

CBOT Exchange Open Interest Report - Monthly

	Open Interest NOV 2024	Open Interest NOV 2023	% CHG	Open Interest OCT 2024	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	0	-	0	-
10-YR Eris SOFR	131,274	69,072	90.1%	129,189	1.6%
10-YR MAC LIBOR	0	0	-	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,607,275	4,586,536	0.5%	4,566,438	0.9%
10Y YIELD	3,307	3,359	-1.5%	5,008	-34.0%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	3,969	7,098	-44.1%	4,642	-14.5%
20-YR BOND	0	0	0.0%	0	-
2-YR Eris LIBOR	0	0	-	0	-
2-YR Eris SOFR	37,537	17,977	108.8%	37,653	-0.3%
2-YR NOTE	4,238,401	4,168,394	1.7%	4,503,100	-5.9%
2Y YIELD	348	634	-45.1%	714	-51.3%
30-Year UMBS TBA Futures - 2.5%	0	0	-	0	-
30-Year UMBS TBA Futures - 3.0%	40	213	-81.2%	133	-69.9%
30-Year UMBS TBA Futures - 3.5%	180	45	300.0%	130	38.5%
30-Year UMBS TBA Futures - 4.0%	60	295	-79.7%	156	-61.5%
30-Year UMBS TBA Futures - 4.5%	180	264	-31.8%	310	-41.9%
30-Year UMBS TBA Futures - 5.0%	401	478	-16.1%	836	-52.0%
30-Year UMBS TBA Futures - 5.5%	2,142	538	298.1%	2,687	-20.3%
30-Year UMBS TBA Futures - 6.0%	156	587	-73.4%	390	-60.0%
30-YR BOND	1,849,472	1,302,603	42.0%	1,871,856	-1.2%
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	1	73	-98.6%	3	-66.7%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	0	-	0	-
3-YR Eris SOFR	14,003	12,240	14.4%	13,389	4.6%
3-YR NOTE	6,214	11,480	-45.9%	9,520	-34.7%
4-YR Eris LIBOR	0	0	-	0	-
4-YR Eris SOFR	15,062	5,694	164.5%	15,015	0.3%
5-YR Eris LIBOR	0	0	-	0	-
5-YR Eris SOFR	102,025	32,290	216.0%	98,402	3.7%
5-YR MAC LIBOR	0	0	-	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	6,145,973	5,827,180	5.5%	6,195,313	-0.8%
5Y YIELD	0	0	-	0	-
7-YR Eris LIBOR	0	0	-	0	-
7-YR Eris SOFR	15,798	15,951	-1.0%	15,998	-1.3%
BBG Duration-Hedged Credit Index	331	0	-	330	0.3%
BBG HY Credit Index	224	0	-	158	41.8%
BBG IG Credit Index	513	0	-	359	42.9%
FED FUND	1,997,119	1,927,350	3.6%	2,241,583	-10.9%
MICRO ULTRA 10-YEAR NOTE	255	0	-	695	-63.3%
MICRO ULTRA T-BOND	477	0	-	804	-40.7%
UBSBM	60	80	-25.0%	253	-76.3%
Ultra 10-Year Note	2,200,923	2,007,447	9.6%	2,200,284	0.0%
ULTRA T-BOND	1,767,991	1,613,180	9.6%	1,769,864	-0.1%

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Interest Rate Options					
10-YR NOTE	2,700,788	2,617,329	3.2%	4,110,585	-34.3%
2-YR NOTE	145,847	97,016	50.3%	199,635	-26.9%
30-YR BOND	659,937	414,131	59.4%	978,528	-32.6%
5-YR NOTE	761,538	814,563	-6.5%	1,071,823	-28.9%
FED FUND	0	0	-	0	-
Ultra 10-Year Note	2,704	2,266	19.3%	12,689	-78.7%
ULTRA 10-YEAR NOTE	0	0	-	0	-
ULTRA T-BOND	5,052	6,168	-18.1%	12,559	-59.8%
Equity Index Futures					
AIR	656	0	-	656	0.0%
DJ US REAL ESTATE SECTOR	70,006	40,975	70.9%	69,110	1.3%
E-mini (\$5) Dow	92,561	99,280	-6.8%	85,412	8.4%
MICRO MINI \$5 DOW	26,284	29,305	-10.3%	23,526	11.7%
Equity Index Options					
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	334	131	155.0%	735	-54.6%
Ag Products Futures					
BLOOMBERG COMMOD INDEX F	180,337	66,477	171.3%	181,102	-0.4%
BLOOMBERG COMMOD INDEX S	60,512	60,512	0.0%	60,512	0.0%
CHI WHEAT	414,756	402,399	3.1%	426,014	-2.6%
CORN	1,518,868	1,254,035	21.1%	1,672,961	-9.2%
DJ_UBS ROLL SELECT INDEX FU	28,873	11,644	148.0%	27,742	4.1%
FERTILIZER PRODUCTS	4,154	2,148	93.4%	4,256	-2.4%
KC WHEAT	252,992	206,012	22.8%	266,732	-5.2%
MINI CORN	6,406	6,244	2.6%	12,826	-50.1%
MINI SOYBEAN	13,601	15,378	-11.6%	11,088	22.7%
MINI WHEAT	2,894	2,838	2.0%	3,107	-6.9%
OATS	3,431	3,566	-3.8%	4,370	-21.5%
ROUGH RICE	10,718	12,331	-13.1%	10,018	7.0%
SOYBEAN	909,203	740,009	22.9%	829,389	9.6%
SOYBEAN MEAL	589,505	533,221	10.6%	590,095	-0.1%
SOYBEAN OIL	553,464	477,571	15.9%	540,727	2.4%
WHEAT	288	800	-64.0%	482	-40.2%

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Ag Products Options					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BLOOMBERG COMMOD INDEX O	16	0	-	16	0.0%
CHI WHEAT	224,702	198,739	13.1%	278,053	-19.2%
CORN	1,145,471	754,426	51.8%	1,539,642	-25.6%
CORN NEARBY+2 CAL SPRD	7,830	6,108	28.2%	28,165	-72.2%
DEC-DEC CORN CAL SPRD	0	0	-	6,699	-100.0%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	150	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	20,061	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
FERTILIZER PRODUCTS	375	0	-	360	4.2%
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	300	0	-	300	0.0%
JULY-DEC CORN CAL SPRD	7,600	7,054	7.7%	3,400	123.5%
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	58	6,468	-99.1%	38	52.6%
KC WHEAT	35,287	32,536	8.5%	56,736	-37.8%
MAR-JULY CORN CAL SPRD	4,030	8,999	-55.2%	1,180	241.5%
MAR-JULY SOYBEAN CAL SPRD	7,485	1,000	648.5%	7,485	0.0%
MAR-JULY WHEAT CAL SPRD	302	0	-	302	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
OATS	13	230	-94.3%	373	-96.5%
ROUGH RICE	2,765	2,387	15.8%	1,655	67.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	820,728	530,483	54.7%	781,376	5.0%
SOYBEAN CRUSH	0	0	-	0	-
SOYBEAN MEAL	193,880	254,450	-23.8%	215,789	-10.2%
SOYBEAN OIL	222,710	108,691	104.9%	251,685	-11.5%
SOYBN NEARBY+2 CAL SPRD	14,105	9,904	42.4%	10,700	31.8%
SOYMEAL NEARBY+2 CAL SPRD	0	200	-100.0%	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	260	818	-68.2%	901	-71.1%
WHEAT-CORN IC50	500	0	-	500	0.0%
WHEAT NEARBY+2 CAL SPRD	0	366	-100.0%	2,137	-100.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	23,143,984	21,613,331	7.1%	23,687,485	-2.3%
Equity Index Futures	189,507	169,560	11.8%	178,704	6.0%
Ag Products Futures	4,550,002	3,795,185	19.9%	4,641,421	-2.0%
TOTAL FUTURES	27,883,493	25,578,076	9.0%	28,507,610	-2.2%

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TOTAL OPTIONS GROUP					
Interest Rate Options	4,275,866	3,951,473	8.2%	6,385,819	-33.0%
Equity Index Options	334	131	155.0%	735	-54.6%
Ag Products Options	2,688,417	1,922,859	39.8%	3,207,703	-16.2%
TOTAL OPTIONS	6,964,617	5,874,463	18.6%	9,594,257	-27.4%
TOTAL COMBINED					
Interest Rate	27,419,850	25,564,804	7.3%	30,073,304	-8.8%
Equity Index	189,841	169,691	11.9%	179,439	5.8%
Ag Products	7,238,419	5,718,044	26.6%	7,849,124	-7.8%
GRAND TOTAL	34,848,110	31,452,539	10.8%	38,101,867	-8.5%