

CBOT Exchange Open Interest Report - Monthly

	Open Interest JUL 2023	Open Interest JUL 2022	% CHG	Open Interest JUN 2023	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	67,740	-100.0%	0	-
10-YR Eris SOFR	77,268	1,175	6,476.0%	76,943	0.4%
10-YR MAC LIBOR	0	14,074	-100.0%	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,817,315	3,539,224	36.1%	4,724,880	2.0%
10Y YIELD	6,337	3,266	94.0%	5,698	11.2%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	300	-100.0%	0	-
1-YR Eris SOFR	7,599	8,627	-11.9%	7,598	0.0%
20-YR BOND	105	840	-87.5%	89	18.0%
20-YR Eris LIBOR	0	0	-	0	-
2-YR Eris LIBOR	0	103,781	-100.0%	0	-
2-YR Eris SOFR	22,534	3,949	470.6%	22,227	1.4%
2-YR NOTE	3,632,221	1,992,292	82.3%	3,664,567	-0.9%
2Y YIELD	805	616	30.7%	926	-13.1%
30-Year UMBS TBA Futures - 2.5%	30	0	-	0	-
30-Year UMBS TBA Futures - 3.0%	157	0	-	30	423.3%
30-Year UMBS TBA Futures - 3.5%	137	0	-	30	356.7%
30-Year UMBS TBA Futures - 4.0%	114	0	-	7	1,528.6%
30-Year UMBS TBA Futures - 4.5%	129	0	-	75	72.0%
30-Year UMBS TBA Futures - 5.0%	293	0	-	182	61.0%
30-Year UMBS TBA Futures - 5.5%	313	0	-	30	943.3%
30-Year UMBS TBA Futures - 6.0%	450	0	-	120	275.0%
30-YR BOND	1,274,967	1,184,018	7.7%	1,244,847	2.4%
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	119	3,045	-96.1%	91	30.8%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	30,532	-100.0%	0	-
3-YR Eris SOFR	18,169	6,733	169.8%	17,538	3.6%
3-YR NOTE	10,880	7,389	47.2%	10,338	5.2%
4-YR Eris LIBOR	0	9,697	-100.0%	0	-
4-YR Eris SOFR	7,108	575	1,136.2%	6,628	7.2%
5-YR Eris LIBOR	0	16,610	-100.0%	0	-
5-YR Eris SOFR	22,254	1,271	1,650.9%	20,056	11.0%
5-YR MAC LIBOR	0	19,146	-100.0%	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	5,513,928	3,942,475	39.9%	5,085,321	8.4%
5Y YIELD	3	1,092	-99.7%	2	50.0%
7-YR Eris LIBOR	0	21,100	-100.0%	0	-
7-YR Eris SOFR	17,327	289	5,895.5%	17,218	0.6%
FED FUND	1,753,172	1,896,557	-7.6%	1,753,035	0.0%
Ultra 10-Year Note	1,786,248	1,166,780	53.1%	1,695,024	5.4%
ULTRA T-BOND	1,536,173	1,308,803	17.4%	1,522,542	0.9%

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Interest Rate Options					
10-YR NOTE	2,302,435	2,525,113	-8.8%	1,858,168	23.9%
2-YR NOTE	153,066	71,484	114.1%	164,453	-6.9%
30-YR BOND	439,125	428,826	2.4%	400,310	9.7%
5-YR NOTE	1,013,572	862,321	17.5%	1,009,558	0.4%
FED FUND	0	2	-100.0%	1	-100.0%
Ultra 10-Year Note	1,995	0	-	245	714.3%
ULTRA T-BOND	2,579	778	231.5%	750	243.9%
Equity Index Futures					
DJ US REAL ESTATE SECTOR	38,376	44,894	-14.5%	43,200	-11.2%
E-mini (\$5) Dow	110,328	74,121	48.8%	94,731	16.5%
MICRO MINI \$5 DOW	26,207	16,948	54.6%	19,325	35.6%
Equity Index Options					
DJIA	0	0	-	0	0.0%
E-mini (\$5) Dow	91	680	-86.6%	78	16.7%
Energy Futures					
ETHANOL	0	0	-	0	-
Ag Products Futures					
CHI WHEAT	317,037	309,976	2.3%	292,139	8.5%
CORN	1,304,298	1,325,691	-1.6%	1,234,388	5.7%
DJ_UBS ROLL SELECT INDEX FU	12,432	10,654	16.7%	12,194	2.0%
DOW-UBS COMMOD INDEX	59,611	66,314	-10.1%	56,038	6.4%
DOW-UBS COMMOD INDEX SWA	107,730	0	-	215,460	-50.0%
FERTILIZER PRODUCTS	2,753	3,719	-26.0%	2,743	0.4%
KC WHEAT	189,594	168,580	12.5%	148,378	27.8%
MINI CORN	9,547	15,887	-39.9%	8,535	11.9%
MINI SOYBEAN	21,610	26,795	-19.4%	17,296	24.9%
MINI WHEAT	3,456	3,176	8.8%	1,748	97.7%
OATS	4,621	2,583	78.9%	3,817	21.1%
ROUGH RICE	9,890	8,207	20.5%	8,508	16.2%
SOYBEAN	645,217	578,190	11.6%	597,222	8.0%
SOYBEAN MEAL	488,887	398,628	22.6%	480,266	1.8%
SOYBEAN OIL	473,661	362,067	30.8%	484,634	-2.3%
WHEAT	1,835	2,721	-32.6%	1,110	65.3%

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Ag Products Options					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	1,200	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	700	-100.0%
CHI WHEAT	289,317	355,570	-18.6%	216,584	33.6%
CORN	1,633,639	1,807,097	-9.6%	1,665,987	-1.9%
CORN NEARBY+2 CAL SPRD	18,246	15,242	19.7%	13,089	39.4%
DEC-DEC CORN CAL SPRD	2,545	0	-	2,397	6.2%
DEC-JULY CORN CAL SPRD	11,312	5,389	109.9%	10,667	6.0%
DEC-JULY WHEAT CAL SPRD	80	0	-	80	0.0%
Intercommodity Spread	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	774	6,350	-87.8%	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	0	-	0	-
KC WHEAT	47,062	56,834	-17.2%	39,387	19.5%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	3,050	0	-	2,350	29.8%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	200	300	-33.3%	200	0.0%
NOV-MAR SOYBEAN CSO	15	0	-	15	0.0%
OATS	499	539	-7.4%	240	107.9%
ROUGH RICE	3,225	3,284	-1.8%	2,679	20.4%
SEP-DEC SOYBEAN MEAL CSO	1,050	0	-	0	-
SOYBEAN	683,029	569,942	19.8%	628,411	8.7%
SOYBEAN CRUSH	0	41	-100.0%	0	-
SOYBEAN MEAL	148,690	151,273	-1.7%	143,597	3.5%
SOYBEAN OIL	187,430	173,890	7.8%	210,228	-10.8%
SOYBN NEARBY+2 CAL SPRD	4,451	190	2,242.6%	13,500	-67.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	329	400	-17.8%	157	109.6%
WHEAT-CORN IC SO	20	2,000	-99.0%	20	0.0%
WHEAT NEARBY+2 CAL SPRD	810	4,863	-83.3%	300	170.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	20,508,428	15,354,269	33.6%	19,878,315	3.2%
Equity Index Futures	174,911	135,963	28.6%	157,256	11.2%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,652,179	3,283,188	11.2%	3,564,476	2.5%
TOTAL FUTURES	24,335,518	18,773,420	29.6%	23,600,047	3.1%



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TOTAL OPTIONS GROUP					
Interest Rate Options	3,912,772	3,888,524	0.6%	3,433,485	14.0%
Equity Index Options	91	680	-86.6%	78	16.7%
Ag Products Options	3,035,773	3,153,204	-3.7%	2,951,788	2.8%
TOTAL OPTIONS	6,948,636	7,042,408	-1.3%	6,385,351	8.8%
TOTAL COMBINED					
Interest Rate	24,421,200	19,242,793	26.9%	23,311,800	4.8%
Equity Index	175,002	136,643	28.1%	157,334	11.2%
Energy	0	0	-	0	-
Ag Products	6,687,952	6,436,392	3.9%	6,516,264	2.6%
GRAND TOTAL	31,284,154	25,815,828	21.2%	29,985,398	4.3%