

CBOT Exchange Open Interest Report - Monthly

	Open Interest APR 2024	Open Interest APR 2023	% CHG	Open Interest MAR 2024	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	55,290	-100.0%	0	-
10-YR Eris SOFR	82,024	17,983	356.1%	74,146	10.6%
10-YR MAC LIBOR	0	6,947	-100.0%	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,415,393	4,377,107	0.9%	4,350,564	1.5%
10Y YIELD	3,434	2,907	18.1%	2,050	67.5%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	4,684	11,933	-60.7%	4,395	6.6%
20-YR BOND	0	281	-100.0%	0	-
2-YR Eris LIBOR	0	3,461	-100.0%	0	-
2-YR Eris SOFR	19,869	31,820	-37.6%	22,751	-12.7%
2-YR NOTE	4,103,303	2,729,715	50.3%	3,756,330	9.2%
2Y YIELD	423	619	-31.7%	518	-18.3%
30-Year UMBS TBA Futures - 2.5%	0	0	-	0	-
30-Year UMBS TBA Futures - 3.0%	76	26	192.3%	84	-9.5%
30-Year UMBS TBA Futures - 3.5%	120	64	87.5%	308	-61.0%
30-Year UMBS TBA Futures - 4.0%	373	22	1,595.5%	289	29.1%
30-Year UMBS TBA Futures - 4.5%	603	94	541.5%	233	158.8%
30-Year UMBS TBA Futures - 5.0%	456	65	601.5%	549	-16.9%
30-Year UMBS TBA Futures - 5.5%	3,340	25	13,260.0%	1,081	209.0%
30-Year UMBS TBA Futures - 6.0%	2,121	0	-	1,319	60.8%
30-YR BOND	1,573,888	1,183,910	32.9%	1,514,046	4.0%
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	30	91	-67.0%	22	36.4%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	14,050	-100.0%	0	-
3-YR Eris SOFR	17,055	3,973	329.3%	18,354	-7.1%
3-YR NOTE	17,840	9,615	85.5%	15,159	17.7%
4-YR Eris LIBOR	0	6,108	-100.0%	0	-
4-YR Eris SOFR	5,342	2,134	150.3%	5,215	2.4%
5-YR Eris LIBOR	0	3,816	-100.0%	0	-
5-YR Eris SOFR	45,769	20,788	120.2%	38,713	18.2%
5-YR MAC LIBOR	0	68	-100.0%	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	6,015,556	4,717,075	27.5%	5,983,841	0.5%
5Y YIELD	0	0	-	0	-
7-YR Eris LIBOR	0	16,629	-100.0%	0	-
7-YR Eris SOFR	17,042	294	5,696.6%	17,139	-0.6%
FED FUND	1,857,089	1,944,488	-4.5%	1,984,922	-6.4%
MICRO ULTRA 10-YEAR NOTE	1,250	0	-	74	1,589.2%
MICRO ULTRA T-BOND	290	0	-	392	-26.0%
UBSBM	319	0	-	100	219.0%
Ultra 10-Year Note	2,067,414	1,624,714	27.2%	2,036,111	1.5%
ULTRA T-BOND	1,639,531	1,439,614	13.9%	1,588,197	3.2%

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Interest Rate Options					
10-YR NOTE	3,126,921	2,325,958	34.4%	2,750,189	13.7%
2-YR NOTE	392,292	145,826	169.0%	343,650	14.2%
30-YR BOND	589,966	445,423	32.5%	613,836	-3.9%
5-YR NOTE	1,321,455	1,281,353	3.1%	1,070,762	23.4%
FED FUND	0	0	-	0	-
Ultra 10-Year Note	7,313	138	5,199.3%	3,752	94.9%
ULTRA 10-YEAR NOTE	0	0	-	0	-
ULTRA T-BOND	11,719	1,644	612.8%	10,651	10.0%
Equity Index Futures					
DJ US REAL ESTATE SECTOR	52,087	39,115	33.2%	54,230	-4.0%
E-mini (\$5) Dow	89,960	98,412	-8.6%	97,242	-7.5%
MICRO MINI \$5 DOW	17,809	33,533	-46.9%	18,827	-5.4%
Equity Index Options					
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	86	324	-73.5%	159	-45.9%
Ag Products Futures					
CHI WHEAT	362,572	365,418	-0.8%	404,561	-10.4%
CORN	1,417,715	1,207,234	17.4%	1,632,013	-13.1%
DJ_UBS ROLL SELECT INDEX FU	10,669	12,559	-15.0%	8,969	19.0%
DOW-UBS COMMOD INDEX	99,140	55,269	79.4%	93,164	6.4%
DOW-UBS COMMOD INDEX SWA	60,512	107,730	-43.8%	121,024	-50.0%
FERTILIZER PRODUCTS	1,695	3,437	-50.7%	1,991	-14.9%
KC WHEAT	228,424	180,879	26.3%	275,715	-17.2%
MINI CORN	7,132	6,317	12.9%	7,576	-5.9%
MINI SOYBEAN	10,219	14,516	-29.6%	12,531	-18.5%
MINI WHEAT	2,167	2,825	-23.3%	2,061	5.1%
OATS	3,322	5,056	-34.3%	3,458	-3.9%
ROUGH RICE	8,868	7,187	23.4%	9,775	-9.3%
SOYBEAN	722,851	602,366	20.0%	811,579	-10.9%
SOYBEAN MEAL	441,965	424,818	4.0%	469,121	-5.8%
SOYBEAN OIL	551,017	468,775	17.5%	574,725	-4.1%
WHEAT	1,100	1,600	-31.3%	600	83.3%

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Ag Products Options					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
AUG-NOV SOYBEAN CAL SPRD	300	0	-	600	-50.0%
CHI WHEAT	211,507	253,915	-16.7%	206,798	2.3%
CORN	1,226,126	1,232,137	-0.5%	1,355,614	-9.6%
CORN NEARBY+2 CAL SPRD	5,963	44,922	-86.7%	6,499	-8.2%
DEC-DEC CORN CAL SPRD	8,000	400	1,900.0%	0	-
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JULY CORN CAL SPRD	3,245	3,995	-18.8%	0	-
DEC-JULY WHEAT CAL SPRD	0	160	-100.0%	0	-
FERTILIZER PRODUCTS	75	0	-	15	400.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	14,529	24,462	-40.6%	13,629	6.6%
JULY-DEC SOYMEAL CAL SPRD	0	770	-100.0%	0	-
JULY-DEC SOY OIL CAL SPRD	1,500	2,210	-32.1%	1,500	0.0%
JULY-DEC WHEAT CAL SPRD	670	0	-	670	0.0%
JULY-JULY WHEAT CAL SPRD	0	10	-100.0%	0	-
JULY-NOV SOYBEAN CAL SPRD	17,046	24,048	-29.1%	18,176	-6.2%
KC WHEAT	115,101	45,542	152.7%	92,651	24.2%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	850	0	-	750	13.3%
NOV-MAR SOYBEAN CSO	5,800	15	38,566.7%	330	1,657.6%
OATS	309	217	42.4%	525	-41.1%
ROUGH RICE	2,260	1,397	61.8%	2,125	6.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	641,247	511,595	25.3%	775,364	-17.3%
SOYBEAN CRUSH	0	0	-	0	-
SOYBEAN MEAL	205,673	156,573	31.4%	237,251	-13.3%
SOYBEAN OIL	134,202	123,560	8.6%	153,400	-12.5%
SOYBN NEARBY+2 CAL SPRD	1,136	1,489	-23.7%	7,433	-84.7%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	5,075	-100.0%
WHEAT	3,221	619	420.4%	4	80,425.0%
WHEAT-CORN ICSO	0	200	-100.0%	240	-100.0%
WHEAT NEARBY+2 CAL SPRD	1,545	483	219.9%	11,160	-86.2%
TOTAL FUTURES GROUP					
Interest Rate Futures	21,896,907	18,227,999	20.1%	21,419,175	2.2%
Equity Index Futures	159,856	171,060	-6.5%	170,299	-6.1%
Ag Products Futures	3,929,368	3,465,986	13.4%	4,428,863	-11.3%
TOTAL FUTURES	25,986,131	21,865,045	18.8%	26,018,337	-0.1%

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TOTAL OPTIONS GROUP					
Interest Rate Options	5,449,666	4,200,342	29.7%	4,792,840	13.7%
Equity Index Options	86	324	-73.5%	159	-45.9%
Ag Products Options	2,600,305	2,428,719	7.1%	2,889,809	-10.0%
TOTAL OPTIONS	8,050,057	6,629,385	21.4%	7,682,808	4.8%
TOTAL COMBINED					
Interest Rate	27,346,573	22,428,341	21.9%	26,212,015	4.3%
Equity Index	159,942	171,384	-6.7%	170,458	-6.2%
Ag Products	6,529,673	5,894,705	10.8%	7,318,672	-10.8%
GRAND TOTAL	34,036,188	28,494,430	19.4%	33,701,145	1.0%