



CBOT Exchange Open Interest Report - Monthly

	Open Interest MAR 2023	Open Interest MAR 2022	% CHG	Open Interest FEB 2023	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	55,358	60,619	-8.7%	67,576	-18.1%
10-YR Eris SOFR	19,895	0	-	1,117	1,681.1%
10-YR MAC LIBOR	9,981	10,906	-8.5%	16,725	-40.3%
10-YR MAC SOFR	0	0	-	9	-100.0%
10-YR NOTE	4,248,005	3,708,554	14.5%	4,304,483	-1.3%
10Y YIELD	2,921	1,894	54.2%	5,125	-43.0%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	11,409	6,220	83.4%	11,258	1.3%
20-YR BOND	204	1,869	-89.1%	416	-51.0%
20-YR Eris LIBOR	0	0	-	0	-
2-YR Eris LIBOR	3,461	147,910	-97.7%	43,071	-92.0%
2-YR Eris SOFR	31,693	3,191	893.2%	7,095	346.7%
2-YR NOTE	2,373,250	2,248,371	5.6%	2,644,151	-10.2%
2Y YIELD	461	262	76.0%	1,656	-72.2%
30-Year UMBS TBA Futures - 2.5%	10	0	-	19	-47.4%
30-Year UMBS TBA Futures - 3.0%	23	0	-	44	-47.7%
30-Year UMBS TBA Futures - 3.5%	124	0	-	24	416.7%
30-Year UMBS TBA Futures - 4.0%	52	0	-	80	-35.0%
30-Year UMBS TBA Futures - 4.5%	159	0	-	73	117.8%
30-Year UMBS TBA Futures - 5.0%	40	0	-	86	-53.5%
30-Year UMBS TBA Futures - 5.5%	85	0	-	51	66.7%
30-Year UMBS TBA Futures - 6.0%	10	0	-	120	-91.7%
30-YR BOND	1,191,819	1,127,761	5.7%	1,211,107	-1.6%
30-YR Eris LIBOR	2,273	2,273	0.0%	2,273	0.0%
30-YR MAC LIBOR	0	0	-	0	-
30Y YIELD	178	342	-48.0%	145	22.8%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	14,050	59,525	-76.4%	21,531	-34.7%
3-YR Eris SOFR	3,695	2,353	57.0%	2,838	30.2%
3-YR NOTE	9,272	10,526	-11.9%	10,026	-7.5%
4-YR Eris LIBOR	6,108	18,678	-67.3%	7,482	-18.4%
4-YR Eris SOFR	2,078	1,034	101.0%	1,808	14.9%
5-YR Eris LIBOR	3,816	31,957	-88.1%	25,932	-85.3%
5-YR Eris SOFR	19,950	2,196	808.5%	4,456	347.7%
5-YR MAC LIBOR	68	16,239	-99.6%	5,739	-98.8%
5-YR MAC SOFR	0	0	-	44	-100.0%
5-YR NOTE	4,415,991	3,730,100	18.4%	4,182,168	5.6%
5Y YIELD	0	61	-100.0%	323	-100.0%
7-YR Eris LIBOR	17,396	22,283	-21.9%	20,222	-14.0%
7-YR Eris SOFR	647	1	64,600.0%	33	1,860.6%
FED FUND	1,777,193	2,148,862	-17.3%	2,008,904	-11.5%
Ultra 10-Year Note	1,574,140	1,342,858	17.2%	1,530,947	2.8%
ULTRA T-BOND	1,405,500	1,293,255	8.7%	1,475,411	-4.7%

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Interest Rate Options					
10-YR NOTE	2,574,273	3,108,952	-17.2%	2,412,311	6.7%
2-YR NOTE	159,924	10,181	1,470.8%	56,222	184.5%
30-YR BOND	456,695	511,128	-10.6%	505,586	-9.7%
5-YR NOTE	1,555,883	1,659,560	-6.2%	1,301,359	19.6%
FED FUND	0	0	-	2	-100.0%
Ultra 10-Year Note	163	0	-	70	132.9%
ULTRA T-BOND	1,633	3,953	-58.7%	586	178.7%
Equity Index Futures					
DJ US REAL ESTATE SECTOR	43,904	39,655	10.7%	45,135	-2.7%
E-mini (\$5) Dow	83,108	65,746	26.4%	89,912	-7.6%
MICRO MINI \$5 DOW	22,780	11,297	101.6%	22,169	2.8%
Equity Index Options					
DJIA	0	0	-	0	0.0%
E-mini (\$5) Dow	152	1,739	-91.3%	653	-76.7%
Energy Futures					
ETHANOL	0	0	-	0	-
Ag Products Futures					
CHI WHEAT	377,148	344,105	9.6%	341,154	10.6%
CORN	1,337,031	1,532,938	-12.8%	1,248,175	7.1%
DJ_UBS ROLL SELECT INDEX FU	11,300	11,655	-3.0%	11,525	-2.0%
DOW-UBS COMMOD INDEX	61,106	33,216	84.0%	60,775	0.5%
DOW-UBS COMMOD INDEX SWA	31,740	0	-	0	-
FERTILIZER PRODUCTS	0	0	-	0	-
KC WHEAT	171,185	178,555	-4.1%	166,388	2.9%
MINI CORN	8,426	16,536	-49.0%	6,557	28.5%
MINI SOYBEAN	17,731	28,611	-38.0%	15,468	14.6%
MINI WHEAT	2,788	5,819	-52.1%	2,866	-2.7%
OATS	4,139	3,093	33.8%	4,116	0.6%
ROUGH RICE	8,129	10,267	-20.8%	8,868	-8.3%
SOYBEAN	725,811	761,472	-4.7%	672,756	7.9%
SOYBEAN MEAL	427,036	398,535	7.2%	423,624	0.8%
SOYBEAN OIL	480,502	343,732	39.8%	433,307	10.9%
WHEAT	1,620	4,963	-67.4%	1,800	-10.0%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	290,884	365,308	-20.4%	256,482	13.4%
CORN	1,253,272	1,639,742	-23.6%	992,326	26.3%
CORN NEARBY+2 CAL SPRD	64,803	60,788	6.6%	52,040	24.5%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	110	1,500	-92.7%	0	-
DEC-JULY WHEAT CAL SPRD	180	0	-	180	0.0%
Intercommodity Spread	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	17,476	21,799	-19.8%	18,047	-3.2%
JULY-DEC SOYMEAL CAL SPRD	730	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	2,210	0	-	2,150	2.8%
JULY-DEC WHEAT CAL SPRD	0	3,250	-100.0%	0	-
JULY-JULY WHEAT CAL SPRD	10	1	900.0%	0	-
JULY-NOV SOYBEAN CAL SPRD	25,274	10,234	147.0%	19,204	31.6%
KC WHEAT	53,796	68,733	-21.7%	45,049	19.4%
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	300	-100.0%	0	-
NOV-MAR SOYBEAN CSO	15	0	-	10	50.0%
OATS	277	635	-56.4%	198	39.9%
ROUGH RICE	2,338	2,107	11.0%	2,230	4.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	596,254	747,779	-20.3%	395,722	50.7%
SOYBEAN CRUSH	0	236	-100.0%	0	-
SOYBEAN MEAL	185,013	175,488	5.4%	141,317	30.9%
SOYBEAN OIL	153,040	178,086	-14.1%	113,467	34.9%
SOYBN NEARBY+2 CAL SPRD	3,571	4,185	-14.7%	200	1,685.5%
SOYMEAL NEARBY+2 CAL SPRD	0	400	-100.0%	0	-
SOY OIL NEARBY+2 CAL SPRD	25	0	-	100	-75.0%
WHEAT	286	400	-28.5%	449	-36.3%
WHEAT-CORN IC SO	220	1,000	-78.0%	220	0.0%
WHEAT NEARBY+2 CAL SPRD	1,186	16,011	-92.6%	686	72.9%
Ags Futures					
FERTILIZER PRODUCS	3,405	4,237	-19.6%	2,750	23.8%
TOTAL FUTURES GROUP					
Interest Rate Futures	17,201,315	16,000,100	7.5%	17,614,568	-2.3%
Equity Index Futures	149,792	116,698	28.4%	157,216	-4.7%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,665,692	3,673,497	-0.2%	3,397,379	7.9%
Ags Futures	3,405	4,237	-19.6%	2,750	23.8%
TOTAL FUTURES	21,020,204	19,794,532	6.2%	21,171,913	-0.7%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,748,571	5,293,774	-10.3%	4,276,136	11.0%
Equity Index Options	152	1,739	-91.3%	653	-76.7%
Ag Products Options	2,650,970	3,297,982	-19.6%	2,040,077	29.9%
TOTAL OPTIONS	7,399,693	8,593,495	-13.9%	6,316,866	17.1%
TOTAL COMBINED					
Interest Rate	21,949,886	21,293,874	3.1%	21,890,704	0.3%
Equity Index	149,944	118,437	26.6%	157,869	-5.0%
Energy	0	0	-	0	-
Ag Products	6,316,662	6,971,479	-9.4%	5,437,456	16.2%
Ags	3,405	4,237	-19.6%	2,750	23.8%
GRAND TOTAL	28,419,897	28,388,027	0.1%	27,488,779	3.4%