

CBOT Exchange Open Interest Report - Monthly

	Open Interest AUG 2024	Open Interest AUG 2023	% CHG	Open Interest JUL 2024	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	0	-	0	-
10-YR Eris SOFR	128,243	74,669	71.7%	115,380	11.1%
10-YR MAC LIBOR	0	0	-	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,774,698	4,742,569	0.7%	4,806,952	-0.7%
10Y YIELD	4,933	7,033	-29.9%	2,395	106.0%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	6,136	7,599	-19.3%	4,988	23.0%
20-YR BOND	0	128	-100.0%	0	-
2-YR Eris LIBOR	0	0	-	0	-
2-YR Eris SOFR	26,343	20,778	26.8%	26,762	-1.6%
2-YR NOTE	4,225,983	3,649,918	15.8%	4,394,012	-3.8%
2Y YIELD	969	1,082	-10.4%	537	80.4%
30-Year UMBS TBA Futures - 2.5%	0	20	-100.0%	0	-
30-Year UMBS TBA Futures - 3.0%	140	92	52.2%	75	86.7%
30-Year UMBS TBA Futures - 3.5%	110	169	-34.9%	226	-51.3%
30-Year UMBS TBA Futures - 4.0%	180	82	119.5%	292	-38.4%
30-Year UMBS TBA Futures - 4.5%	113	143	-21.0%	142	-20.4%
30-Year UMBS TBA Futures - 5.0%	843	306	175.5%	1,433	-41.2%
30-Year UMBS TBA Futures - 5.5%	3,106	549	465.8%	3,048	1.9%
30-Year UMBS TBA Futures - 6.0%	3,351	610	449.3%	3,501	-4.3%
30-YR BOND	1,735,661	1,338,891	29.6%	1,729,197	0.4%
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	4	164	-97.6%	2	100.0%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	0	-	0	-
3-YR Eris SOFR	14,324	17,770	-19.4%	14,890	-3.8%
3-YR NOTE	6,040	12,118	-50.2%	24,903	-75.7%
4-YR Eris LIBOR	0	0	-	0	-
4-YR Eris SOFR	16,714	7,582	120.4%	14,062	18.9%
5-YR Eris LIBOR	0	0	-	0	-
5-YR Eris SOFR	87,060	22,410	288.5%	72,491	20.1%
5-YR MAC LIBOR	0	0	-	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	6,494,836	5,356,509	21.3%	6,585,855	-1.4%
5Y YIELD	0	1	-100.0%	1	-100.0%
7-YR Eris LIBOR	0	0	-	0	-
7-YR Eris SOFR	16,317	17,321	-5.8%	16,413	-0.6%
BBG Duration-Hedged Credit Index	346	0	-	139	148.9%
BBG HY Credit Index	123	0	-	65	89.2%
BBG IG Credit Index	428	0	-	151	183.4%
FED FUND	2,094,574	1,736,772	20.6%	2,098,403	-0.2%
MICRO ULTRA 10-YEAR NOTE	160	0	-	355	-54.9%
MICRO ULTRA T-BOND	314	0	-	662	-52.6%
UBSBM	200	0	-	311	-35.7%
Ultra 10-Year Note	2,120,524	1,810,241	17.1%	2,123,834	-0.2%
ULTRA T-BOND	1,689,270	1,539,823	9.7%	1,648,311	2.5%

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Interest Rate Options					
10-YR NOTE	2,869,388	2,103,936	36.4%	2,983,781	-3.8%
2-YR NOTE	240,539	131,879	82.4%	180,350	33.4%
30-YR BOND	530,663	551,847	-3.8%	659,383	-19.5%
5-YR NOTE	829,289	1,106,255	-25.0%	1,271,668	-34.8%
FED FUND	0	0	-	0	-
Ultra 10-Year Note	636	208	205.8%	4,900	-87.0%
ULTRA 10-YEAR NOTE	0	0	-	0	-
ULTRA T-BOND	3,378	3,723	-9.3%	4,066	-16.9%
Equity Index Futures					
AIR	552	0	-	550	0.4%
DJ US REAL ESTATE SECTOR	65,557	42,019	56.0%	46,182	42.0%
E-mini (\$5) Dow	89,621	94,938	-5.6%	95,793	-6.4%
MICRO MINI \$5 DOW	28,751	21,848	31.6%	20,698	38.9%
Equity Index Options					
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	231	129	79.1%	828	-72.1%
Ag Products Futures					
BLOOMBERG COMMOD INDEX F	181,682	61,466	195.6%	174,836	3.9%
BLOOMBERG COMMOD INDEX S	60,512	107,730	-43.8%	60,512	0.0%
CHI WHEAT	387,228	364,105	6.4%	434,799	-10.9%
CORN	1,361,467	1,209,635	12.6%	1,595,390	-14.7%
DJ_UBS ROLL SELECT INDEX FU	22,892	12,294	86.2%	18,386	24.5%
FERTILIZER PRODUCTS	3,374	2,988	12.9%	2,835	19.0%
KC WHEAT	244,412	190,640	28.2%	253,218	-3.5%
MINI CORN	8,097	8,595	-5.8%	8,526	-5.0%
MINI SOYBEAN	15,294	22,756	-32.8%	13,740	11.3%
MINI WHEAT	2,235	3,645	-38.7%	3,569	-37.4%
OATS	4,361	4,267	2.2%	5,146	-15.3%
ROUGH RICE	9,294	11,515	-19.3%	9,249	0.5%
SOYBEAN	830,794	705,688	17.7%	791,877	4.9%
SOYBEAN MEAL	526,459	455,132	15.7%	513,552	2.5%
SOYBEAN OIL	536,189	456,597	17.4%	559,039	-4.1%
WHEAT	1,550	1,525	1.6%	1,550	0.0%

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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	195,463	260,043	-24.8%	269,167	-27.4%
CORN	1,058,161	1,276,868	-17.1%	1,489,844	-29.0%
CORN NEARBY+2 CAL SPRD	8,865	10,350	-14.3%	4,455	99.0%
DEC-DEC CORN CAL SPRD	4,105	2,545	61.3%	5,305	-22.6%
DEC-JUL SOYBEAN MEAL CSO	100	200	-50.0%	0	-
DEC-JULY CORN CAL SPRD	13,666	12,346	10.7%	11,966	14.2%
DEC-JULY WHEAT CAL SPRD	0	80	-100.0%	0	-
FERTILIZER PRODUCTS	160	0	-	75	113.3%
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	300	6,254	-95.2%	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	0	2,610	-100.0%	0	-
KC WHEAT	37,771	41,364	-8.7%	56,662	-33.3%
MAR-JULY CORN CAL SPRD	0	3,870	-100.0%	0	-
MAR-JULY SOYBEAN CAL SPRD	2,900	0	-	1,600	81.3%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	2,465	200	1,132.5%	2,445	0.8%
NOV-MAR SOYBEAN CSO	7,648	1,840	315.7%	7,742	-1.2%
OATS	276	580	-52.4%	226	22.1%
ROUGH RICE	1,737	1,872	-7.2%	3,196	-45.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	750	-100.0%
SOYBEAN	731,252	651,509	12.2%	725,038	0.9%
SOYBEAN CRUSH	0	0	-	0	-
SOYBEAN MEAL	158,487	145,181	9.2%	178,207	-11.1%
SOYBEAN OIL	175,708	157,135	11.8%	176,861	-0.7%
SOYBN NEARBY+2 CAL SPRD	6,500	1,939	235.2%	9,112	-28.7%
SOYMEAL NEARBY+2 CAL SPRD	100	840	-88.1%	1,091	-90.8%
SOY OIL NEARBY+2 CAL SPRD	2,050	0	-	2,050	0.0%
WHEAT	3	79	-96.2%	357	-99.2%
WHEAT-CORN IC SO	0	20	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	170	330	-48.5%	990	-82.8%
TOTAL FUTURES GROUP					
Interest Rate Futures	23,454,316	20,367,622	15.2%	23,692,061	-1.0%
Equity Index Futures	184,481	158,805	16.2%	163,223	13.0%
Ag Products Futures	4,195,840	3,618,578	16.0%	4,446,224	-5.6%
TOTAL FUTURES	27,834,637	24,145,005	15.3%	28,301,508	-1.6%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,473,893	3,897,848	14.8%	5,104,148	-12.3%
Equity Index Options	231	129	79.1%	828	-72.1%
Ag Products Options	2,407,887	2,578,055	-6.6%	2,947,139	-18.3%
TOTAL OPTIONS	6,882,011	6,476,032	6.3%	8,052,115	-14.5%
TOTAL COMBINED					
Interest Rate	27,928,209	24,265,470	15.1%	28,796,209	-3.0%
Equity Index	184,712	158,934	16.2%	164,051	12.6%
Ag Products	6,603,727	6,196,633	6.6%	7,393,363	-10.7%
GRAND TOTAL	34,716,648	30,621,037	13.4%	36,353,623	-4.5%