

CBOT Exchange Open Interest Report - Monthly

	Open Interest MAY 2024	Open Interest MAY 2023	% CHG	Open Interest APR 2024	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	55,250	-100.0%	0	-
10-YR Eris SOFR	89,064	19,457	357.7%	82,024	8.6%
10-YR MAC LIBOR	0	7,520	-100.0%	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,493,962	4,698,984	-4.4%	4,415,393	1.8%
10Y YIELD	3,093	7,012	-55.9%	3,434	-9.9%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	4,530	13,907	-67.4%	4,684	-3.3%
20-YR BOND	0	139	-100.0%	0	-
2-YR Eris LIBOR	0	3,298	-100.0%	0	-
2-YR Eris SOFR	21,180	18,522	14.4%	19,869	6.6%
2-YR NOTE	3,846,268	3,206,198	20.0%	4,103,303	-6.3%
2Y YIELD	548	729	-24.8%	423	29.6%
30-Year UMBS TBA Futures - 2.5%	0	0	-	0	-
30-Year UMBS TBA Futures - 3.0%	110	32	243.8%	76	44.7%
30-Year UMBS TBA Futures - 3.5%	390	30	1,200.0%	120	225.0%
30-Year UMBS TBA Futures - 4.0%	163	86	89.5%	373	-56.3%
30-Year UMBS TBA Futures - 4.5%	438	261	67.8%	603	-27.4%
30-Year UMBS TBA Futures - 5.0%	763	67	1,038.8%	456	67.3%
30-Year UMBS TBA Futures - 5.5%	2,613	340	668.5%	3,340	-21.8%
30-Year UMBS TBA Futures - 6.0%	2,275	0	0.0%	2,121	7.3%
30-YR BOND	1,639,765	1,267,458	29.4%	1,573,888	4.2%
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	13	79	-83.5%	30	-56.7%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	13,795	-100.0%	0	-
3-YR Eris SOFR	16,788	3,672	357.2%	17,055	-1.6%
3-YR NOTE	22,069	9,289	137.6%	17,840	23.7%
4-YR Eris LIBOR	0	6,108	-100.0%	0	-
4-YR Eris SOFR	5,051	2,265	123.0%	5,342	-5.4%
5-YR Eris LIBOR	0	3,816	-100.0%	0	-
5-YR Eris SOFR	40,482	19,734	105.1%	45,769	-11.6%
5-YR MAC LIBOR	0	0	-	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	6,180,091	4,847,273	27.5%	6,015,556	2.7%
5Y YIELD	0	20	-100.0%	0	-
7-YR Eris LIBOR	0	16,629	-100.0%	0	-
7-YR Eris SOFR	17,014	1,079	1,476.8%	17,042	-0.2%
FED FUND	1,745,582	1,869,012	-6.6%	1,857,089	-6.0%
MICRO ULTRA 10-YEAR NOTE	431	0	-	1,250	-65.5%
MICRO ULTRA T-BOND	588	0	-	290	102.8%
UBSBM	201	0	-	319	-37.0%
Ultra 10-Year Note	2,084,429	1,681,137	24.0%	2,067,414	0.8%
ULTRA T-BOND	1,717,485	1,477,266	16.3%	1,639,531	4.8%

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Interest Rate Options					
10-YR NOTE	2,695,732	2,105,824	28.0%	3,126,921	-13.8%
2-YR NOTE	179,386	163,784	9.5%	392,292	-54.3%
30-YR BOND	735,138	464,457	58.3%	589,966	24.6%
5-YR NOTE	1,098,603	1,144,990	-4.1%	1,321,455	-16.9%
FED FUND	0	0	-	0	-
Ultra 10-Year Note	12,804	245	5,126.1%	7,313	75.1%
ULTRA 10-YEAR NOTE	150	0	-	0	0.0%
ULTRA T-BOND	9,570	2,825	238.8%	11,719	-18.3%
Equity Index Futures					
AIR	550	0	-	0	-
DJ US REAL ESTATE SECTOR	51,242	40,648	26.1%	52,087	-1.6%
E-mini (\$5) Dow	101,512	96,614	5.1%	89,960	12.8%
MICRO MINI \$5 DOW	21,489	31,322	-31.4%	17,809	20.7%
Equity Index Options					
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	1,639	591	177.3%	86	1,805.8%
Ag Products Futures					
CHI WHEAT	438,742	393,707	11.4%	362,572	21.0%
CORN	1,598,742	1,332,173	20.0%	1,417,715	12.8%
DJ_UBS ROLL SELECT INDEX FU	12,763	12,609	1.2%	10,669	19.6%
DOW-UBS COMMOD INDEX	103,387	57,801	78.9%	99,140	4.3%
DOW-UBS COMMOD INDEX SWA	60,512	107,730	-43.8%	60,512	0.0%
FERTILIZER PRODUCTS	2,215	2,148	3.1%	1,695	30.7%
KC WHEAT	252,916	190,307	32.9%	228,424	10.7%
MINI CORN	11,360	8,684	30.8%	7,132	59.3%
MINI SOYBEAN	18,197	15,440	17.9%	10,219	78.1%
MINI WHEAT	4,159	3,097	34.3%	2,167	91.9%
OATS	4,393	4,428	-0.8%	3,322	32.2%
ROUGH RICE	9,091	8,524	6.7%	8,868	2.5%
SOYBEAN	818,771	676,627	21.0%	722,851	13.3%
SOYBEAN MEAL	484,831	485,212	-0.1%	441,965	9.7%
SOYBEAN OIL	567,418	555,406	2.2%	551,017	3.0%
WHEAT	2,950	1,400	110.7%	1,100	168.2%

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Ag Products Options					
AUG-DEC SOYBEAN MEAL CSO	0	200	-100.0%	0	-
AUG-NOV SOYBEAN CAL SPRD	310	0	-	300	3.3%
CHI WHEAT	289,382	299,460	-3.4%	211,507	36.8%
CORN	1,379,631	1,498,870	-8.0%	1,226,126	12.5%
CORN NEARBY+2 CAL SPRD	10,616	64,011	-83.4%	5,963	78.0%
DEC-DEC CORN CAL SPRD	9,450	1,001	844.1%	8,000	18.1%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JULY CORN CAL SPRD	5,245	4,710	11.4%	3,245	61.6%
DEC-JULY WHEAT CAL SPRD	0	80	-100.0%	0	-
FERTILIZER PRODUCTS	135	0	-	75	80.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	15,399	32,703	-52.9%	14,529	6.0%
JULY-DEC SOYMEAL CAL SPRD	2,400	930	158.1%	0	-
JULY-DEC SOY OIL CAL SPRD	1,700	2,210	-23.1%	1,500	13.3%
JULY-DEC WHEAT CAL SPRD	4,105	0	-	670	512.7%
JULY-JULY WHEAT CAL SPRD	0	10	-100.0%	0	-
JULY-NOV SOYBEAN CAL SPRD	25,935	24,785	4.6%	17,046	52.1%
KC WHEAT	96,937	65,982	46.9%	115,101	-15.8%
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	1,225	200	512.5%	850	44.1%
NOV-MAR SOYBEAN CSO	6,675	15	44,400.0%	5,800	15.1%
OATS	328	263	24.7%	309	6.1%
ROUGH RICE	2,632	3,003	-12.4%	2,260	16.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	780,401	627,951	24.3%	641,247	21.7%
SOYBEAN CRUSH	0	0	-	0	-
SOYBEAN MEAL	240,262	189,451	26.8%	205,673	16.8%
SOYBEAN OIL	155,074	236,884	-34.5%	134,202	15.6%
SOYBN NEARBY+2 CAL SPRD	5,436	8,219	-33.9%	1,136	378.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	1,332	505	163.8%	3,221	-58.6%
WHEAT-CORN IC SO	420	200	110.0%	0	0.0%
WHEAT NEARBY+2 CAL SPRD	3,300	483	583.2%	1,545	113.6%
TOTAL FUTURES GROUP					
Interest Rate Futures	21,937,659	19,252,737	13.9%	21,896,907	0.2%
Equity Index Futures	174,793	168,584	3.7%	159,856	9.3%
Ag Products Futures	4,390,447	3,855,293	13.9%	3,929,368	11.7%
TOTAL FUTURES	26,502,899	23,276,614	13.9%	25,986,131	2.0%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,731,383	3,882,125	21.9%	5,449,666	-13.2%
Equity Index Options	1,639	591	177.3%	86	1,805.8%
Ag Products Options	3,038,330	3,062,126	-0.8%	2,600,305	16.8%
TOTAL OPTIONS	7,771,352	6,944,842	11.9%	8,050,057	-3.5%
TOTAL COMBINED					
Interest Rate	26,669,042	23,134,862	15.3%	27,346,573	-2.5%
Equity Index	176,432	169,175	4.3%	159,942	10.3%
Ag Products	7,428,777	6,917,419	7.4%	6,529,673	13.8%
GRAND TOTAL	34,274,251	30,221,456	13.4%	34,036,188	0.7%