

CBOT Exchange Open Interest Report - Monthly

	Open Interest OCT 2023	Open Interest OCT 2022	% CHG	Open Interest SEP 2023	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	65,055	-100.0%	0	-
10-YR Eris SOFR	66,533	2,031	3,175.9%	66,272	0.4%
10-YR MAC LIBOR	0	16,286	-100.0%	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,691,536	3,972,150	18.1%	4,742,137	-1.1%
10Y YIELD	3,413	3,380	1.0%	5,401	-36.8%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	7,303	14,327	-49.0%	7,303	0.0%
20-YR BOND	35	694	-95.0%	32	9.4%
20-YR Eris LIBOR	0	0	-	0	-
2-YR Eris LIBOR	0	87,277	-100.0%	0	-
2-YR Eris SOFR	17,708	5,617	215.3%	19,000	-6.8%
2-YR NOTE	4,188,473	2,237,420	87.2%	3,922,314	6.8%
2Y YIELD	585	1,071	-45.4%	804	-27.2%
30-Year UMBS TBA Futures - 2.5%	0	0	-	50	-100.0%
30-Year UMBS TBA Futures - 3.0%	93	0	-	401	-76.8%
30-Year UMBS TBA Futures - 3.5%	61	0	-	439	-86.1%
30-Year UMBS TBA Futures - 4.0%	139	0	-	965	-85.6%
30-Year UMBS TBA Futures - 4.5%	175	0	-	305	-42.6%
30-Year UMBS TBA Futures - 5.0%	263	0	-	164	60.4%
30-Year UMBS TBA Futures - 5.5%	421	0	-	337	24.9%
30-Year UMBS TBA Futures - 6.0%	1,087	0	-	990	9.8%
30-YR BOND	1,377,938	1,211,620	13.7%	1,409,280	-2.2%
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	259	590	-56.1%	182	42.3%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	29,021	-100.0%	0	-
3-YR Eris SOFR	13,422	13,387	0.3%	16,524	-18.8%
3-YR NOTE	10,695	9,202	16.2%	12,613	-15.2%
4-YR Eris LIBOR	0	7,518	-100.0%	0	-
4-YR Eris SOFR	5,885	1,844	219.1%	5,570	5.7%
5-YR Eris LIBOR	0	17,048	-100.0%	0	-
5-YR Eris SOFR	29,123	2,311	1,160.2%	25,130	15.9%
5-YR MAC LIBOR	0	9,016	-100.0%	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	5,746,137	4,125,183	39.3%	5,578,262	3.0%
5Y YIELD	2	112	-98.2%	4	-50.0%
7-YR Eris LIBOR	0	20,302	-100.0%	0	-
7-YR Eris SOFR	16,008	1,224	1,207.8%	15,936	0.5%
FED FUND	2,028,290	1,720,269	17.9%	1,762,785	15.1%
UBSBM	40	0	-	30	33.3%
Ultra 10-Year Note	2,012,883	1,402,316	43.5%	1,883,783	6.9%
ULTRA T-BOND	1,560,619	1,453,774	7.3%	1,558,002	0.2%

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Interest Rate Options					
10-YR NOTE	2,759,025	2,528,808	9.1%	2,475,575	11.4%
2-YR NOTE	291,263	152,573	90.9%	291,569	-0.1%
30-YR BOND	691,891	584,681	18.3%	704,635	-1.8%
5-YR NOTE	1,173,294	1,201,029	-2.3%	1,201,087	-2.3%
FED FUND	0	4,001	-100.0%	0	-
Ultra 10-Year Note	13,183	50	26,266.0%	423	3,016.5%
ULTRA T-BOND	11,065	1,297	753.1%	5,598	97.7%
Equity Index Futures					
DJ US REAL ESTATE SECTOR	38,887	49,566	-21.5%	48,895	-20.5%
E-mini (\$5) Dow	103,936	76,166	36.5%	94,019	10.5%
MICRO MINI \$5 DOW	25,224	29,636	-14.9%	19,784	27.5%
Equity Index Options					
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	175	1,383	-87.3%	60	191.7%
Energy Futures					
ETHANOL	0	0	-	0	-
Ag Products Futures					
CHI WHEAT	460,210	329,100	39.8%	434,160	6.0%
CORN	1,412,108	1,472,993	-4.1%	1,358,967	3.9%
DJ_UBS ROLL SELECT INDEX FU	11,601	10,615	9.3%	11,563	0.3%
DOW-UBS COMMOD INDEX	63,424	57,990	9.4%	61,977	2.3%
DOW-UBS COMMOD INDEX SWA	60,512	0	-	168,242	-64.0%
FERTILIZER PRODUCTS	1,770	3,901	-54.6%	2,751	-35.7%
KC WHEAT	228,736	158,598	44.2%	213,428	7.2%
MINI CORN	9,437	18,201	-48.2%	8,222	14.8%
MINI SOYBEAN	9,787	10,726	-8.8%	18,586	-47.3%
MINI WHEAT	4,089	3,710	10.2%	4,311	-5.1%
OATS	3,799	4,311	-11.9%	3,987	-4.7%
ROUGH RICE	11,407	8,696	31.2%	11,069	3.1%
SOYBEAN	707,256	571,755	23.7%	793,392	-10.9%
SOYBEAN MEAL	519,735	395,295	31.5%	468,649	10.9%
SOYBEAN OIL	491,302	431,563	13.8%	424,346	15.8%
WHEAT	1,025	1,200	-14.6%	1,225	-16.3%

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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	318,843	340,786	-6.4%	310,876	2.6%
CORN	1,292,553	1,580,039	-18.2%	1,256,778	2.8%
CORN NEARBY+2 CAL SPRD	16,952	44,757	-62.1%	12,262	38.2%
DEC-DEC CORN CAL SPRD	2,479	0	-	2,543	-2.5%
DEC-JUL SOYBEAN MEAL CSO	210	0	-	210	0.0%
DEC-JULY CORN CAL SPRD	11,886	8,955	32.7%	12,456	-4.6%
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	6,929	13,136	-47.3%	6,854	1.1%
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	5,767	4,838	19.2%	4,320	33.5%
KC WHEAT	51,903	62,101	-16.4%	47,061	10.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	7,462	17,900	-58.3%	7,442	0.3%
MAR-JULY SOYBEAN CAL SPRD	1,000	650	53.8%	100	900.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	950	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	3,244	-100.0%
OATS	875	587	49.1%	764	14.5%
ROUGH RICE	896	2,203	-59.3%	2,476	-63.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	431,243	324,785	32.8%	699,718	-38.4%
SOYBEAN CRUSH	0	30	-100.0%	0	-
SOYBEAN MEAL	236,915	158,861	49.1%	151,563	56.3%
SOYBEAN OIL	183,748	181,685	1.1%	160,834	14.2%
SOYBN NEARBY+2 CAL SPRD	6,924	2,545	172.1%	2,879	140.5%
SOYMEAL NEARBY+2 CAL SPRD	2,066	0	-	800	158.3%
SOY OIL NEARBY+2 CAL SPRD	0	1,250	-100.0%	0	-
WHEAT	245	145	69.0%	389	-37.0%
WHEAT-CORN IC SO	65	1,852	-96.5%	65	0.0%
WHEAT NEARBY+2 CAL SPRD	1,096	3,495	-68.6%	730	50.1%
TOTAL FUTURES GROUP					
Interest Rate Futures	21,781,399	16,432,318	32.6%	21,037,288	3.5%
Equity Index Futures	168,047	155,368	8.2%	162,698	3.3%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,996,198	3,478,654	14.9%	3,984,875	0.3%
TOTAL FUTURES	25,945,644	20,066,340	29.3%	25,184,861	3.0%

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TOTAL OPTIONS GROUP					
Interest Rate Options	4,939,721	4,472,439	10.4%	4,678,887	5.6%
Equity Index Options	175	1,383	-87.3%	60	191.7%
Ag Products Options	2,580,137	2,750,600	-6.2%	2,685,394	-3.9%
TOTAL OPTIONS	7,520,033	7,224,422	4.1%	7,364,341	2.1%
TOTAL COMBINED					
Interest Rate	26,721,120	20,904,757	27.8%	25,716,175	3.9%
Equity Index	168,222	156,751	7.3%	162,758	3.4%
Energy	0	0	-	0	-
Ag Products	6,576,335	6,229,254	5.6%	6,670,269	-1.4%
GRAND TOTAL	33,465,677	27,290,762	22.6%	32,549,202	2.8%