

CBOT Exchange Open Interest Report - Monthly

	Open Interest SEP 2023	Open Interest SEP 2022	% CHG	Open Interest AUG 2023	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	65,660	-100.0%	0	-
10-YR Eris SOFR	66,272	2,019	3,182.4%	74,669	-11.2%
10-YR MAC LIBOR	0	14,097	-100.0%	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,742,137	3,834,682	23.7%	4,742,569	0.0%
10Y YIELD	5,401	3,854	40.1%	7,033	-23.2%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	7,303	13,697	-46.7%	7,599	-3.9%
20-YR BOND	32	587	-94.5%	128	-75.0%
20-YR Eris LIBOR	0	0	-	0	-
2-YR Eris LIBOR	0	95,033	-100.0%	0	-
2-YR Eris SOFR	19,000	5,123	270.9%	20,778	-8.6%
2-YR NOTE	3,922,314	1,954,198	100.7%	3,649,918	7.5%
2Y YIELD	804	1,152	-30.2%	1,082	-25.7%
30-Year UMBS TBA Futures - 2.5%	50	0	-	20	150.0%
30-Year UMBS TBA Futures - 3.0%	401	0	-	92	335.9%
30-Year UMBS TBA Futures - 3.5%	439	0	-	169	159.8%
30-Year UMBS TBA Futures - 4.0%	965	0	-	82	1,076.8%
30-Year UMBS TBA Futures - 4.5%	305	0	-	143	113.3%
30-Year UMBS TBA Futures - 5.0%	164	0	-	306	-46.4%
30-Year UMBS TBA Futures - 5.5%	337	0	-	549	-38.6%
30-Year UMBS TBA Futures - 6.0%	990	0	-	610	62.3%
30-YR BOND	1,409,280	1,205,160	16.9%	1,338,891	5.3%
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	182	716	-74.6%	164	11.0%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	28,921	-100.0%	0	-
3-YR Eris SOFR	16,524	9,480	74.3%	17,770	-7.0%
3-YR NOTE	12,613	10,945	15.2%	12,118	4.1%
4-YR Eris LIBOR	0	7,386	-100.0%	0	-
4-YR Eris SOFR	5,570	1,769	214.9%	7,582	-26.5%
5-YR Eris LIBOR	0	14,709	-100.0%	0	-
5-YR Eris SOFR	25,130	1,716	1,364.5%	22,410	12.1%
5-YR MAC LIBOR	0	8,094	-100.0%	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	5,578,262	3,973,117	40.4%	5,356,509	4.1%
5Y YIELD	4	110	-96.4%	1	300.0%
7-YR Eris LIBOR	0	20,221	-100.0%	0	-
7-YR Eris SOFR	15,936	1,293	1,132.5%	17,321	-8.0%
FED FUND	1,762,785	1,709,738	3.1%	1,736,772	1.5%
UBSBM	30	0	-	0	-
Ultra 10-Year Note	1,883,783	1,367,547	37.7%	1,810,241	4.1%
ULTRA T-BOND	1,558,002	1,407,885	10.7%	1,539,823	1.2%



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Interest Rate Options					
10-YR NOTE	2,475,575	2,762,129	-10.4%	2,103,936	17.7%
2-YR NOTE	291,569	65,977	341.9%	131,879	121.1%
30-YR BOND	704,635	592,232	19.0%	551,847	27.7%
5-YR NOTE	1,201,087	1,310,242	-8.3%	1,106,255	8.6%
FED FUND	0	1	-100.0%	0	-
Ultra 10-Year Note	423	4	10,475.0%	208	103.4%
ULTRA T-BOND	5,598	1,850	202.6%	3,723	50.4%
Equity Index Futures					
DJ US REAL ESTATE SECTOR	48,895	59,355	-17.6%	42,019	16.4%
E-mini (\$5) Dow	94,019	69,265	35.7%	94,938	-1.0%
MICRO MINI \$5 DOW	19,784	17,965	10.1%	21,848	-9.4%
Equity Index Options					
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	60	533	-88.7%	129	-53.5%
Energy Futures					
ETHANOL	0	0	-	0	-
Ag Products Futures					
CHI WHEAT	434,160	295,483	46.9%	364,105	19.2%
CORN	1,358,967	1,356,615	0.2%	1,209,635	12.3%
DJ_UBS ROLL SELECT INDEX FU	11,563	10,798	7.1%	12,294	-5.9%
DOW-UBS COMMOD INDEX	61,977	60,870	1.8%	61,466	0.8%
DOW-UBS COMMOD INDEX SWA	168,242	0	-	107,730	56.2%
FERTILIZER PRODUCS	2,751	4,188	-34.3%	2,988	-7.9%
KC WHEAT	213,428	153,003	39.5%	190,640	12.0%
MINI CORN	8,222	16,820	-51.1%	8,595	-4.3%
MINI SOYBEAN	18,586	25,055	-25.8%	22,756	-18.3%
MINI WHEAT	4,311	3,226	33.6%	3,645	18.3%
OATS	3,987	3,909	2.0%	4,267	-6.6%
ROUGH RICE	11,069	8,608	28.6%	11,515	-3.9%
SOYBEAN	793,392	678,453	16.9%	705,688	12.4%
SOYBEAN MEAL	468,649	367,048	27.7%	455,132	3.0%
SOYBEAN OIL	424,346	403,384	5.2%	456,597	-7.1%
WHEAT	1,225	1,412	-13.2%	1,525	-19.7%

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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	310,876	317,865	-2.2%	260,043	19.5%
CORN	1,256,778	1,652,304	-23.9%	1,276,868	-1.6%
CORN NEARBY+2 CAL SPRD	12,262	27,558	-55.5%	10,350	18.5%
DEC-DEC CORN CAL SPRD	2,543	0	-	2,545	-0.1%
DEC-JUL SOYBEAN MEAL CSO	210	0	-	200	5.0%
DEC-JULY CORN CAL SPRD	12,456	8,855	40.7%	12,346	0.9%
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	6,854	12,636	-45.8%	6,254	9.6%
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	4,320	1,450	197.9%	2,610	65.5%
KC WHEAT	47,061	50,867	-7.5%	41,364	13.8%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	7,442	13,885	-46.4%	3,870	92.3%
MAR-JULY SOYBEAN CAL SPRD	100	600	-83.3%	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	950	3,160	-69.9%	200	375.0%
NOV-MAR SOYBEAN CSO	3,244	0	-	1,840	76.3%
OATS	764	513	48.9%	580	31.7%
ROUGH RICE	2,476	1,367	81.1%	1,872	32.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	699,718	546,060	28.1%	651,509	7.4%
SOYBEAN CRUSH	0	55	-100.0%	0	-
SOYBEAN MEAL	151,563	154,170	-1.7%	145,181	4.4%
SOYBEAN OIL	160,834	151,220	6.4%	157,135	2.4%
SOYBN NEARBY+2 CAL SPRD	2,879	4,755	-39.5%	1,939	48.5%
SOYMEAL NEARBY+2 CAL SPRD	800	0	-	840	-4.8%
SOY OIL NEARBY+2 CAL SPRD	0	1,100	-100.0%	0	-
WHEAT	389	25	1,456.0%	79	392.4%
WHEAT-CORN IC SO	65	1,732	-96.2%	20	225.0%
WHEAT NEARBY+2 CAL SPRD	730	1,545	-52.8%	330	121.2%
TOTAL FUTURES GROUP					
Interest Rate Futures	21,037,288	15,761,182	33.5%	20,367,622	3.3%
Equity Index Futures	162,698	146,585	11.0%	158,805	2.5%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,984,875	3,388,872	17.6%	3,618,578	10.1%
TOTAL FUTURES	25,184,861	19,296,639	30.5%	24,145,005	4.3%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,678,887	4,732,435	-1.1%	3,897,848	20.0%
Equity Index Options	60	533	-88.7%	129	-53.5%
Ag Products Options	2,685,394	2,951,722	-9.0%	2,578,055	4.2%
TOTAL OPTIONS	7,364,341	7,684,690	-4.2%	6,476,032	13.7%
TOTAL COMBINED					
Interest Rate	25,716,175	20,493,617	25.5%	24,265,470	6.0%
Equity Index	162,758	147,118	10.6%	158,934	2.4%
Energy	0	0	-	0	-
Ag Products	6,670,269	6,340,594	5.2%	6,196,633	7.6%
GRAND TOTAL	32,549,202	26,981,329	20.6%	30,621,037	6.3%