

**CBOT Exchange Open Interest Report - Monthly**

	Open Interest MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
<b>Interest Rate Futures</b>					
10-YR Eris LIBOR	0	55,358	-100.0%	0	-
10-YR Eris SOFR	74,146	19,895	272.7%	80,209	-7.6%
10-YR MAC LIBOR	0	9,981	-100.0%	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,350,564	4,248,005	2.4%	4,304,156	1.1%
10Y YIELD	2,050	2,921	-29.8%	6,511	-68.5%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	4,395	11,409	-61.5%	7,320	-40.0%
20-YR BOND	0	204	-100.0%	0	-
2-YR Eris LIBOR	0	3,461	-100.0%	0	-
2-YR Eris SOFR	22,751	31,693	-28.2%	19,495	16.7%
2-YR NOTE	3,756,330	2,373,250	58.3%	3,695,788	1.6%
2Y YIELD	518	461	12.4%	525	-1.3%
30-Year UMBS TBA Futures - 2.5%	0	10	-100.0%	0	-
30-Year UMBS TBA Futures - 3.0%	84	23	265.2%	112	-25.0%
30-Year UMBS TBA Futures - 3.5%	308	124	148.4%	197	56.3%
30-Year UMBS TBA Futures - 4.0%	289	52	455.8%	414	-30.2%
30-Year UMBS TBA Futures - 4.5%	233	159	46.5%	343	-32.1%
30-Year UMBS TBA Futures - 5.0%	549	40	1,272.5%	824	-33.4%
30-Year UMBS TBA Futures - 5.5%	1,081	85	1,171.8%	1,271	-14.9%
30-Year UMBS TBA Futures - 6.0%	1,319	10	13,090.0%	1,446	-8.8%
30-YR BOND	1,514,046	1,191,819	27.0%	1,498,762	1.0%
30-YR Eris LIBOR	0	2,273	-100.0%	0	-
30-YR MAC LIBOR	0	0	-	0	-
30-YR SWAP RATE	2,273	0	-	2,273	0.0%
30Y YIELD	22	178	-87.6%	29	-24.1%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	14,050	-100.0%	0	-
3-YR Eris SOFR	18,354	3,695	396.7%	16,837	9.0%
3-YR NOTE	15,159	9,272	63.5%	10,788	40.5%
4-YR Eris LIBOR	0	6,108	-100.0%	0	-
4-YR Eris SOFR	5,215	2,078	151.0%	5,283	-1.3%
5-YR Eris LIBOR	0	3,816	-100.0%	0	-
5-YR Eris SOFR	38,713	19,950	94.1%	39,719	-2.5%
5-YR MAC LIBOR	0	68	-100.0%	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	5,983,841	4,415,991	35.5%	5,822,423	2.8%
5Y YIELD	0	0	-	0	-
7-YR Eris LIBOR	0	17,396	-100.0%	0	-
7-YR Eris SOFR	17,139	647	2,549.0%	17,214	-0.4%
FED FUND	1,984,922	1,777,193	11.7%	2,101,113	-5.5%
UBSBM	100	0	-	119	-16.0%
Ultra 10-Year Note	2,036,111	1,574,140	29.3%	2,120,981	-4.0%
ULTRA 10-YEAR NOTE	74	0	-	0	-
ULTRA T-BOND	1,588,589	1,405,500	13.0%	1,622,229	-2.1%

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<b>Interest Rate Options</b>					
10-YR NOTE	2,750,189	2,574,273	6.8%	2,952,176	-6.8%
2-YR NOTE	343,650	159,924	114.9%	252,120	36.3%
30-YR BOND	613,836	456,695	34.4%	567,595	8.1%
5-YR NOTE	1,070,762	1,555,883	-31.2%	1,045,023	2.5%
FED FUND	0	0	-	0	-
Ultra 10-Year Note	3,752	163	2,201.8%	6,762	-44.5%
ULTRA 10-YEAR NOTE	0	0	-	31	-100.0%
ULTRA T-BOND	10,651	1,633	552.2%	5,788	84.0%
<b>Equity Index Futures</b>					
DJ US REAL ESTATE SECTOR	54,230	43,904	23.5%	52,791	2.7%
E-mini (\$5) Dow	97,242	83,108	17.0%	101,718	-4.4%
MICRO MINI \$5 DOW	18,827	22,780	-17.4%	25,299	-25.6%
<b>Equity Index Options</b>					
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	159	152	4.6%	139	14.4%
<b>Ag Products Futures</b>					
CHI WHEAT	404,561	377,148	7.3%	375,452	7.8%
CORN	1,632,013	1,337,031	22.1%	1,481,638	10.1%
DJ_UBS ROLL SELECT INDEX FU	8,969	11,300	-20.6%	10,423	-13.9%
DOW-UBS COMMOD INDEX	93,164	61,106	52.5%	96,055	-3.0%
DOW-UBS COMMOD INDEX SWA	121,024	31,740	281.3%	60,512	100.0%
FERTILIZER PRODUCTS	1,991	3,405	-41.5%	2,149	-7.4%
KC WHEAT	275,715	171,185	61.1%	252,234	9.3%
MINI CORN	7,576	8,426	-10.1%	5,970	26.9%
MINI SOYBEAN	12,531	17,731	-29.3%	9,265	35.3%
MINI WHEAT	2,061	2,788	-26.1%	2,130	-3.2%
OATS	3,458	4,139	-16.5%	2,702	28.0%
ROUGH RICE	9,775	8,129	20.2%	12,281	-20.4%
SOYBEAN	811,579	725,811	11.8%	706,696	14.8%
SOYBEAN MEAL	469,121	427,036	9.9%	465,320	0.8%
SOYBEAN OIL	574,725	480,502	19.6%	528,446	8.8%
WHEAT	600	1,620	-63.0%	200	200.0%



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<b>Ag Products Options</b>					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
AUG-NOV SOYBEAN CAL SPRD	600	0	-	0	-
CHI WHEAT	206,798	290,884	-28.9%	154,758	33.6%
CORN	1,355,614	1,253,272	8.2%	1,196,275	13.3%
CORN NEARBY+2 CAL SPRD	6,499	64,803	-90.0%	6,408	1.4%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	110	-100.0%	0	-
DEC-JULY WHEAT CAL SPRD	0	180	-100.0%	0	-
FERTILIZER PRODUCTS	15	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	13,629	17,476	-22.0%	11,290	20.7%
JULY-DEC SOYMEAL CAL SPRD	0	730	-100.0%	0	-
JULY-DEC SOY OIL CAL SPRD	1,500	2,210	-32.1%	1,000	50.0%
JULY-DEC WHEAT CAL SPRD	670	0	-	400	67.5%
JULY-JULY WHEAT CAL SPRD	0	10	-100.0%	0	-
JULY-NOV SOYBEAN CAL SPRD	18,176	25,274	-28.1%	15,150	20.0%
KC WHEAT	92,651	53,796	72.2%	51,401	80.3%
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	750	0	-	0	-
NOV-MAR SOYBEAN CSO	330	15	2,100.0%	0	-
OATS	525	277	89.5%	342	53.5%
ROUGH RICE	2,125	2,338	-9.1%	1,322	60.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	775,364	596,254	30.0%	623,843	24.3%
SOYBEAN CRUSH	0	0	-	0	-
SOYBEAN MEAL	237,251	185,013	28.2%	223,456	6.2%
SOYBEAN OIL	153,400	153,040	0.2%	114,514	34.0%
SOYBN NEARBY+2 CAL SPRD	7,433	3,571	108.1%	5,062	46.8%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	5,075	25	20,200.0%	5,075	0.0%
WHEAT	4	286	-98.6%	2,075	-99.8%
WHEAT-CORN IC SO	240	220	9.1%	0	-
WHEAT NEARBY+2 CAL SPRD	11,160	1,186	841.0%	5,110	118.4%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	21,419,175	17,201,315	24.5%	21,376,381	0.2%
Equity Index Futures	170,299	149,792	13.7%	179,808	-5.3%
Ag Products Futures	4,428,863	3,669,097	20.7%	4,011,473	10.4%
<b>TOTAL FUTURES</b>	<b>26,018,337</b>	<b>21,020,204</b>	<b>23.8%</b>	<b>25,567,662</b>	<b>1.8%</b>



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	Open Interest MAR 2024	Open Interest MAR 2023	% CHG	Open Interest FEB 2024	% CHG
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	4,792,840	4,748,571	0.9%	4,829,495	-0.8%
Equity Index Options	159	152	4.6%	139	14.4%
Ag Products Options	2,889,809	2,650,970	9.0%	2,417,481	19.5%
<b>TOTAL OPTIONS</b>	<b>7,682,808</b>	<b>7,399,693</b>	<b>3.8%</b>	<b>7,247,115</b>	<b>6.0%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	26,212,015	21,949,886	19.4%	26,205,876	0.0%
Equity Index	170,458	149,944	13.7%	179,947	-5.3%
Ag Products	7,318,672	6,320,067	15.8%	6,428,954	13.8%
<b>GRAND TOTAL</b>	<b>33,701,145</b>	<b>28,419,897</b>	<b>18.6%</b>	<b>32,814,777</b>	<b>2.7%</b>