



CBOT Exchange Open Interest Report - Monthly

	Open Interest MAR 2020	Open Interest MAR 2019	% CHG	Open Interest FEB 2020	% CHG
Interest Rate Futures					
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%
Interest Rate Options					
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%
Equity Index Futures					
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	-
Equity Index Options					
E-mini (\$5) Dow	1,973	2,811	-29.8%	3,250	-39.3%
Energy Futures					
ETHANOL	536	1,327	-59.6%	456	17.5%



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Ag Products Futures					
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%
Ag Products Options					
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 IC SO	230	1,250	-81.6%	220	4.5%
WHEAT NEARBY+2 CAL SPRD	725	632	14.7%	225	222.2%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



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Ags Futures					
FERTILIZER PRODUCTS	2,520	1,700	48.2%	3,620	-30.4%
TOTAL FUTURES GROUP					
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%
TOTAL FUTURES	18,602,599	20,897,727	-11.0%	21,836,543	-14.8%
TOTAL OPTIONS GROUP					
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%
TOTAL OPTIONS	10,653,884	10,150,802	5.0%	9,784,805	8.9%
TOTAL COMBINED					
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%
GRAND TOTAL	29,256,483	31,048,529	-5.8%	31,621,348	-7.5%