,779                     | 9.3%         |
| <b>TOTAL FUTURES GROUP</b> |                           |                           |             |                           |              |
| Interest Rate Futures      | 15,036,891                | 14,235,583                | 5.6%        | 15,291,248                | -1.7%        |
| Equity Index Futures       | 168,787                   | 137,668                   | 22.6%       | 167,656                   | 0.7%         |
| Energy Futures             | 0                         | 84                        | -100.0%     | 2                         | -100.0%      |
| Ag Products Futures        | 3,632,406                 | 4,065,666                 | -10.7%      | 3,723,550                 | -2.4%        |
| Ags Futures                | 5,224                     | 4,715                     | 10.8%       | 4,779                     | 9.3%         |
| <b>TOTAL FUTURES</b>       | <b>18,843,308</b>         | <b>18,443,716</b>         | <b>2.2%</b> | <b>19,187,235</b>         | <b>-1.8%</b> |



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| <b>TOTAL OPTIONS GROUP</b> |                           |                           |              |                           |              |
| Interest Rate Options      | 4,135,276                 | 3,517,569                 | 17.6%        | 4,395,117                 | -5.9%        |
| Equity Index Options       | 655                       | 2,459                     | -73.4%       | 616                       | 6.3%         |
| Ag Products Options        | 3,023,987                 | 2,522,955                 | 19.9%        | 3,139,064                 | -3.7%        |
| <b>TOTAL OPTIONS</b>       | <b>7,159,918</b>          | <b>6,042,983</b>          | <b>18.5%</b> | <b>7,534,797</b>          | <b>-5.0%</b> |
| <b>TOTAL COMBINED</b>      |                           |                           |              |                           |              |
| Interest Rate              | 19,172,167                | 17,753,152                | 8.0%         | 19,686,365                | -2.6%        |
| Equity Index               | 169,442                   | 140,127                   | 20.9%        | 168,272                   | 0.7%         |
| Energy                     | 0                         | 84                        | -100.0%      | 2                         | -100.0%      |
| Ag Products                | 6,656,393                 | 6,588,621                 | 1.0%         | 6,862,614                 | -3.0%        |
| Ags                        | 5,224                     | 4,715                     | 10.8%        | 4,779                     | 9.3%         |
| <b>GRAND TOTAL</b>         | <b>26,003,226</b>         | <b>24,486,699</b>         | <b>6.2%</b>  | <b>26,722,032</b>         | <b>-2.7%</b> |