

CBOT Exchange Open Interest Report - Monthly

	Open Interest DEC 2023	Open Interest DEC 2022	% CHG	Open Interest NOV 2023	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	66,291	-100.0%	0	-
10-YR Eris SOFR	71,109	1,436	4,851.9%	69,072	2.9%
10-YR MAC LIBOR	0	16,366	-100.0%	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,610,253	3,834,230	20.2%	4,586,536	0.5%
10Y YIELD	3,857	2,227	73.2%	3,359	14.8%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	6,648	8,240	-19.3%	7,098	-6.3%
20-YR BOND	0	285	-100.0%	0	0.0%
20-YR Eris LIBOR	0	0	-	0	-
2-YR Eris LIBOR	0	59,436	-100.0%	0	-
2-YR Eris SOFR	17,558	4,303	308.0%	17,977	-2.3%
2-YR NOTE	3,770,486	2,232,089	68.9%	4,168,394	-9.5%
2Y YIELD	580	1,308	-55.7%	634	-8.5%
30-Year UMBS TBA Futures - 2.5%	0	20	-100.0%	0	-
30-Year UMBS TBA Futures - 3.0%	364	27	1,248.1%	213	70.9%
30-Year UMBS TBA Futures - 3.5%	312	52	500.0%	45	593.3%
30-Year UMBS TBA Futures - 4.0%	415	35	1,085.7%	295	40.7%
30-Year UMBS TBA Futures - 4.5%	415	33	1,157.6%	264	57.2%
30-Year UMBS TBA Futures - 5.0%	406	47	763.8%	478	-15.1%
30-Year UMBS TBA Futures - 5.5%	891	20	4,355.0%	538	65.6%
30-Year UMBS TBA Futures - 6.0%	1,180	0	-	587	101.0%
30-YR BOND	1,411,655	1,195,400	18.1%	1,302,603	8.4%
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	67	740	-90.9%	73	-8.2%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	23,495	-100.0%	0	-
3-YR Eris SOFR	11,592	11,388	1.8%	12,240	-5.3%
3-YR NOTE	11,048	6,807	62.3%	11,480	-3.8%
4-YR Eris LIBOR	0	7,481	-100.0%	0	-
4-YR Eris SOFR	5,092	2,541	100.4%	5,694	-10.6%
5-YR Eris LIBOR	0	11,214	-100.0%	0	-
5-YR Eris SOFR	36,459	2,243	1,525.5%	32,290	12.9%
5-YR MAC LIBOR	0	6,901	-100.0%	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	5,808,699	4,220,610	37.6%	5,827,180	-0.3%
5Y YIELD	0	15	-100.0%	0	-
7-YR Eris LIBOR	0	19,730	-100.0%	0	-
7-YR Eris SOFR	15,950	543	2,837.4%	15,951	0.0%
FED FUND	1,639,549	1,563,528	4.9%	1,927,350	-14.9%
UBSBM	280	0	-	80	250.0%
Ultra 10-Year Note	2,065,913	1,416,049	45.9%	2,007,447	2.9%
ULTRA T-BOND	1,652,314	1,413,836	16.9%	1,613,180	2.4%

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Interest Rate Options					
10-YR NOTE	2,189,100	2,634,157	-16.9%	2,617,329	-16.4%
2-YR NOTE	103,009	64,088	60.7%	97,016	6.2%
30-YR BOND	536,896	384,387	39.7%	414,131	29.6%
5-YR NOTE	835,202	881,685	-5.3%	814,563	2.5%
FED FUND	0	1	-100.0%	0	-
Ultra 10-Year Note	4,741	440	977.5%	2,266	109.2%
ULTRA 10-YEAR NOTE	390	0	-	0	-
ULTRA T-BOND	9,108	952	856.7%	6,168	47.7%
Equity Index Futures					
DJ US REAL ESTATE SECTOR	52,992	49,943	6.1%	40,975	29.3%
E-mini (\$5) Dow	102,369	76,262	34.2%	99,280	3.1%
MICRO MINI \$5 DOW	21,681	20,737	4.6%	29,305	-26.0%
Equity Index Options					
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	112	511	-78.1%	131	-14.5%
Energy Futures					
ETHANOL	0	0	-	0	-
Ag Products Futures					
CHI WHEAT	359,935	333,740	7.8%	402,399	-10.6%
CORN	1,307,001	1,215,498	7.5%	1,254,035	4.2%
DJ_UBS ROLL SELECT INDEX FU	10,604	12,211	-13.2%	11,644	-8.9%
DOW-UBS COMMOD INDEX	73,204	56,013	30.7%	66,477	10.1%
DOW-UBS COMMOD INDEX SWA	121,024	0	-	60,512	100.0%
FERTILIZER PRODUCTS	1,193	2,823	-57.7%	2,148	-44.5%
KC WHEAT	208,914	152,655	36.9%	206,012	1.4%
MINI CORN	7,755	8,944	-13.3%	6,244	24.2%
MINI SOYBEAN	9,067	14,509	-37.5%	15,378	-41.0%
MINI WHEAT	2,999	2,876	4.3%	2,838	5.7%
OATS	3,154	3,652	-13.6%	3,566	-11.6%
ROUGH RICE	10,871	7,325	48.4%	12,331	-11.8%
SOYBEAN	627,579	590,430	6.3%	740,009	-15.2%
SOYBEAN MEAL	426,765	400,618	6.5%	533,221	-20.0%
SOYBEAN OIL	488,027	375,171	30.1%	477,571	2.2%
WHEAT	700	1,400	-50.0%	800	-12.5%

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Ag Products Options					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	210,088	227,949	-7.8%	198,739	5.7%
CORN	811,002	877,467	-7.6%	754,426	7.5%
CORN NEARBY+2 CAL SPRD	8,398	38,390	-78.1%	6,108	37.5%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	7,079	18,196	-61.1%	7,054	0.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	500	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	8,958	7,072	26.7%	6,468	38.5%
KC WHEAT	35,657	39,578	-9.9%	32,536	9.6%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	10,296	20,830	-50.6%	8,999	14.4%
MAR-JULY SOYBEAN CAL SPRD	1,000	500	100.0%	1,000	0.0%
MAR-JULY WHEAT CAL SPRD	60	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
OATS	304	135	125.2%	230	32.2%
ROUGH RICE	1,449	1,964	-26.2%	2,387	-39.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	504,691	378,946	33.2%	530,483	-4.9%
SOYBEAN CRUSH	0	35	-100.0%	0	-
SOYBEAN MEAL	237,742	123,947	91.8%	254,450	-6.6%
SOYBEAN OIL	95,621	102,809	-7.0%	108,691	-12.0%
SOYBN NEARBY+2 CAL SPRD	6,584	0	-	9,904	-33.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	200	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	28	76	-63.2%	818	-96.6%
WHEAT-CORN IC SO	0	20	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	546	1,167	-53.2%	366	49.2%
TOTAL FUTURES GROUP					
Interest Rate Futures	21,145,365	16,131,239	31.1%	21,613,331	-2.2%
Equity Index Futures	177,042	146,942	20.5%	169,560	4.4%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,658,792	3,177,865	15.1%	3,795,185	-3.6%
TOTAL FUTURES	24,981,199	19,456,046	28.4%	25,578,076	-2.3%

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TOTAL OPTIONS GROUP					
Interest Rate Options	3,678,446	3,965,710	-7.2%	3,951,473	-6.9%
Equity Index Options	112	511	-78.1%	131	-14.5%
Ag Products Options	1,939,503	1,839,581	5.4%	1,922,859	0.9%
TOTAL OPTIONS	5,618,061	5,805,802	-3.2%	5,874,463	-4.4%
TOTAL COMBINED					
Interest Rate	24,823,811	20,096,949	23.5%	25,564,804	-2.9%
Equity Index	177,154	147,453	20.1%	169,691	4.4%
Energy	0	0	-	0	-
Ag Products	5,598,295	5,017,446	11.6%	5,718,044	-2.1%
GRAND TOTAL	30,599,260	25,261,848	21.1%	31,452,539	-2.7%