

CBOT Exchange Open Interest Report - Monthly

	Open Interest AUG 2021	Open Interest AUG 2020	% CHG	Open Interest JUL 2021	% CHG
Interest Rate Futures					
10-YR NOTE	3,947,830	3,379,724	16.8%	4,075,330	-3.1%
10-YR SWAP RATE	221,839	157,872	40.5%	208,408	6.4%
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	1,951,866	2,054,935	-5.0%	1,989,444	-1.9%
2-YR SWAP RATE	57,246	29,634	93.2%	54,414	5.2%
30-YR BOND	1,225,346	1,149,447	6.6%	1,198,413	2.2%
30-YR SWAP RATE	8,923	3,876	130.2%	7,913	12.8%
3-YR NOTE	12,000	6,910	73.7%	11,398	5.3%
3-YR SWAP RATE	37,941	9,586	295.8%	38,391	-1.2%
4-YR SWAP RATE	10,819	6,284	72.2%	10,019	8.0%
5-YR NOTE	3,473,654	3,302,017	5.2%	3,472,260	0.0%
5-YR SWAP RATE	95,966	69,099	38.9%	102,142	-6.0%
7-YR SWAP RATE	21,864	18,709	16.9%	22,249	-1.7%
FED FUND	1,065,041	1,554,384	-31.5%	1,106,699	-3.8%
Ultra 10-Year Note	1,453,090	1,000,964	45.2%	1,462,845	-0.7%
ULTRA T-BOND	1,263,470	1,029,856	22.7%	1,266,026	-0.2%
Interest Rate Options					
10-YR NOTE	2,051,619	1,882,511	9.0%	2,618,024	-21.6%
2-YR NOTE	17,335	11,932	45.3%	2,160	702.5%
30-YR BOND	444,504	568,237	-21.8%	574,477	-22.6%
5-YR NOTE	449,224	508,300	-11.6%	940,397	-52.2%
FED FUND	0	150	-100.0%	0	-
Ultra 10-Year Note	0	4	-100.0%	0	-
ULTRA T-BOND	381	32	1,090.6%	218	74.8%
Equity Index Futures					
DJ US REAL ESTATE	42,197	31,459	34.1%	44,438	-5.0%
E-mini (\$5) Dow	109,275	83,113	31.5%	106,211	2.9%
MICRO MINI \$5 DOW	23,837	17,355	37.3%	18,138	31.4%
S&P 500	0	0	-	0	-
Equity Index Options					
E-mini (\$5) Dow	1,004	2,369	-57.6%	655	53.3%
Energy Futures					
ETHANOL	0	55	-100.0%	0	0.0%

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Ag Products Futures					
CHI WHEAT	374,928	351,952	6.5%	359,960	4.2%
CORN	1,374,654	1,364,454	0.7%	1,475,658	-6.8%
DJ_UBS ROLL SELECT INDEX FU	6,320	2,178	190.2%	5,775	9.4%
DOW-UBS COMMOD INDEX	41,554	21,172	96.3%	37,474	10.9%
FERTILIZER PRODUCTS	0	380	-100.0%	0	-
Intercommodity Spread	0	0	-	0	-
KC WHEAT	231,629	229,938	0.7%	218,299	6.1%
MINI CORN	14,551	5,807	150.6%	15,070	-3.4%
MINI SOYBEAN	24,529	16,011	53.2%	24,743	-0.9%
MINI WHEAT	3,110	1,876	65.8%	3,523	-11.7%
OATS	4,845	5,032	-3.7%	4,577	5.9%
ROUGH RICE	7,773	10,106	-23.1%	7,801	-0.4%
SOYBEAN	670,194	864,251	-22.5%	659,450	1.6%
SOYBEAN MEAL	349,675	447,219	-21.8%	354,589	-1.4%
SOYBEAN OIL	410,633	453,366	-9.4%	433,852	-5.4%
WHEAT	27,306	32,538	-16.1%	31,635	-13.7%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	218,776	296,546	-26.2%	244,883	-10.7%
CORN	1,430,505	1,054,746	35.6%	1,626,613	-12.1%
CORN NEARBY+2 CAL SPRD	11,299	12,883	-12.3%	29,114	-61.2%
DEC-DEC CORN CAL SPRD	887	2,348	-62.2%	737	20.4%
DEC-JULY CORN CAL SPRD	5,935	2,656	123.5%	2,400	147.3%
DEC-JULY WHEAT CAL SPRD	0	1,260	-100.0%	0	-
Intercommodity Spread	0	325	-100.0%	0	-
JAN-MAR SOYBEAN CSO	0	10	-100.0%	0	-
JULY-DEC CORN CAL SPRD	4,775	2,000	138.8%	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	55,892	49,653	12.6%	50,216	11.3%
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	75	-100.0%	0	-
NOV-JULY SOYBEAN CAL SPRD	0	105	-100.0%	0	-
NOV-MAR SOYBEAN CSO	100	1,285	-92.2%	0	-
NOV-NOV SOYBEAN CAL SPRD	0	25	-100.0%	0	-
OATS	664	1,110	-40.2%	728	-8.8%
ROUGH RICE	1,149	1,310	-12.3%	1,777	-35.3%
SOYBEAN	649,064	543,544	19.4%	738,435	-12.1%
SOYBEAN CRUSH	360	1,048	-65.6%	360	0.0%
SOYBEAN MEAL	125,152	151,664	-17.5%	144,825	-13.6%
SOYBEAN OIL	165,430	108,341	52.7%	173,838	-4.8%
SOYBN NEARBY+2 CAL SPRD	5,521	510	982.5%	5,660	-2.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	1,220	3,920	-68.9%	2,132	-42.8%
WHEAT-CORN ICSO	550	2,499	-78.0%	550	0.0%
WHEAT NEARBY+2 CAL SPRD	250	1,370	-81.8%	1,719	-85.5%
Ag Futures					
FERTILIZER PRODUCS	3,369	5,567	-39.5%	5,224	-35.5%
TOTAL FUTURES GROUP					
Interest Rate Futures	14,857,835	13,784,237	7.8%	15,036,891	-1.2%
Equity Index Futures	175,309	131,927	32.9%	168,787	3.9%
Energy Futures	0	55	-100.0%	0	0.0%
Ag Products Futures	3,541,701	3,806,280	-7.0%	3,632,406	-2.5%
Ags Futures	3,369	5,567	-39.5%	5,224	-35.5%
TOTAL FUTURES	18,578,214	17,728,066	4.8%	18,843,308	-1.4%



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TOTAL OPTIONS GROUP					
Interest Rate Options	2,963,063	2,971,166	-0.3%	4,135,276	-28.3%
Equity Index Options	1,004	2,369	-57.6%	655	53.3%
Ag Products Options	2,677,529	2,239,733	19.5%	3,023,987	-11.5%
TOTAL OPTIONS	5,641,596	5,213,268	8.2%	7,159,918	-21.2%
TOTAL COMBINED					
Interest Rate	17,820,898	16,755,403	6.4%	19,172,167	-7.0%
Equity Index	176,313	134,296	31.3%	169,442	4.1%
Energy	0	55	-100.0%	0	0.0%
Ag Products	6,219,230	6,046,013	2.9%	6,656,393	-6.6%
Ags	3,369	5,567	-39.5%	5,224	-35.5%
GRAND TOTAL	24,219,810	22,941,334	5.6%	26,003,226	-6.9%