

CBOT Exchange Open Interest Report - Monthly

	Open Interest JUN 2024	Open Interest JUN 2023	% CHG	Open Interest MAY 2024	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	0	-	0	-
10-YR Eris SOFR	101,711	76,943	32.2%	89,064	14.2%
10-YR MAC LIBOR	0	0	-	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,328,027	4,724,880	-8.4%	4,493,962	-3.7%
10Y YIELD	3,310	5,698	-41.9%	3,093	7.0%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	4,638	7,598	-39.0%	4,530	2.4%
20-YR BOND	0	89	-100.0%	0	-
2-YR Eris LIBOR	0	0	-	0	-
2-YR Eris SOFR	24,636	22,227	10.8%	21,180	16.3%
2-YR NOTE	4,225,211	3,664,567	15.3%	3,846,268	9.9%
2Y YIELD	473	926	-48.9%	548	-13.7%
30-Year UMBS TBA Futures - 2.5%	0	0	-	0	-
30-Year UMBS TBA Futures - 3.0%	44	30	46.7%	110	-60.0%
30-Year UMBS TBA Futures - 3.5%	152	30	406.7%	390	-61.0%
30-Year UMBS TBA Futures - 4.0%	171	7	2,342.9%	163	4.9%
30-Year UMBS TBA Futures - 4.5%	206	75	174.7%	438	-53.0%
30-Year UMBS TBA Futures - 5.0%	1,209	182	564.3%	763	58.5%
30-Year UMBS TBA Futures - 5.5%	3,271	30	10,803.3%	2,613	25.2%
30-Year UMBS TBA Futures - 6.0%	2,790	120	2,225.0%	2,275	22.6%
30-YR BOND	1,666,521	1,244,847	33.9%	1,639,765	1.6%
30-YR Eris LIBOR	0	0	-	0	-
30-YR MAC LIBOR	0	0	-	0	-
30-YR SWAP RATE	2,273	2,273	0.0%	2,273	0.0%
30Y YIELD	6	91	-93.4%	13	-53.8%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	0	-	0	-
3-YR Eris SOFR	13,784	17,538	-21.4%	16,788	-17.9%
3-YR NOTE	26,078	10,338	152.3%	22,069	18.2%
4-YR Eris LIBOR	0	0	-	0	-
4-YR Eris SOFR	5,224	6,628	-21.2%	5,051	3.4%
5-YR Eris LIBOR	0	0	-	0	-
5-YR Eris SOFR	69,660	20,056	247.3%	40,482	72.1%
5-YR MAC LIBOR	0	0	-	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	6,242,630	5,085,321	22.8%	6,180,091	1.0%
5Y YIELD	0	2	-100.0%	0	-
7-YR Eris LIBOR	0	0	-	0	-
7-YR Eris SOFR	16,570	17,218	-3.8%	17,014	-2.6%
BBG Duration-Hedged Credit Index	21	0	-	0	-
BBG HY Credit Index	72	0	-	0	-
BBG IG Credit Index	37	0	-	0	-
FED FUND	1,725,551	1,753,035	-1.6%	1,745,582	-1.1%
MICRO ULTRA 10-YEAR NOTE	672	0	-	431	55.9%
MICRO ULTRA T-BOND	464	0	-	588	-21.1%
UBSBM	241	0	-	201	19.9%
Ultra 10-Year Note	2,080,364	1,695,024	22.7%	2,084,429	-0.2%
ULTRA T-BOND	1,674,729	1,522,542	10.0%	1,717,485	-2.5%

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Interest Rate Options					
10-YR NOTE	3,024,743	1,858,168	62.8%	2,695,732	12.2%
2-YR NOTE	149,776	164,453	-8.9%	179,386	-16.5%
30-YR BOND	822,388	400,310	105.4%	735,138	11.9%
5-YR NOTE	1,359,300	1,009,558	34.6%	1,098,603	23.7%
FED FUND	0	1	-100.0%	0	-
Ultra 10-Year Note	6,054	245	2,371.0%	12,804	-52.7%
ULTRA 10-YEAR NOTE	0	0	-	150	-100.0%
ULTRA T-BOND	16,137	750	2,051.6%	9,570	68.6%
Equity Index Futures					
AIR	550	0	-	550	0.0%
DJ US REAL ESTATE SECTOR	54,439	43,200	26.0%	51,242	6.2%
E-mini (\$5) Dow	85,379	94,731	-9.9%	101,512	-15.9%
MICRO MINI \$5 DOW	10,014	19,325	-48.2%	21,489	-53.4%
Equity Index Options					
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	405	78	419.2%	1,639	-75.3%
Ag Products Futures					
CHI WHEAT	406,781	292,139	39.2%	438,742	-7.3%
CORN	1,513,326	1,234,388	22.6%	1,598,742	-5.3%
DJ_UBS ROLL SELECT INDEX FU	16,317	12,194	33.8%	12,763	27.8%
DOW-UBS COMMOD INDEX	169,933	56,038	203.2%	103,387	64.4%
DOW-UBS COMMOD INDEX SWA	121,024	215,460	-43.8%	60,512	100.0%
FERTILIZER PRODUCTS	2,805	2,743	2.3%	2,215	26.6%
KC WHEAT	234,022	148,378	57.7%	252,916	-7.5%
MINI CORN	7,845	8,535	-8.1%	11,360	-30.9%
MINI SOYBEAN	13,232	17,296	-23.5%	18,197	-27.3%
MINI WHEAT	2,642	1,748	51.1%	4,159	-36.5%
OATS	4,982	3,817	30.5%	4,393	13.4%
ROUGH RICE	7,420	8,508	-12.8%	9,091	-18.4%
SOYBEAN	763,514	597,222	27.8%	818,771	-6.7%
SOYBEAN MEAL	486,131	480,266	1.2%	484,831	0.3%
SOYBEAN OIL	579,866	484,634	19.7%	567,418	2.2%
WHEAT	1,750	1,110	57.7%	2,950	-40.7%

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Ag Products Options					
AUG-DEC SOYBEAN MEAL CSO	0	1,200	-100.0%	0	-
AUG-NOV SOYBEAN CAL SPRD	315	700	-55.0%	310	1.6%
CHI WHEAT	245,584	216,584	13.4%	289,382	-15.1%
CORN	1,561,550	1,665,987	-6.3%	1,379,631	13.2%
CORN NEARBY+2 CAL SPRD	2,031	13,089	-84.5%	10,616	-80.9%
DEC-DEC CORN CAL SPRD	8,613	2,397	259.3%	9,450	-8.9%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JULY CORN CAL SPRD	10,505	10,667	-1.5%	5,245	100.3%
DEC-JULY WHEAT CAL SPRD	0	80	-100.0%	0	-
FERTILIZER PRODUCTS	120	0	-	135	-11.1%
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	0	0	-	15,399	-100.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	2,400	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	1,700	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	4,105	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	0	0	-	25,935	-100.0%
KC WHEAT	51,351	39,387	30.4%	96,937	-47.0%
MAR-JULY CORN CAL SPRD	0	2,350	-100.0%	0	-
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	1,225	200	512.5%	1,225	0.0%
NOV-MAR SOYBEAN CSO	6,805	15	45,266.7%	6,675	1.9%
OATS	213	240	-11.3%	328	-35.1%
ROUGH RICE	2,655	2,679	-0.9%	2,632	0.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	629,528	628,411	0.2%	780,401	-19.3%
SOYBEAN CRUSH	0	0	-	0	-
SOYBEAN MEAL	164,429	143,597	14.5%	240,262	-31.6%
SOYBEAN OIL	156,238	210,228	-25.7%	155,074	0.8%
SOYBN NEARBY+2 CAL SPRD	6,906	13,500	-48.8%	5,436	27.0%
SOYMEAL NEARBY+2 CAL SPRD	1,880	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	2,000	0	-	0	-
WHEAT	3,121	157	1,887.9%	1,332	134.3%
WHEAT-CORN IC SO	0	20	-100.0%	420	-100.0%
WHEAT NEARBY+2 CAL SPRD	1,240	300	313.3%	3,300	-62.4%
TOTAL FUTURES GROUP					
Interest Rate Futures	22,220,746	19,878,315	11.8%	21,937,659	1.3%
Equity Index Futures	150,382	157,256	-4.4%	174,793	-14.0%
Ag Products Futures	4,331,590	3,564,476	21.5%	4,390,447	-1.3%
TOTAL FUTURES	26,702,718	23,600,047	13.1%	26,502,899	0.8%

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TOTAL OPTIONS GROUP					
Interest Rate Options	5,378,398	3,433,485	56.6%	4,731,383	13.7%
Equity Index Options	405	78	419.2%	1,639	-75.3%
Ag Products Options	2,856,309	2,951,788	-3.2%	3,038,330	-6.0%
TOTAL OPTIONS	8,235,112	6,385,351	29.0%	7,771,352	6.0%
TOTAL COMBINED					
Interest Rate	27,599,144	23,311,800	18.4%	26,669,042	3.5%
Equity Index	150,787	157,334	-4.2%	176,432	-14.5%
Ag Products	7,187,899	6,516,264	10.3%	7,428,777	-3.2%
GRAND TOTAL	34,937,830	29,985,398	16.5%	34,274,251	1.9%