

CBOT Exchange Open Interest Report - Monthly

	Open Interest APR 2020	Open Interest APR 2019	% CHG	Open Interest MAR 2020	% CHG
Interest Rate Futures					
10-YR NOTE	3,317,284	4,007,703	-17.2%	3,258,687	1.8%
10-YR SWAP RATE	137,239	91,536	49.9%	137,610	-0.3%
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	2,428,844	4,061,853	-40.2%	2,854,827	-14.9%
2-YR SWAP RATE	45,719	19,337	136.4%	45,545	0.4%
30-YR BOND	980,822	946,216	3.7%	1,001,257	-2.0%
30-YR SWAP RATE	3,704	2,476	49.6%	3,728	-0.6%
3-YR SWAP RATE	13,740	11,442	20.1%	14,225	-3.4%
4-YR SWAP RATE	6,922	9,718	-28.8%	6,945	-0.3%
5-YR NOTE	3,579,021	4,785,599	-25.2%	3,846,802	-7.0%
5-YR SWAP RATE	83,045	64,631	28.5%	66,907	24.1%
7-YR SWAP RATE	19,332	9,998	93.4%	19,175	0.8%
FED FUND	1,762,270	2,119,605	-16.9%	1,692,857	4.1%
Ultra 10-Year Note	866,642	765,344	13.2%	755,530	14.7%
ULTRA T-BOND	1,049,554	1,198,286	-12.4%	1,051,390	-0.2%
Interest Rate Options					
10-YR NOTE	3,151,024	3,307,889	-4.7%	3,649,459	-13.7%
2-YR NOTE	512,968	433,088	18.4%	434,071	18.2%
30-YR BOND	663,232	1,069,574	-38.0%	850,801	-22.0%
5-YR NOTE	2,159,299	2,089,787	3.3%	3,299,562	-34.6%
FED FUND	10,631	1,752	506.8%	10,236	3.9%
Ultra 10-Year Note	11,781	8,284	42.2%	11,781	0.0%
ULTRA T-BOND	7,814	23,098	-66.2%	7,852	-0.5%
Equity Index Futures					
DJ US REAL ESTATE	42,432	26,562	59.7%	46,287	-8.3%
E-mini (\$5) Dow	65,504	82,126	-20.2%	56,387	16.2%
MICRO MINI \$5 DOW	24,441	0	-	18,801	30.0%
S&P 500	0	500	-100.0%	0	-
Equity Index Options					
E-mini (\$5) Dow	2,153	3,281	-34.4%	1,973	9.1%
Energy Futures					
ETHANOL	512	1,485	-65.5%	536	-4.5%

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Ag Products Futures					
CHI WHEAT	346,734	471,069	-26.4%	372,589	-6.9%
CORN	1,398,355	1,636,755	-14.6%	1,389,346	0.6%
DJ_UBS ROLL SELECT INDEX FU	1,310	1,909	-31.4%	1,310	0.0%
DOW-UBS COMMOD INDEX	19,544	28,326	-31.0%	16,134	21.1%
FERTILIZER PRODUCTS	420	2,345	-82.1%	450	-6.7%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	220,871	325,511	-32.1%	226,797	-2.6%
MINI CORN	5,605	6,793	-17.5%	6,350	-11.7%
MINI SOYBEAN	7,788	9,912	-21.4%	9,500	-18.0%
MINI WHEAT	2,528	2,076	21.8%	2,207	14.5%
OATS	2,936	6,214	-52.8%	4,179	-29.7%
ROUGH RICE	12,167	7,786	56.3%	11,591	5.0%
SOYBEAN	802,830	727,286	10.4%	793,202	1.2%
SOYBEAN MEAL	409,374	464,362	-11.8%	400,871	2.1%
SOYBEAN OIL	455,383	487,062	-6.5%	448,165	1.6%
WHEAT	28,717	20,300	41.5%	28,952	-0.8%
Ag Products Options					
CHI WHEAT	358,656	334,710	7.2%	387,255	-7.4%
CORN	1,064,606	1,227,103	-13.2%	963,187	10.5%
CORN NEARBY+2 CAL SPRD	8,595	7,715	11.4%	11,150	-22.9%
DEC-DEC CORN CAL SPRD	1,427	2,547	-44.0%	250	470.8%
DEC-JULY CORN CAL SPRD	175	5,957	-97.1%	175	0.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	12,865	120	10,620.8%	12,977	-0.9%
JULY-DEC CORN CAL SPRD	25,926	7,695	236.9%	25,926	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	1,200	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	2,925	1,550	88.7%	2,315	26.3%
JULY-JULY WHEAT CAL SPRD	120	0	-	50	140.0%
JULY-NOV SOYBEAN CAL SPRD	11,798	6,586	79.1%	11,673	1.1%
KC WHEAT	71,145	71,554	-0.6%	84,645	-15.9%
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	800	-100.0%	0	-
NOV-MAR SOYBEAN CSO	850	0	-	730	16.4%
NOV-NOV SOYBEAN CAL SPRD	0	114	-100.0%	0	-
OATS	1,056	1,147	-7.9%	1,059	-0.3%
ROUGH RICE	2,997	970	209.0%	3,513	-14.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	609,451	516,582	18.0%	618,071	-1.4%
SOYBEAN CRUSH	640	4	15,900.0%	830	-22.9%
SOYBEAN MEAL	136,786	100,807	35.7%	113,802	20.2%
SOYBEAN OIL	125,060	60,389	107.1%	146,538	-14.7%
SOYBN NEARBY+2 CAL SPRD	350	0	-	610	-42.6%
SOYMEAL NEARBY+2 CAL SPRD	0	450	-100.0%	200	-100.0%
WHEAT	3,100	12,559	-75.3%	2,238	38.5%
WHEAT-CORN ICSO	1,335	1,890	-29.4%	230	480.4%
WHEAT NEARBY+2 CAL SPRD	750	885	-15.3%	725	3.4%



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Ags Futures					
FERTILIZER PRODUCTS	4,345	1,100	295.0%	2,520	72.4%
TOTAL FUTURES GROUP					
Interest Rate Futures	14,305,078	18,104,684	-21.0%	14,766,425	-3.1%
Equity Index Futures	132,377	109,188	21.2%	121,475	9.0%
Energy Futures	512	1,485	-65.5%	536	-4.5%
Ag Products Futures	3,714,562	4,197,706	-11.5%	3,711,643	0.1%
Ags Futures	4,345	1,100	295.0%	2,520	72.4%
TOTAL FUTURES	18,156,874	22,414,163	-19.0%	18,602,599	-2.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	6,516,749	6,933,472	-6.0%	8,263,762	-21.1%
Equity Index Options	2,153	3,281	-34.4%	1,973	9.1%
Ag Products Options	2,440,613	2,363,334	3.3%	2,388,149	2.2%
TOTAL OPTIONS	8,959,515	9,300,087	-3.7%	10,653,884	-15.9%
TOTAL COMBINED					
Interest Rate	20,821,827	25,038,156	-16.8%	23,030,187	-9.6%
Equity Index	134,530	112,469	19.6%	123,448	9.0%
Energy	512	1,485	-65.5%	536	-4.5%
Ag Products	6,155,175	6,561,040	-6.2%	6,099,792	0.9%
Ags	4,345	1,100	295.0%	2,520	72.4%
GRAND TOTAL	27,116,389	31,714,250	-14.5%	29,256,483	-7.3%