

CBOT Exchange Open Interest Report - Monthly

	Open Interest SEP 2021	Open Interest SEP 2020	% CHG	Open Interest AUG 2021	% CHG
Interest Rate Futures					
10-YR NOTE	4,052,709	3,240,331	25.1%	3,947,830	2.7%
10-YR SWAP RATE	244,199	194,129	25.8%	221,839	10.1%
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	1,832,808	2,026,406	-9.6%	1,951,866	-6.1%
2-YR SWAP RATE	71,779	29,602	142.5%	57,246	25.4%
30-YR BOND	1,238,008	1,195,989	3.5%	1,225,346	1.0%
30-YR SWAP RATE	9,628	3,876	148.4%	8,923	7.9%
3-YR NOTE	23,675	6,810	247.7%	12,000	97.3%
3-YR SWAP RATE	44,822	9,713	361.5%	37,941	18.1%
4-YR SWAP RATE	11,659	6,117	90.6%	10,819	7.8%
5-YR NOTE	3,627,936	3,228,736	12.4%	3,473,654	4.4%
5-YR SWAP RATE	110,288	53,836	104.9%	95,966	14.9%
7-YR SWAP RATE	21,657	18,859	14.8%	21,864	-0.9%
FED FUND	1,191,095	1,505,506	-20.9%	1,065,041	11.8%
Ultra 10-Year Note	1,440,110	902,211	59.6%	1,453,090	-0.9%
ULTRA T-BOND	1,223,680	987,608	23.9%	1,263,470	-3.1%
Interest Rate Options					
10-YR NOTE	2,564,775	1,928,529	33.0%	2,051,619	25.0%
2-YR NOTE	8,843	14,882	-40.6%	17,335	-49.0%
30-YR BOND	613,189	568,687	7.8%	444,504	37.9%
5-YR NOTE	815,865	512,201	59.3%	449,224	81.6%
FED FUND	0	150	-100.0%	0	-
Ultra 10-Year Note	0	0	-	0	-
ULTRA T-BOND	552	2	27,500.0%	381	44.9%
Equity Index Futures					
DJ US REAL ESTATE	43,613	35,803	21.8%	42,197	3.4%
E-mini (\$5) Dow	97,908	75,138	30.3%	109,275	-10.4%
MICRO MINI \$5 DOW	16,915	10,900	55.2%	23,837	-29.0%
S&P 500	0	0	-	0	-
Equity Index Options					
E-mini (\$5) Dow	1,064	1,313	-19.0%	1,004	6.0%
Energy Futures					
ETHANOL	0	91	-100.0%	0	-



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Ag Products Futures					
CHI WHEAT	356,654	388,746	-8.3%	374,928	-4.9%
CORN	1,398,058	1,526,778	-8.4%	1,374,654	1.7%
DJ_UBS ROLL SELECT INDEX FU	6,538	2,178	200.2%	6,320	3.4%
DOW-UBS COMMOD INDEX	32,718	20,427	60.2%	41,554	-21.3%
FERTILIZER PRODUCTS	0	195	-100.0%	0	-
Intercommodity Spread	0	0	-	0	-
KC WHEAT	223,752	225,973	-1.0%	231,629	-3.4%
MINI CORN	14,882	8,197	81.6%	14,551	2.3%
MINI SOYBEAN	18,476	25,498	-27.5%	24,529	-24.7%
MINI WHEAT	3,700	2,544	45.4%	3,110	19.0%
OATS	4,702	5,307	-11.4%	4,845	-3.0%
ROUGH RICE	9,098	9,642	-5.6%	7,773	17.0%
SOYBEAN	695,451	994,321	-30.1%	670,194	3.8%
SOYBEAN MEAL	372,804	440,883	-15.4%	349,675	6.6%
SOYBEAN OIL	381,205	471,189	-19.1%	410,633	-7.2%
WHEAT	22,750	28,883	-21.2%	27,306	-16.7%



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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	245,102	320,815	-23.6%	218,776	12.0%
CORN	1,484,947	1,216,312	22.1%	1,430,505	3.8%
CORN NEARBY+2 CAL SPRD	16,308	12,518	30.3%	11,299	44.3%
DEC-DEC CORN CAL SPRD	877	2,768	-68.3%	887	-1.1%
DEC-JULY CORN CAL SPRD	7,585	2,656	185.6%	5,935	27.8%
DEC-JULY WHEAT CAL SPRD	0	1,335	-100.0%	0	-
Intercommodity Spread	0	330	-100.0%	0	-
JAN-MAR SOYBEAN CSO	0	10	-100.0%	0	-
JULY-DEC CORN CAL SPRD	8,225	2,020	307.2%	4,775	72.3%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	29	-100.0%	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	103	-100.0%	0	-
KC WHEAT	65,993	59,650	10.6%	55,892	18.1%
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	165	-100.0%	0	-
NOV-JULY SOYBEAN CAL SPRD	0	2,160	-100.0%	0	-
NOV-MAR SOYBEAN CSO	100	1,235	-91.9%	100	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	120	-100.0%	0	-
OATS	977	1,233	-20.8%	664	47.1%
ROUGH RICE	1,050	1,313	-20.0%	1,149	-8.6%
SOYBEAN	686,041	702,819	-2.4%	649,064	5.7%
SOYBEAN CRUSH	479	1,065	-55.0%	360	33.1%
SOYBEAN MEAL	131,167	177,708	-26.2%	125,152	4.8%
SOYBEAN OIL	165,059	147,024	12.3%	165,430	-0.2%
SOYBN NEARBY+2 CAL SPRD	6,071	4,845	25.3%	5,521	10.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	2,122	3,604	-41.1%	1,220	73.9%
WHEAT-CORN IC SO	550	2,334	-76.4%	550	0.0%
WHEAT NEARBY+2 CAL SPRD	642	1,370	-53.1%	250	156.8%
Ags Futures					
FERTILIZER PRODUCTS	5,699	3,905	45.9%	3,369	69.2%
TOTAL FUTURES GROUP					
Interest Rate Futures	15,154,993	13,420,669	12.9%	14,857,835	2.0%
Equity Index Futures	158,436	121,841	30.0%	175,309	-9.6%
Energy Futures	0	91	-100.0%	0	-
Ag Products Futures	3,540,788	4,150,761	-14.7%	3,541,701	0.0%
Ags Futures	5,699	3,905	45.9%	3,369	69.2%
TOTAL FUTURES	18,859,916	17,697,267	6.6%	18,578,214	1.5%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,003,224	3,024,451	32.4%	2,963,063	35.1%
Equity Index Options	1,064	1,313	-19.0%	1,004	6.0%
Ag Products Options	2,823,295	2,666,041	5.9%	2,677,529	5.4%
TOTAL OPTIONS	6,827,583	5,691,805	20.0%	5,641,596	21.0%
TOTAL COMBINED					
Interest Rate	19,158,217	16,445,120	16.5%	17,820,898	7.5%
Equity Index	159,500	123,154	29.5%	176,313	-9.5%
Energy	0	91	-100.0%	0	-
Ag Products	6,364,083	6,816,802	-6.6%	6,219,230	2.3%
Ags	5,699	3,905	45.9%	3,369	69.2%
GRAND TOTAL	25,687,499	23,389,072	9.8%	24,219,810	6.1%