

CBOT Exchange Open Interest Report - Monthly

	Open Interest JAN 2024	Open Interest JAN 2023	% CHG	Open Interest DEC 2023	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	68,914	-100.0%	0	-
10-YR Eris SOFR	80,257	1,067	7,421.7%	71,109	12.9%
10-YR MAC LIBOR	0	17,936	-100.0%	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,793,608	4,151,853	15.5%	4,610,253	4.0%
10Y YIELD	1,867	2,349	-20.5%	3,857	-51.6%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	7,409	8,171	-9.3%	6,648	11.4%
20-YR BOND	0	346	-100.0%	0	-
2-YR Eris LIBOR	0	53,518	-100.0%	0	-
2-YR Eris SOFR	19,098	6,153	210.4%	17,558	8.8%
2-YR NOTE	3,951,527	2,428,703	62.7%	3,770,486	4.8%
2Y YIELD	576	865	-33.4%	580	-0.7%
30-Year UMBS TBA Futures - 2.5%	0	20	-100.0%	0	-
30-Year UMBS TBA Futures - 3.0%	565	37	1,427.0%	364	55.2%
30-Year UMBS TBA Futures - 3.5%	328	34	864.7%	312	5.1%
30-Year UMBS TBA Futures - 4.0%	220	15	1,366.7%	415	-47.0%
30-Year UMBS TBA Futures - 4.5%	586	73	702.7%	415	41.2%
30-Year UMBS TBA Futures - 5.0%	774	89	769.7%	406	90.6%
30-Year UMBS TBA Futures - 5.5%	857	30	2,756.7%	891	-3.8%
30-Year UMBS TBA Futures - 6.0%	961	13	7,292.3%	1,180	-18.6%
30-YR BOND	1,430,618	1,226,430	16.6%	1,411,655	1.3%
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	39	336	-88.4%	67	-41.8%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	22,500	-100.0%	0	-
3-YR Eris SOFR	14,131	7,159	97.4%	11,592	21.9%
3-YR NOTE	10,254	7,546	35.9%	11,048	-7.2%
4-YR Eris LIBOR	0	7,568	-100.0%	0	-
4-YR Eris SOFR	5,323	1,746	204.9%	5,092	4.5%
5-YR Eris LIBOR	0	11,472	-100.0%	0	-
5-YR Eris SOFR	34,730	2,985	1,063.5%	36,459	-4.7%
5-YR MAC LIBOR	0	7,189	-100.0%	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	5,958,277	4,177,919	42.6%	5,808,699	2.6%
5Y YIELD	3	37	-91.9%	0	-
7-YR Eris LIBOR	0	20,405	-100.0%	0	-
7-YR Eris SOFR	16,313	33	49,333.3%	15,950	2.3%
FED FUND	2,035,892	1,889,652	7.7%	1,639,549	24.2%
UBSBM	204	0	-	280	-27.1%
Ultra 10-Year Note	2,168,989	1,459,929	48.6%	2,065,913	5.0%
ULTRA T-BOND	1,649,786	1,448,157	13.9%	1,652,314	-0.2%

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Interest Rate Options					
10-YR NOTE	2,628,097	2,502,264	5.0%	2,189,100	20.1%
2-YR NOTE	205,000	134,729	52.2%	103,009	99.0%
30-YR BOND	601,353	424,988	41.5%	536,896	12.0%
5-YR NOTE	1,013,840	1,061,437	-4.5%	835,202	21.4%
FED FUND	0	0	-	0	-
Ultra 10-Year Note	5,344	350	1,426.9%	4,741	12.7%
ULTRA 10-YEAR NOTE	0	0	-	390	-100.0%
ULTRA T-BOND	8,166	699	1,068.2%	9,108	-10.3%
Equity Index Futures					
DJ US REAL ESTATE SECTOR	61,305	47,831	28.2%	52,992	15.7%
E-mini (\$5) Dow	104,559	80,386	30.1%	102,369	2.1%
MICRO MINI \$5 DOW	24,561	22,201	10.6%	21,681	13.3%
Equity Index Options					
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	124	716	-82.7%	112	10.7%
Ag Products Futures					
CHI WHEAT	413,750	350,871	17.9%	359,935	15.0%
CORN	1,613,696	1,298,164	24.3%	1,307,001	23.5%
DJ_UBS ROLL SELECT INDEX FU	10,585	11,617	-8.9%	10,604	-0.2%
DOW-UBS COMMOD INDEX	94,489	74,486	26.9%	73,204	29.1%
DOW-UBS COMMOD INDEX SWA	60,512	0	-	121,024	-50.0%
FERTILIZER PRODUCTS	1,801	2,998	-39.9%	1,193	51.0%
KC WHEAT	239,771	187,498	27.9%	208,914	14.8%
MINI CORN	9,008	10,904	-17.4%	7,755	16.2%
MINI SOYBEAN	10,492	19,215	-45.4%	9,067	15.7%
MINI WHEAT	3,139	2,945	6.6%	2,999	4.7%
OATS	3,445	3,412	1.0%	3,154	9.2%
ROUGH RICE	11,611	7,696	50.9%	10,871	6.8%
SOYBEAN	748,158	690,149	8.4%	627,579	19.2%
SOYBEAN MEAL	479,104	425,993	12.5%	426,765	12.3%
SOYBEAN OIL	577,508	426,376	35.4%	488,027	18.3%
WHEAT	400	1,350	-70.4%	700	-42.9%

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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	227,030	272,722	-16.8%	210,088	8.1%
CORN	1,173,905	1,106,009	6.1%	811,002	44.7%
CORN NEARBY+2 CAL SPRD	8,898	50,597	-82.4%	8,398	6.0%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	7,829	19,992	-60.8%	7,079	10.6%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	2,150	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	400	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	13,045	13,453	-3.0%	8,958	45.6%
KC WHEAT	47,829	50,262	-4.8%	35,657	34.1%
MAR-JULY CORN CAL SPRD	12,224	21,345	-42.7%	10,296	18.7%
MAR-JULY SOYBEAN CAL SPRD	1,000	530	88.7%	1,000	0.0%
MAR-JULY WHEAT CAL SPRD	939	0	-	60	1,465.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
OATS	342	193	77.2%	304	12.5%
ROUGH RICE	2,322	1,695	37.0%	1,449	60.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	682,892	471,948	44.7%	504,691	35.3%
SOYBEAN CRUSH	0	30	-100.0%	0	-
SOYBEAN MEAL	280,172	170,706	64.1%	237,742	17.8%
SOYBEAN OIL	122,221	124,053	-1.5%	95,621	27.8%
SOYBN NEARBY+2 CAL SPRD	8,659	3,551	143.8%	6,584	31.5%
SOYMEAL NEARBY+2 CAL SPRD	100	200	-50.0%	0	-
SOY OIL NEARBY+2 CAL SPRD	4,275	25	17,000.0%	0	-
WHEAT	263	156	68.6%	28	839.3%
WHEAT-CORN ICSO	0	20	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	9,096	3,078	195.5%	546	1,565.9%
TOTAL FUTURES GROUP					
Interest Rate Futures	22,185,465	17,033,522	30.2%	21,145,365	4.9%
Equity Index Futures	190,425	150,418	26.6%	177,042	7.6%
Ag Products Futures	4,277,469	3,513,674	21.7%	3,658,792	16.9%
TOTAL FUTURES	26,653,359	20,697,614	28.8%	24,981,199	6.7%

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TOTAL OPTIONS GROUP					
Interest Rate Options	4,461,800	4,124,467	8.2%	3,678,446	21.3%
Equity Index Options	124	716	-82.7%	112	10.7%
Ag Products Options	2,603,441	2,312,715	12.6%	1,939,503	34.2%
TOTAL OPTIONS	7,065,365	6,437,898	9.7%	5,618,061	25.8%
TOTAL COMBINED					
Interest Rate	26,647,265	21,157,989	25.9%	24,823,811	7.3%
Equity Index	190,549	151,134	26.1%	177,154	7.6%
Ag Products	6,880,910	5,826,389	18.1%	5,598,295	22.9%
GRAND TOTAL	33,718,724	27,135,512	24.3%	30,599,260	10.2%