

CBOT Exchange Open Interest Report - Monthly

	Open Interest NOV 2023	Open Interest NOV 2022	% CHG	Open Interest OCT 2023	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	65,968	-100.0%	0	-
10-YR Eris SOFR	69,072	1,770	3,802.4%	66,533	3.8%
10-YR MAC LIBOR	0	15,847	-100.0%	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,586,536	3,826,839	19.9%	4,691,536	-2.2%
10Y YIELD	3,359	2,167	55.0%	3,413	-1.6%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	7,098	15,417	-54.0%	7,303	-2.8%
20-YR BOND	0	609	-100.0%	35	-100.0%
20-YR Eris LIBOR	0	0	-	0	-
2-YR Eris LIBOR	0	86,958	-100.0%	0	-
2-YR Eris SOFR	17,977	8,483	111.9%	17,708	1.5%
2-YR NOTE	4,168,394	2,120,649	96.6%	4,188,473	-0.5%
2Y YIELD	634	1,007	-37.0%	585	8.4%
30-Year UMBS TBA Futures - 2.5%	0	11	-100.0%	0	-
30-Year UMBS TBA Futures - 3.0%	213	11	1,836.4%	93	129.0%
30-Year UMBS TBA Futures - 3.5%	45	135	-66.7%	61	-26.2%
30-Year UMBS TBA Futures - 4.0%	295	25	1,080.0%	139	112.2%
30-Year UMBS TBA Futures - 4.5%	264	44	500.0%	175	50.9%
30-Year UMBS TBA Futures - 5.0%	478	49	875.5%	263	81.7%
30-Year UMBS TBA Futures - 5.5%	538	0	-	421	27.8%
30-Year UMBS TBA Futures - 6.0%	587	0	-	1,087	-46.0%
30-YR BOND	1,302,603	1,199,701	8.6%	1,377,938	-5.5%
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	73	535	-86.4%	259	-71.8%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	29,418	-100.0%	0	-
3-YR Eris SOFR	12,240	12,154	0.7%	13,422	-8.8%
3-YR NOTE	11,480	5,522	107.9%	10,695	7.3%
4-YR Eris LIBOR	0	7,785	-100.0%	0	-
4-YR Eris SOFR	5,694	2,869	98.5%	5,885	-3.2%
5-YR Eris LIBOR	0	16,071	-100.0%	0	-
5-YR Eris SOFR	32,290	3,079	948.7%	29,123	10.9%
5-YR MAC LIBOR	0	8,196	-100.0%	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	5,827,180	4,298,378	35.6%	5,746,137	1.4%
5Y YIELD	0	110	-100.0%	2	-100.0%
7-YR Eris LIBOR	0	20,395	-100.0%	0	-
7-YR Eris SOFR	15,951	916	1,641.4%	16,008	-0.4%
FED FUND	1,927,350	1,646,700	17.0%	2,028,290	-5.0%
UBSBM	80	0	-	40	100.0%
Ultra 10-Year Note	2,007,447	1,395,661	43.8%	2,012,883	-0.3%
ULTRA T-BOND	1,613,180	1,447,608	11.4%	1,560,619	3.4%

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Interest Rate Options					
10-YR NOTE	2,617,329	2,198,014	19.1%	2,759,025	-5.1%
2-YR NOTE	97,016	23,189	318.4%	291,263	-66.7%
30-YR BOND	414,131	355,488	16.5%	691,891	-40.1%
5-YR NOTE	814,563	869,958	-6.4%	1,173,294	-30.6%
FED FUND	0	4,001	-100.0%	0	-
Ultra 10-Year Note	2,266	25	8,964.0%	13,183	-82.8%
ULTRA 10-YEAR NOTE	0	0	-	0	-
ULTRA T-BOND	6,168	668	823.4%	11,065	-44.3%
Equity Index Futures					
DJ US REAL ESTATE SECTOR	40,975	51,690	-20.7%	38,887	5.4%
E-mini (\$5) Dow	99,280	79,187	25.4%	103,936	-4.5%
MICRO MINI \$5 DOW	29,305	37,630	-22.1%	25,224	16.2%
Equity Index Options					
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	131	2,079	-93.7%	175	-25.1%
Energy Futures					
ETHANOL	0	0	-	0	-
Ag Products Futures					
CHI WHEAT	402,399	312,768	28.7%	460,210	-12.6%
CORN	1,254,035	1,219,163	2.9%	1,412,108	-11.2%
DJ_UBS ROLL SELECT INDEX FU	11,644	11,140	4.5%	11,601	0.4%
DOW-UBS COMMOD INDEX	66,477	57,673	15.3%	63,424	4.8%
DOW-UBS COMMOD INDEX SWA	60,512	0	-	60,512	0.0%
FERTILIZER PRODUCTS	2,148	3,007	-28.6%	1,770	21.4%
KC WHEAT	206,012	143,450	43.6%	228,736	-9.9%
MINI CORN	6,244	7,763	-19.6%	9,437	-33.8%
MINI SOYBEAN	15,378	15,402	-0.2%	9,787	57.1%
MINI WHEAT	2,838	2,326	22.0%	4,089	-30.6%
OATS	3,566	3,266	9.2%	3,799	-6.1%
ROUGH RICE	12,331	8,474	45.5%	11,407	8.1%
SOYBEAN	740,009	642,175	15.2%	707,256	4.6%
SOYBEAN MEAL	533,221	377,030	41.4%	519,735	2.6%
SOYBEAN OIL	477,571	447,056	6.8%	491,302	-2.8%
WHEAT	800	1,300	-38.5%	1,025	-22.0%

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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	198,739	223,809	-11.2%	318,843	-37.7%
CORN	754,426	842,777	-10.5%	1,292,553	-41.6%
CORN NEARBY+2 CAL SPRD	6,108	38,197	-84.0%	16,952	-64.0%
DEC-DEC CORN CAL SPRD	0	0	-	2,479	-100.0%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	210	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	11,886	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	80	-100.0%
Intercommodity Spread	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	300	-100.0%	0	-
JULY-DEC CORN CAL SPRD	7,054	17,954	-60.7%	6,929	1.8%
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	6,468	7,258	-10.9%	5,767	12.2%
KC WHEAT	32,536	37,649	-13.6%	51,903	-37.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	8,999	22,470	-60.0%	7,462	20.6%
MAR-JULY SOYBEAN CAL SPRD	1,000	650	53.8%	1,000	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
OATS	230	76	202.6%	875	-73.7%
ROUGH RICE	2,387	1,803	32.4%	896	166.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	530,483	365,030	45.3%	431,243	23.0%
SOYBEAN CRUSH	0	35	-100.0%	0	-
SOYBEAN MEAL	254,450	92,151	176.1%	236,915	7.4%
SOYBEAN OIL	108,691	123,117	-11.7%	183,748	-40.8%
SOYBN NEARBY+2 CAL SPRD	9,904	5,195	90.6%	6,924	43.0%
SOYMEAL NEARBY+2 CAL SPRD	200	0	-	2,066	-90.3%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	818	172	375.6%	245	233.9%
WHEAT-CORN IC SO	0	20	-100.0%	65	-100.0%
WHEAT NEARBY+2 CAL SPRD	366	750	-51.2%	1,096	-66.6%
TOTAL FUTURES GROUP					
Interest Rate Futures	21,613,331	16,243,360	33.1%	21,781,399	-0.8%
Equity Index Futures	169,560	168,507	0.6%	168,047	0.9%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,795,185	3,251,993	16.7%	3,996,198	-5.0%
TOTAL FUTURES	25,578,076	19,663,860	30.1%	25,945,644	-1.4%

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TOTAL OPTIONS GROUP					
Interest Rate Options	3,951,473	3,451,343	14.5%	4,939,721	-20.0%
Equity Index Options	131	2,079	-93.7%	175	-25.1%
Ag Products Options	1,922,859	1,779,413	8.1%	2,580,137	-25.5%
TOTAL OPTIONS	5,874,463	5,232,835	12.3%	7,520,033	-21.9%
TOTAL COMBINED					
Interest Rate	25,564,804	19,694,703	29.8%	26,721,120	-4.3%
Equity Index	169,691	170,586	-0.5%	168,222	0.9%
Energy	0	0	-	0	-
Ag Products	5,718,044	5,031,406	13.6%	6,576,335	-13.1%
GRAND TOTAL	31,452,539	24,896,695	26.3%	33,465,677	-6.0%