

CBOT Exchange Open Interest Report - Monthly

	Open Interest FEB 2024	Open Interest FEB 2023	% CHG	Open Interest JAN 2024	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	67,576	-100.0%	0	-
10-YR Eris SOFR	80,209	1,117	7,080.8%	80,257	-0.1%
10-YR MAC LIBOR	0	16,725	-100.0%	0	-
10-YR MAC SOFR	0	9	-100.0%	0	-
10-YR NOTE	4,304,156	4,304,483	0.0%	4,793,608	-10.2%
10Y YIELD	6,511	5,125	27.0%	1,867	248.7%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	7,320	11,258	-35.0%	7,409	-1.2%
20-YR BOND	0	416	-100.0%	0	-
2-YR Eris LIBOR	0	43,071	-100.0%	0	-
2-YR Eris SOFR	19,495	7,095	174.8%	19,098	2.1%
2-YR NOTE	3,695,788	2,644,151	39.8%	3,951,527	-6.5%
2Y YIELD	525	1,656	-68.3%	576	-8.9%
30-Year UMBS TBA Futures - 2.5%	0	19	-100.0%	0	-
30-Year UMBS TBA Futures - 3.0%	112	44	154.5%	565	-80.2%
30-Year UMBS TBA Futures - 3.5%	197	24	720.8%	328	-39.9%
30-Year UMBS TBA Futures - 4.0%	414	80	417.5%	220	88.2%
30-Year UMBS TBA Futures - 4.5%	343	73	369.9%	586	-41.5%
30-Year UMBS TBA Futures - 5.0%	824	86	858.1%	774	6.5%
30-Year UMBS TBA Futures - 5.5%	1,271	51	2,392.2%	857	48.3%
30-Year UMBS TBA Futures - 6.0%	1,446	120	1,105.0%	961	50.5%
30-YR BOND	1,498,762	1,211,107	23.8%	1,430,618	4.8%
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	29	145	-80.0%	39	-25.6%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	21,531	-100.0%	0	-
3-YR Eris SOFR	16,837	2,838	493.3%	14,131	19.1%
3-YR NOTE	10,788	10,026	7.6%	10,254	5.2%
4-YR Eris LIBOR	0	7,482	-100.0%	0	-
4-YR Eris SOFR	5,283	1,808	192.2%	5,323	-0.8%
5-YR Eris LIBOR	0	25,932	-100.0%	0	-
5-YR Eris SOFR	39,719	4,456	791.4%	34,730	14.4%
5-YR MAC LIBOR	0	5,739	-100.0%	0	-
5-YR MAC SOFR	0	44	-100.0%	0	-
5-YR NOTE	5,822,423	4,182,168	39.2%	5,958,277	-2.3%
5Y YIELD	0	323	-100.0%	3	-100.0%
7-YR Eris LIBOR	0	20,222	-100.0%	0	-
7-YR Eris SOFR	17,214	33	52,063.6%	16,313	5.5%
FED FUND	2,101,113	2,008,904	4.6%	2,035,892	3.2%
UBSBM	119	0	-	204	-41.7%
Ultra 10-Year Note	2,120,981	1,530,947	38.5%	2,168,989	-2.2%
ULTRA T-BOND	1,622,229	1,475,411	10.0%	1,649,786	-1.7%

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Interest Rate Options					
10-YR NOTE	2,952,176	2,412,311	22.4%	2,628,097	12.3%
2-YR NOTE	252,120	56,222	348.4%	205,000	23.0%
30-YR BOND	567,595	505,586	12.3%	601,353	-5.6%
5-YR NOTE	1,045,023	1,301,359	-19.7%	1,013,840	3.1%
FED FUND	0	2	-100.0%	0	-
Ultra 10-Year Note	6,762	70	9,560.0%	5,344	26.5%
ULTRA 10-YEAR NOTE	31	0	-	0	-
ULTRA T-BOND	5,788	586	887.7%	8,166	-29.1%
Equity Index Futures					
DJ US REAL ESTATE SECTOR	52,791	45,135	17.0%	61,305	-13.9%
E-mini (\$5) Dow	101,718	89,912	13.1%	104,559	-2.7%
MICRO MINI \$5 DOW	25,299	22,169	14.1%	24,561	3.0%
Equity Index Options					
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	139	653	-78.7%	124	12.1%
Ag Products Futures					
CHI WHEAT	375,452	341,154	10.1%	413,750	-9.3%
CORN	1,481,638	1,248,175	18.7%	1,613,696	-8.2%
DJ_UBS ROLL SELECT INDEX FU	10,423	11,525	-9.6%	10,585	-1.5%
DOW-UBS COMMOD INDEX	96,055	60,775	58.1%	94,489	1.7%
DOW-UBS COMMOD INDEX SWA	60,512	0	-	60,512	0.0%
FERTILIZER PRODUCTS	2,149	2,750	-21.9%	1,801	19.3%
KC WHEAT	252,234	166,388	51.6%	239,771	5.2%
MINI CORN	5,970	6,557	-9.0%	9,008	-33.7%
MINI SOYBEAN	9,265	15,468	-40.1%	10,492	-11.7%
MINI WHEAT	2,130	2,866	-25.7%	3,139	-32.1%
OATS	2,702	4,116	-34.4%	3,445	-21.6%
ROUGH RICE	12,281	8,868	38.5%	11,611	5.8%
SOYBEAN	706,696	672,756	5.0%	748,158	-5.5%
SOYBEAN MEAL	465,320	423,624	9.8%	479,104	-2.9%
SOYBEAN OIL	528,446	433,307	22.0%	577,508	-8.5%
WHEAT	200	1,800	-88.9%	400	-50.0%

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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	154,758	256,482	-39.7%	227,030	-31.8%
CORN	1,196,275	992,326	20.6%	1,173,905	1.9%
CORN NEARBY+2 CAL SPRD	6,408	52,040	-87.7%	8,898	-28.0%
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	180	-100.0%	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	11,290	18,047	-37.4%	7,829	44.2%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	1,000	2,150	-53.5%	0	-
JULY-DEC WHEAT CAL SPRD	400	0	-	400	0.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	15,150	19,204	-21.1%	13,045	16.1%
KC WHEAT	51,401	45,049	14.1%	47,829	7.5%
MAR-JULY CORN CAL SPRD	0	0	-	12,224	-100.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	1,000	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	939	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	10	-100.0%	0	-
OATS	342	198	72.7%	342	0.0%
ROUGH RICE	1,322	2,230	-40.7%	2,322	-43.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	623,843	395,722	57.6%	682,892	-8.6%
SOYBEAN CRUSH	0	0	-	0	-
SOYBEAN MEAL	223,456	141,317	58.1%	280,172	-20.2%
SOYBEAN OIL	114,514	113,467	0.9%	122,221	-6.3%
SOYBN NEARBY+2 CAL SPRD	5,062	200	2,431.0%	8,659	-41.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	100	-100.0%
SOY OIL NEARBY+2 CAL SPRD	5,075	100	4,975.0%	4,275	18.7%
WHEAT	2,075	449	362.1%	263	689.0%
WHEAT-CORN IC SO	0	220	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	5,110	686	644.9%	9,096	-43.8%
TOTAL FUTURES GROUP					
Interest Rate Futures	21,376,381	17,614,568	21.4%	22,185,465	-3.6%
Equity Index Futures	179,808	157,216	14.4%	190,425	-5.6%
Ag Products Futures	4,011,473	3,400,129	18.0%	4,277,469	-6.2%
TOTAL FUTURES	25,567,662	21,171,913	20.8%	26,653,359	-4.1%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,829,495	4,276,136	12.9%	4,461,800	8.2%
Equity Index Options	139	653	-78.7%	124	12.1%
Ag Products Options	2,417,481	2,040,077	18.5%	2,603,441	-7.1%
TOTAL OPTIONS	7,247,115	6,316,866	14.7%	7,065,365	2.6%
TOTAL COMBINED					
Interest Rate	26,205,876	21,890,704	19.7%	26,647,265	-1.7%
Equity Index	179,947	157,869	14.0%	190,549	-5.6%
Ag Products	6,428,954	5,440,206	18.2%	6,880,910	-6.6%
GRAND TOTAL	32,814,777	27,488,779	19.4%	33,718,724	-2.7%