



CBOT Exchange Open Interest Report - Monthly

	Open Interest NOV 2021	Open Interest NOV 2020	% CHG	Open Interest OCT 2021	% CHG
Interest Rate Futures					
10-YR NOTE	3,805,378	3,268,600	16.4%	3,951,792	-3.7%
10-YR SWAP RATE	276,014	227,654	21.2%	265,701	3.9%
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	1,789,476	1,897,491	-5.7%	2,068,210	-13.5%
2-YR SWAP RATE	122,501	32,833	273.1%	133,117	-8.0%
30-YR BOND	1,219,503	1,181,995	3.2%	1,158,275	5.3%
30-YR SWAP RATE	9,133	3,876	135.6%	9,133	0.0%
3-YR NOTE	24,853	7,362	237.6%	22,923	8.4%
3-YR SWAP RATE	66,692	10,658	525.7%	75,607	-11.8%
4-YR SWAP RATE	11,622	5,981	94.3%	11,661	-0.3%
5-YR NOTE	3,486,880	3,193,556	9.2%	3,617,241	-3.6%
5-YR SWAP RATE	169,899	76,287	122.7%	142,982	18.8%
7-YR SWAP RATE	21,598	19,918	8.4%	21,622	-0.1%
FED FUND	1,426,038	1,092,812	30.5%	1,286,734	10.8%
Ultra 10-Year Note	1,428,740	963,339	48.3%	1,557,859	-8.3%
ULTRA T-BOND	1,242,681	1,044,100	19.0%	1,215,523	2.2%
Interest Rate Options					
10-YR NOTE	2,377,980	2,170,220	9.6%	2,331,014	2.0%
2-YR NOTE	10,002	15,081	-33.7%	19,695	-49.2%
30-YR BOND	557,563	627,952	-11.2%	628,932	-11.3%
5-YR NOTE	915,912	629,928	45.4%	1,092,161	-16.1%
FED FUND	0	151	-100.0%	0	-
Ultra 10-Year Note	0	0	-	0	-
ULTRA T-BOND	448	135	231.9%	734	-39.0%
Equity Index Futures					
DJ US REAL ESTATE	39,791	27,008	47.3%	42,300	-5.9%
E-mini (\$5) Dow	101,603	93,747	8.4%	110,881	-8.4%
MICRO MINI \$5 DOW	34,151	19,264	77.3%	27,902	22.4%
S&P 500	0	0	-	0	-
Equity Index Options					
E-mini (\$5) Dow	2,947	1,552	89.9%	2,039	44.5%
Energy Futures					
ETHANOL	0	64	-100.0%	0	-



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Ag Products Futures					
CHI WHEAT	371,575	402,739	-7.7%	407,965	-8.9%
CORN	1,405,105	1,671,152	-15.9%	1,477,556	-4.9%
DJ_UBS ROLL SELECT INDEX FU	8,391	2,178	285.3%	7,628	10.0%
DOW-UBS COMMOD INDEX	39,298	23,688	65.9%	36,055	9.0%
FERTILIZER PRODUCTS	0	175	-100.0%	0	-
Intercommodity Spread	0	0	-	0	-
KC WHEAT	227,423	212,993	6.8%	234,264	-2.9%
MINI CORN	8,081	6,439	25.5%	17,330	-53.4%
MINI SOYBEAN	15,933	17,545	-9.2%	10,217	55.9%
MINI WHEAT	4,032	3,711	8.6%	4,564	-11.7%
OATS	4,853	4,739	2.4%	5,480	-11.4%
ROUGH RICE	8,664	8,932	-3.0%	7,893	9.8%
SOYBEAN	672,454	951,817	-29.4%	612,195	9.8%
SOYBEAN MEAL	395,673	416,548	-5.0%	443,861	-10.9%
SOYBEAN OIL	399,439	476,475	-16.2%	418,545	-4.6%
WHEAT	25,297	29,891	-15.4%	22,153	14.2%



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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	222,554	249,522	-10.8%	301,121	-26.1%
CORN	928,063	1,150,889	-19.4%	1,540,043	-39.7%
CORN NEARBY+2 CAL SPRD	19,680	1,600	1,130.0%	24,613	-20.0%
DEC-DEC CORN CAL SPRD	0	0	-	1,977	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	10,985	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	0	265	-100.0%	0	-
JAN-MAR SOYBEAN CSO	0	10	-100.0%	0	-
JULY-DEC CORN CAL SPRD	8,225	5,652	45.5%	8,225	0.0%
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	10	-100.0%	0	-
JULY-NOV SOYBEAN CAL SPRD	2,360	153	1,442.5%	650	263.1%
KC WHEAT	75,752	34,166	121.7%	70,045	8.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	3,490	500	598.0%	50	6,880.0%
MAR-JULY SOYBEAN CAL SPRD	0	20	-100.0%	0	-
MAR-JULY WHEAT CAL SPRD	700	330	112.1%	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	522	51	923.5%	1,480	-64.7%
ROUGH RICE	1,359	755	80.0%	1,131	20.2%
SOYBEAN	404,025	892,351	-54.7%	362,690	11.4%
SOYBEAN CRUSH	219	1,367	-84.0%	218	0.5%
SOYBEAN MEAL	112,026	168,167	-33.4%	146,709	-23.6%
SOYBEAN OIL	125,891	210,239	-40.1%	184,185	-31.6%
SOYBN NEARBY+2 CAL SPRD	260	5,990	-95.7%	260	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	101	62	62.9%	700	-85.6%
WHEAT-CORN IC SO	20	71	-71.8%	570	-96.5%
WHEAT NEARBY+2 CAL SPRD	125	50	150.0%	852	-85.3%
Ags Futures					
FERTILIZER PRODUCTS	4,685	5,474	-14.4%	6,015	-22.1%
TOTAL FUTURES GROUP					
Interest Rate Futures	15,111,948	13,037,402	15.9%	15,549,320	-2.8%
Equity Index Futures	175,545	140,019	25.4%	181,083	-3.1%
Energy Futures	0	64	-100.0%	0	-
Ag Products Futures	3,586,218	4,229,022	-15.2%	3,705,706	-3.2%
Ags Futures	4,685	5,474	-14.4%	6,015	-22.1%
TOTAL FUTURES	18,878,396	17,411,981	8.4%	19,442,124	-2.9%

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TOTAL OPTIONS GROUP					
Interest Rate Options	3,861,905	3,443,467	12.2%	4,072,536	-5.2%
Equity Index Options	2,947	1,552	89.9%	2,039	44.5%
Ag Products Options	1,905,372	2,722,749	-30.0%	2,656,504	-28.3%
TOTAL OPTIONS	5,770,224	6,167,768	-6.4%	6,731,079	-14.3%
TOTAL COMBINED					
Interest Rate	18,973,853	16,480,869	15.1%	19,621,856	-3.3%
Equity Index	178,492	141,571	26.1%	183,122	-2.5%
Energy	0	64	-100.0%	0	-
Ag Products	5,491,590	6,951,771	-21.0%	6,362,210	-13.7%
Ags	4,685	5,474	-14.4%	6,015	-22.1%
GRAND TOTAL	24,648,620	23,579,749	4.5%	26,173,203	-5.8%