

## CBOT Exchange Open Interest Report - Monthly

	Open Interest AUG 2023	Open Interest AUG 2022	% CHG	Open Interest JUL 2023	% CHG
<b>Interest Rate Futures</b>					
10-YR Eris LIBOR	0	68,889	-100.0%	0	-
10-YR Eris SOFR	74,669	1,984	3,663.6%	77,268	-3.4%
10-YR MAC LIBOR	0	16,122	-100.0%	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,742,569	3,532,540	34.3%	4,817,315	-1.6%
10Y YIELD	7,033	2,699	160.6%	6,337	11.0%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	7,599	7,336	3.6%	7,599	0.0%
20-YR BOND	128	842	-84.8%	105	21.9%
20-YR Eris LIBOR	0	0	-	0	-
2-YR Eris LIBOR	0	98,355	-100.0%	0	-
2-YR Eris SOFR	20,778	5,464	280.3%	22,534	-7.8%
2-YR NOTE	3,649,918	1,948,380	87.3%	3,632,221	0.5%
2Y YIELD	1,082	529	104.5%	805	34.4%
30-Year UMBS TBA Futures - 2.5%	20	0	-	30	-33.3%
30-Year UMBS TBA Futures - 3.0%	92	0	-	157	-41.4%
30-Year UMBS TBA Futures - 3.5%	169	0	-	137	23.4%
30-Year UMBS TBA Futures - 4.0%	82	0	-	114	-28.1%
30-Year UMBS TBA Futures - 4.5%	143	0	-	129	10.9%
30-Year UMBS TBA Futures - 5.0%	306	0	-	293	4.4%
30-Year UMBS TBA Futures - 5.5%	549	0	-	313	75.4%
30-Year UMBS TBA Futures - 6.0%	610	0	-	450	35.6%
30-YR BOND	1,338,891	1,223,966	9.4%	1,274,967	5.0%
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	164	1,882	-91.3%	119	37.8%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	29,821	-100.0%	0	-
3-YR Eris SOFR	17,770	9,297	91.1%	18,169	-2.2%
3-YR NOTE	12,118	8,060	50.3%	10,880	11.4%
4-YR Eris LIBOR	0	8,835	-100.0%	0	-
4-YR Eris SOFR	7,582	1,510	402.1%	7,108	6.7%
5-YR Eris LIBOR	0	17,296	-100.0%	0	-
5-YR Eris SOFR	22,410	1,273	1,660.4%	22,254	0.7%
5-YR MAC LIBOR	0	18,921	-100.0%	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	5,356,509	4,011,788	33.5%	5,513,928	-2.9%
5Y YIELD	1	86	-98.8%	3	-66.7%
7-YR Eris LIBOR	0	20,519	-100.0%	0	-
7-YR Eris SOFR	17,321	1,181	1,366.6%	17,327	0.0%
FED FUND	1,736,772	1,844,046	-5.8%	1,753,172	-0.9%
Ultra 10-Year Note	1,810,241	1,300,946	39.1%	1,786,248	1.3%
ULTRA T-BOND	1,539,823	1,365,926	12.7%	1,536,173	0.2%

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<b>Interest Rate Options</b>					
10-YR NOTE	2,103,936	2,117,534	-0.6%	2,302,435	-8.6%
2-YR NOTE	131,879	31,165	323.2%	153,066	-13.8%
30-YR BOND	551,847	409,198	34.9%	439,125	25.7%
5-YR NOTE	1,106,255	847,120	30.6%	1,013,572	9.1%
FED FUND	0	1	-100.0%	0	-
Ultra 10-Year Note	208	0	-	1,995	-89.6%
ULTRA T-BOND	3,723	545	583.1%	2,579	44.4%
<b>Equity Index Futures</b>					
DJ US REAL ESTATE SECTOR	42,019	45,753	-8.2%	38,376	9.5%
E-mini (\$5) Dow	94,938	78,218	21.4%	110,328	-13.9%
MICRO MINI \$5 DOW	21,848	24,382	-10.4%	26,207	-16.6%
<b>Equity Index Options</b>					
DJIA	0	0	-	0	0.0%
E-mini (\$5) Dow	129	929	-86.1%	91	41.8%
<b>Energy Futures</b>					
ETHANOL	0	0	-	0	-
<b>Ag Products Futures</b>					
CHI WHEAT	364,105	290,785	25.2%	317,037	14.8%
CORN	1,209,635	1,272,084	-4.9%	1,304,298	-7.3%
DJ_UBS ROLL SELECT INDEX FU	12,294	10,842	13.4%	12,432	-1.1%
DOW-UBS COMMOD INDEX	61,466	64,361	-4.5%	59,611	3.1%
DOW-UBS COMMOD INDEX SWA	107,730	0	-	107,730	0.0%
FERTILIZER PRODUCTS	2,988	3,344	-10.6%	2,753	8.5%
KC WHEAT	190,640	146,996	29.7%	189,594	0.6%
MINI CORN	8,595	15,504	-44.6%	9,547	-10.0%
MINI SOYBEAN	22,756	25,569	-11.0%	21,610	5.3%
MINI WHEAT	3,645	2,292	59.0%	3,456	5.5%
OATS	4,267	3,316	28.7%	4,621	-7.7%
ROUGH RICE	11,515	9,043	27.3%	9,890	16.4%
SOYBEAN	705,688	608,636	15.9%	645,217	9.4%
SOYBEAN MEAL	455,132	391,658	16.2%	488,887	-6.9%
SOYBEAN OIL	456,597	394,321	15.8%	473,661	-3.6%
WHEAT	1,525	1,449	5.2%	1,835	-16.9%

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<b>Ag Products Options</b>					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	260,043	261,187	-0.4%	289,317	-10.1%
CORN	1,276,868	1,523,298	-16.2%	1,633,639	-21.8%
CORN NEARBY+2 CAL SPRD	10,350	23,315	-55.6%	18,246	-43.3%
DEC-DEC CORN CAL SPRD	2,545	0	-	2,545	0.0%
DEC-JUL SOYBEAN MEAL CSO	200	0	-	0	-
DEC-JULY CORN CAL SPRD	12,346	9,040	36.6%	11,312	9.1%
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	6,254	8,986	-30.4%	774	708.0%
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	2,610	0	-	0	-
KC WHEAT	41,364	44,961	-8.0%	47,062	-12.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	3,870	11,845	-67.3%	3,050	26.9%
MAR-JULY SOYBEAN CAL SPRD	0	500	-100.0%	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	200	3,135	-93.6%	200	0.0%
NOV-MAR SOYBEAN CSO	1,840	0	-	15	12,166.7%
OATS	580	511	13.5%	499	16.2%
ROUGH RICE	1,872	1,015	84.4%	3,225	-42.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	1,050	-100.0%
SOYBEAN	651,509	553,610	17.7%	683,029	-4.6%
SOYBEAN CRUSH	0	51	-100.0%	0	-
SOYBEAN MEAL	145,181	151,195	-4.0%	148,690	-2.4%
SOYBEAN OIL	157,135	161,385	-2.6%	187,430	-16.2%
SOYBN NEARBY+2 CAL SPRD	1,939	500	287.8%	4,451	-56.4%
SOYMEAL NEARBY+2 CAL SPRD	840	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	79	0	-	329	-76.0%
WHEAT-CORN ICSD	20	1,730	-98.8%	20	0.0%
WHEAT NEARBY+2 CAL SPRD	330	1,295	-74.5%	810	-59.3%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	20,367,622	15,550,766	31.0%	20,508,428	-0.7%
Equity Index Futures	158,805	148,353	7.0%	174,911	-9.2%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,618,578	3,240,200	11.7%	3,652,179	-0.9%
<b>TOTAL FUTURES</b>	<b>24,145,005</b>	<b>18,939,319</b>	<b>27.5%</b>	<b>24,335,518</b>	<b>-0.8%</b>

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	Open Interest AUG 2023	Open Interest AUG 2022	% CHG	Open Interest JUL 2023	% CHG
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	3,897,848	3,405,563	14.5%	3,912,772	-0.4%
Equity Index Options	129	929	-86.1%	91	41.8%
Ag Products Options	2,578,055	2,757,559	-6.5%	3,035,773	-15.1%
<b>TOTAL OPTIONS</b>	<b>6,476,032</b>	<b>6,164,051</b>	<b>5.1%</b>	<b>6,948,636</b>	<b>-6.8%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	24,265,470	18,956,329	28.0%	24,421,200	-0.6%
Equity Index	158,934	149,282	6.5%	175,002	-9.2%
Energy	0	0	-	0	-
Ag Products	6,196,633	5,997,759	3.3%	6,687,952	-7.3%
<b>GRAND TOTAL</b>	<b>30,621,037</b>	<b>25,103,370</b>	<b>22.0%</b>	<b>31,284,154</b>	<b>-2.1%</b>