

CBOT Exchange Open Interest Report - Monthly

	Open Interest MAR 2021	Open Interest MAR 2020	% CHG	Open Interest FEB 2021	% CHG
Interest Rate Futures					
10-YR NOTE	3,892,960	3,258,687	19.5%	3,598,393	8.2%
10-YR SWAP RATE	211,297	137,610	53.5%	234,682	-10.0%
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	2,352,959	2,854,827	-17.6%	2,235,087	5.3%
2-YR SWAP RATE	48,389	45,545	6.2%	39,442	22.7%
30-YR BOND	1,185,169	1,001,257	18.4%	1,237,393	-4.2%
30-YR SWAP RATE	3,413	3,728	-8.4%	3,413	0.0%
3-YR NOTE	14,642	0	-	12,366	18.4%
3-YR SWAP RATE	25,097	14,225	76.4%	19,121	31.3%
4-YR SWAP RATE	9,890	6,945	42.4%	9,945	-0.6%
5-YR NOTE	3,585,357	3,846,802	-6.8%	3,619,345	-0.9%
5-YR SWAP RATE	74,606	66,907	11.5%	107,226	-30.4%
7-YR SWAP RATE	21,055	19,175	9.8%	20,204	4.2%
FED FUND	1,123,455	1,692,857	-33.6%	1,189,482	-5.6%
Ultra 10-Year Note	1,394,104	755,530	84.5%	1,275,334	9.3%
ULTRA T-BOND	1,135,760	1,051,390	8.0%	1,157,158	-1.8%
Interest Rate Options					
10-YR NOTE	3,255,387	3,649,459	-10.8%	3,008,655	8.2%
2-YR NOTE	31,579	434,071	-92.7%	5,459	478.5%
30-YR BOND	708,677	850,801	-16.7%	649,561	9.1%
5-YR NOTE	1,263,822	3,299,562	-61.7%	1,335,493	-5.4%
FED FUND	0	10,236	-100.0%	50	-100.0%
Ultra 10-Year Note	0	11,781	-100.0%	0	-
ULTRA T-BOND	301	7,852	-96.2%	174	73.0%
Equity Index Futures					
DJ US REAL ESTATE	27,650	46,287	-40.3%	25,293	9.3%
E-mini (\$5) Dow	91,246	56,387	61.8%	85,510	6.7%
MICRO MINI \$5 DOW	18,936	18,801	0.7%	19,141	-1.1%
S&P 500	0	0	-	0	-
Equity Index Options					
E-mini (\$5) Dow	1,285	1,973	-34.9%	1,322	-2.8%
Energy Futures					
ETHANOL	80	536	-85.1%	88	-9.1%



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Ag Products Futures					
CHI WHEAT	422,097	372,589	13.3%	416,739	1.3%
CORN	1,747,966	1,389,346	25.8%	1,810,927	-3.5%
DJ_UBS ROLL SELECT INDEX FU	2,941	1,310	124.5%	2,723	8.0%
DOW-UBS COMMOD INDEX	35,106	16,134	117.6%	51,887	-32.3%
FERTILIZER PRODUCTS	0	450	-100.0%	120	-100.0%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	230,608	226,797	1.7%	225,641	2.2%
MINI CORN	10,934	6,350	72.2%	9,302	17.5%
MINI SOYBEAN	21,575	9,500	127.1%	18,324	17.7%
MINI WHEAT	4,951	2,207	124.3%	4,542	9.0%
OATS	4,345	4,179	4.0%	4,290	1.3%
ROUGH RICE	9,316	11,591	-19.6%	9,003	3.5%
SOYBEAN	871,903	793,202	9.9%	850,440	2.5%
SOYBEAN MEAL	413,528	400,871	3.2%	407,422	1.5%
SOYBEAN OIL	492,304	448,165	9.8%	472,058	4.3%
WHEAT	21,849	28,952	-24.5%	21,593	1.2%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	263,868	387,255	-31.9%	261,638	0.9%
CORN	1,822,619	963,187	89.2%	1,547,698	17.8%
CORN NEARBY+2 CAL SPRD	12,155	11,150	9.0%	10,482	16.0%
DEC-DEC CORN CAL SPRD	0	250	-100.0%	0	-
DEC-JULY CORN CAL SPRD	0	175	-100.0%	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	52	12,977	-99.6%	51	2.0%
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JULY-DEC CORN CAL SPRD	9,952	25,926	-61.6%	9,037	10.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	29	0	-	29	0.0%
JULY-DEC WHEAT CAL SPRD	550	2,315	-76.2%	550	0.0%
JULY-JULY WHEAT CAL SPRD	30	50	-40.0%	30	0.0%
JULY-NOV SOYBEAN CAL SPRD	1,176	11,673	-89.9%	753	56.2%
KC WHEAT	55,307	84,645	-34.7%	47,345	16.8%
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	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	730	-100.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	363	1,059	-65.7%	213	70.4%
ROUGH RICE	1,880	3,513	-46.5%	783	140.1%
SOYBEAN	964,472	618,071	56.0%	845,465	14.1%
SOYBEAN CRUSH	1,377	830	65.9%	1,182	16.5%
SOYBEAN MEAL	210,251	113,802	84.8%	190,816	10.2%
SOYBEAN OIL	263,556	146,538	79.9%	167,708	57.2%
SOYBN NEARBY+2 CAL SPRD	2,238	610	266.9%	20	11,090.0%
SOYMEAL NEARBY+2 CAL SPRD	0	200	-100.0%	0	-
WHEAT	25	2,238	-98.9%	499	-95.0%
WHEAT-CORN ICSD	465	230	102.2%	115	304.3%
WHEAT NEARBY+2 CAL SPRD	1,208	725	66.6%	1,138	6.2%
Ags Futures					
FERTILIZER PRODUCTS	2,630	2,520	4.4%	4,545	-42.1%
TOTAL FUTURES GROUP					
Interest Rate Futures	15,089,093	14,766,425	2.2%	14,769,531	2.2%
Equity Index Futures	137,832	121,475	13.5%	129,944	6.1%
Energy Futures	80	536	-85.1%	88	-9.1%
Ag Products Futures	4,289,423	3,711,643	15.6%	4,305,011	-0.4%
Ags Futures	2,630	2,520	4.4%	4,545	-42.1%
TOTAL FUTURES	19,519,058	18,602,599	4.9%	19,209,119	1.6%



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TOTAL OPTIONS GROUP					
Interest Rate Options	5,259,766	8,263,762	-36.4%	4,999,392	5.2%
Equity Index Options	1,285	1,973	-34.9%	1,322	-2.8%
Ag Products Options	3,611,573	2,388,149	51.2%	3,085,552	17.0%
TOTAL OPTIONS	8,872,624	10,653,884	-16.7%	8,086,266	9.7%
TOTAL COMBINED					
Interest Rate	20,348,859	23,030,187	-11.6%	19,768,923	2.9%
Equity Index	139,117	123,448	12.7%	131,266	6.0%
Energy	80	536	-85.1%	88	-9.1%
Ag Products	7,900,996	6,099,792	29.5%	7,390,563	6.9%
Ags	2,630	2,520	4.4%	4,545	-42.1%
GRAND TOTAL	28,391,682	29,256,483	-3.0%	27,295,385	4.0%