

## CBOT Exchange Open Interest Report - Monthly

	Open Interest MAR 2020	Open Interest MAR 2019	% CHG	Open Interest FEB 2020	% CHG
<b>Interest Rate Futures</b>					
10-YR NOTE	3,258,687	3,869,832	-15.8%	3,959,868	-17.7%
10-YR SWAP RATE	137,610	86,783	58.6%	192,880	-28.7%
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	2,854,827	3,194,470	-10.6%	3,393,813	-15.9%
2-YR SWAP RATE	45,545	22,587	101.6%	47,551	-4.2%
30-YR BOND	1,001,257	972,788	2.9%	1,244,973	-19.6%
30-YR SWAP RATE	3,728	1,691	120.5%	3,534	5.5%
3-YR SWAP RATE	14,225	12,864	10.6%	14,424	-1.4%
4-YR SWAP RATE	6,945	5,720	21.4%	6,709	3.5%
5-YR NOTE	3,846,802	4,279,212	-10.1%	4,585,790	-16.1%
5-YR SWAP RATE	66,907	65,934	1.5%	84,856	-21.2%
7-YR SWAP RATE	19,175	10,388	84.6%	18,954	1.2%
FED FUND	1,692,857	1,912,226	-11.5%	2,048,540	-17.4%
Ultra 10-Year Note	755,530	730,263	3.5%	906,864	-16.7%
ULTRA T-BOND	1,051,390	1,171,406	-10.2%	1,184,262	-11.2%
<b>Interest Rate Options</b>					
10-YR NOTE	3,649,459	3,616,074	0.9%	4,416,242	-17.4%
2-YR NOTE	434,071	447,647	-3.0%	286,061	51.7%
30-YR BOND	850,801	1,089,476	-21.9%	1,090,238	-22.0%
5-YR NOTE	3,299,562	2,437,409	35.4%	2,020,392	63.3%
FED FUND	10,236	1,952	424.4%	8,758	16.9%
Ultra 10-Year Note	11,781	9,564	23.2%	15,867	-25.8%
ULTRA T-BOND	7,852	19,304	-59.3%	9,909	-20.8%
<b>Equity Index Futures</b>					
DJ US REAL ESTATE	46,287	23,646	95.7%	42,041	10.1%
E-mini (\$5) Dow	56,387	81,514	-30.8%	93,054	-39.4%
MICRO MINI \$5 DOW	18,801	0	-	15,731	19.5%
S&P 500	0	500	-100.0%	0	-
<b>Equity Index Options</b>					
E-mini (\$5) Dow	1,973	2,811	-29.8%	3,250	-39.3%
<b>Energy Futures</b>					
ETHANOL	536	1,327	-59.6%	456	17.5%

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<b>Ag Products Futures</b>					
CHI WHEAT	372,589	494,672	-24.7%	443,426	-16.0%
CORN	1,389,346	1,849,567	-24.9%	1,498,154	-7.3%
DJ_UBS ROLL SELECT INDEX FU	1,310	1,909	-31.4%	1,334	-1.8%
DOW-UBS COMMOD INDEX	16,134	24,564	-34.3%	20,052	-19.5%
FERTILIZER PRODUCTS	450	2,550	-82.4%	940	-52.1%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	226,797	335,941	-32.5%	255,326	-11.2%
MINI CORN	6,350	7,383	-14.0%	6,312	0.6%
MINI SOYBEAN	9,500	12,398	-23.4%	7,938	19.7%
MINI WHEAT	2,207	2,152	2.6%	1,911	15.5%
OATS	4,179	5,021	-16.8%	4,673	-10.6%
ROUGH RICE	11,591	8,034	44.3%	13,312	-12.9%
SOYBEAN	793,202	738,963	7.3%	776,087	2.2%
SOYBEAN MEAL	400,871	456,798	-12.2%	454,356	-11.8%
SOYBEAN OIL	448,165	479,711	-6.6%	465,436	-3.7%
WHEAT	28,952	22,273	30.0%	28,426	1.9%
<b>Ag Products Options</b>					
CHI WHEAT	387,255	406,175	-4.7%	327,110	18.4%
CORN	963,187	1,226,167	-21.4%	750,057	28.4%
CORN NEARBY+2 CAL SPRD	11,150	10,135	10.0%	5,625	98.2%
DEC-DEC CORN CAL SPRD	250	573	-56.4%	0	-
DEC-JULY CORN CAL SPRD	175	3,250	-94.6%	175	0.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	12,977	170	7,533.5%	12,474	4.0%
JULY-DEC CORN CAL SPRD	25,926	5,145	403.9%	26,771	-3.2%
JULY-DEC SOYMEAL CAL SPRD	0	1,200	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	2,315	1,500	54.3%	2,095	10.5%
JULY-JULY WHEAT CAL SPRD	50	0	-	50	0.0%
JULY-NOV SOYBEAN CAL SPRD	11,673	6,200	88.3%	9,929	17.6%
KC WHEAT	84,645	97,425	-13.1%	66,869	26.6%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	50	-100.0%	0	-
NOV-MAR SOYBEAN CSO	730	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	114	-100.0%	0	-
OATS	1,059	1,031	2.7%	1,048	1.0%
ROUGH RICE	3,513	3,200	9.8%	3,101	13.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	618,071	558,068	10.8%	506,896	21.9%
SOYBEAN CRUSH	830	0	-	810	2.5%
SOYBEAN MEAL	113,802	109,028	4.4%	94,347	20.6%
SOYBEAN OIL	146,538	85,108	72.2%	115,616	26.7%
SOYBN NEARBY+2 CAL SPRD	610	0	-	10	6,000.0%
SOYMEAL NEARBY+2 CAL SPRD	200	450	-55.6%	0	-
WHEAT	2,238	9,694	-76.9%	10,660	-79.0%
WHEAT-CORN ICSO	230	1,250	-81.6%	220	4.5%
WHEAT NEARBY+2 CAL SPRD	725	632	14.7%	225	222.2%

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<b>Ags Futures</b>					
FERTILIZER PRODUCTS	2,520	1,700	48.2%	3,620	-30.4%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	14,766,425	16,347,104	-9.7%	17,703,958	-16.6%
Equity Index Futures	121,475	105,660	15.0%	150,826	-19.5%
Energy Futures	536	1,327	-59.6%	456	17.5%
Ag Products Futures	3,711,643	4,441,936	-16.4%	3,977,683	-6.7%
Ags Futures	2,520	1,700	48.2%	3,620	-30.4%
<b>TOTAL FUTURES</b>	<b>18,602,599</b>	<b>20,897,727</b>	<b>-11.0%</b>	<b>21,836,543</b>	<b>-14.8%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	8,263,762	7,621,426	8.4%	7,847,467	5.3%
Equity Index Options	1,973	2,811	-29.8%	3,250	-39.3%
Ag Products Options	2,388,149	2,526,565	-5.5%	1,934,088	23.5%
<b>TOTAL OPTIONS</b>	<b>10,653,884</b>	<b>10,150,802</b>	<b>5.0%</b>	<b>9,784,805</b>	<b>8.9%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	23,030,187	23,968,530	-3.9%	25,551,425	-9.9%
Equity Index	123,448	108,471	13.8%	154,076	-19.9%
Energy	536	1,327	-59.6%	456	17.5%
Ag Products	6,099,792	6,968,501	-12.5%	5,911,771	3.2%
Ags	2,520	1,700	48.2%	3,620	-30.4%
<b>GRAND TOTAL</b>	<b>29,256,483</b>	<b>31,048,529</b>	<b>-5.8%</b>	<b>31,621,348</b>	<b>-7.5%</b>