

CBOT Exchange Open Interest Report - Monthly

	Open Interest JUL 2024	Open Interest JUL 2023	% CHG	Open Interest JUN 2024	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	0	-	0	-
10-YR Eris SOFR	115,380	77,268	49.3%	101,711	13.4%
10-YR MAC LIBOR	0	0	-	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,806,952	4,817,315	-0.2%	4,328,027	11.1%
10Y YIELD	2,395	6,337	-62.2%	3,310	-27.6%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	4,988	7,599	-34.4%	4,638	7.5%
20-YR BOND	0	105	-100.0%	0	-
2-YR Eris LIBOR	0	0	-	0	-
2-YR Eris SOFR	26,762	22,534	18.8%	24,636	8.6%
2-YR NOTE	4,394,012	3,632,221	21.0%	4,225,211	4.0%
2Y YIELD	537	805	-33.3%	473	13.5%
30-Year UMBS TBA Futures - 2.5%	0	30	-100.0%	0	-
30-Year UMBS TBA Futures - 3.0%	75	157	-52.2%	44	70.5%
30-Year UMBS TBA Futures - 3.5%	226	137	65.0%	152	48.7%
30-Year UMBS TBA Futures - 4.0%	292	114	156.1%	171	70.8%
30-Year UMBS TBA Futures - 4.5%	142	129	10.1%	206	-31.1%
30-Year UMBS TBA Futures - 5.0%	1,433	293	389.1%	1,209	18.5%
30-Year UMBS TBA Futures - 5.5%	3,048	313	873.8%	3,271	-6.8%
30-Year UMBS TBA Futures - 6.0%	3,501	450	678.0%	2,790	25.5%
30-YR BOND	1,729,197	1,274,967	35.6%	1,666,521	3.8%
30-YR Eris LIBOR	0	0	-	0	-
30-YR MAC LIBOR	0	0	-	0	-
30-YR SWAP RATE	2,273	2,273	0.0%	2,273	0.0%
30Y YIELD	2	119	-98.3%	6	-66.7%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	0	-	0	-
3-YR Eris SOFR	14,890	18,169	-18.0%	13,784	8.0%
3-YR NOTE	24,903	10,880	128.9%	26,078	-4.5%
4-YR Eris LIBOR	0	0	-	0	-
4-YR Eris SOFR	14,062	7,108	97.8%	5,224	169.2%
5-YR Eris LIBOR	0	0	-	0	-
5-YR Eris SOFR	72,491	22,254	225.7%	69,660	4.1%
5-YR MAC LIBOR	0	0	-	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	6,585,855	5,513,928	19.4%	6,242,630	5.5%
5Y YIELD	1	3	-66.7%	0	-
7-YR Eris LIBOR	0	0	-	0	-
7-YR Eris SOFR	16,413	17,327	-5.3%	16,570	-0.9%
BBG Duration-Hedged Credit Index	139	0	-	21	561.9%
BBG HY Credit Index	65	0	-	72	-9.7%
BBG IG Credit Index	151	0	-	37	308.1%
FED FUND	2,098,403	1,753,172	19.7%	1,725,551	21.6%
MICRO ULTRA 10-YEAR NOTE	355	0	-	672	-47.2%
MICRO ULTRA T-BOND	662	0	-	464	42.7%
UBSBM	311	0	-	241	29.0%
Ultra 10-Year Note	2,123,834	1,786,248	18.9%	2,080,364	2.1%
ULTRA T-BOND	1,648,311	1,536,173	7.3%	1,674,729	-1.6%

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Interest Rate Options					
10-YR NOTE	2,983,781	2,302,435	29.6%	3,024,743	-1.4%
2-YR NOTE	180,350	153,066	17.8%	149,776	20.4%
30-YR BOND	659,383	439,125	50.2%	822,388	-19.8%
5-YR NOTE	1,271,668	1,013,572	25.5%	1,359,300	-6.4%
FED FUND	0	0	-	0	-
Ultra 10-Year Note	4,900	1,995	145.6%	6,054	-19.1%
ULTRA 10-YEAR NOTE	0	0	-	0	-
ULTRA T-BOND	4,066	2,579	57.7%	16,137	-74.8%
Equity Index Futures					
AIR	550	0	-	550	0.0%
DJ US REAL ESTATE SECTOR	46,182	38,376	20.3%	54,439	-15.2%
E-mini (\$5) Dow	95,793	110,328	-13.2%	85,379	12.2%
MICRO MINI \$5 DOW	20,698	26,207	-21.0%	10,014	106.7%
Equity Index Options					
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	828	91	809.9%	405	104.4%
Ag Products Futures					
BLOOMBERG COMMOD INDEX F	174,836	59,611	193.3%	169,933	2.9%
BLOOMBERG COMMOD INDEX S	60,512	107,730	-43.8%	121,024	-50.0%
CHI WHEAT	434,799	317,037	37.1%	406,781	6.9%
CORN	1,595,390	1,304,298	22.3%	1,513,326	5.4%
DJ_UBS ROLL SELECT INDEX FU	18,386	12,432	47.9%	16,317	12.7%
FERTILIZER PRODUCTS	2,835	2,753	3.0%	2,805	1.1%
KC WHEAT	253,218	189,594	33.6%	234,022	8.2%
MINI CORN	8,526	9,547	-10.7%	7,845	8.7%
MINI SOYBEAN	13,740	21,610	-36.4%	13,232	3.8%
MINI WHEAT	3,569	3,456	3.3%	2,642	35.1%
OATS	5,146	4,621	11.4%	4,982	3.3%
ROUGH RICE	9,249	9,890	-6.5%	7,420	24.6%
SOYBEAN	791,877	645,217	22.7%	763,514	3.7%
SOYBEAN MEAL	513,552	488,887	5.0%	486,131	5.6%
SOYBEAN OIL	559,039	473,661	18.0%	579,866	-3.6%
WHEAT	1,550	1,835	-15.5%	1,750	-11.4%

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Ag Products Options					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	315	-100.0%
CHI WHEAT	269,167	289,317	-7.0%	245,584	9.6%
CORN	1,489,844	1,633,639	-8.8%	1,561,550	-4.6%
CORN NEARBY+2 CAL SPRD	4,455	18,246	-75.6%	2,031	119.4%
DEC-DEC CORN CAL SPRD	5,305	2,545	108.4%	8,613	-38.4%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JULY CORN CAL SPRD	11,966	11,312	5.8%	10,505	13.9%
DEC-JULY WHEAT CAL SPRD	0	80	-100.0%	0	-
FERTILIZER PRODUCTS	75	0	-	120	-37.5%
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	0	774	-100.0%	0	-
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	0	0	-	0	-
KC WHEAT	56,662	47,062	20.4%	51,351	10.3%
MAR-JULY CORN CAL SPRD	0	3,050	-100.0%	0	-
MAR-JULY SOYBEAN CAL SPRD	1,600	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	2,445	200	1,122.5%	1,225	99.6%
NOV-MAR SOYBEAN CSO	7,742	15	51,513.3%	6,805	13.8%
OATS	226	499	-54.7%	213	6.1%
ROUGH RICE	3,196	3,225	-0.9%	2,655	20.4%
SEP-DEC SOYBEAN MEAL CSO	750	1,050	-28.6%	0	-
SOYBEAN	725,038	683,029	6.2%	629,528	15.2%
SOYBEAN CRUSH	0	0	-	0	-
SOYBEAN MEAL	178,207	148,690	19.9%	164,429	8.4%
SOYBEAN OIL	176,861	187,430	-5.6%	156,238	13.2%
SOYBN NEARBY+2 CAL SPRD	9,112	4,451	104.7%	6,906	31.9%
SOYMEAL NEARBY+2 CAL SPRD	1,091	0	-	1,880	-42.0%
SOY OIL NEARBY+2 CAL SPRD	2,050	0	-	2,000	2.5%
WHEAT	357	329	8.5%	3,121	-88.6%
WHEAT-CORN IC SO	0	20	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	990	810	22.2%	1,240	-20.2%
TOTAL FUTURES GROUP					
Interest Rate Futures	23,692,061	20,508,428	15.5%	22,220,746	6.6%
Equity Index Futures	163,223	174,911	-6.7%	150,382	8.5%
Ag Products Futures	4,446,224	3,652,179	21.7%	4,331,590	2.6%
TOTAL FUTURES	28,301,508	24,335,518	16.3%	26,702,718	6.0%



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TOTAL OPTIONS GROUP					
Interest Rate Options	5,104,148	3,912,772	30.4%	5,378,398	-5.1%
Equity Index Options	828	91	809.9%	405	104.4%
Ag Products Options	2,947,139	3,035,773	-2.9%	2,856,309	3.2%
TOTAL OPTIONS	8,052,115	6,948,636	15.9%	8,235,112	-2.2%
TOTAL COMBINED					
Interest Rate	28,796,209	24,421,200	17.9%	27,599,144	4.3%
Equity Index	164,051	175,002	-6.3%	150,787	8.8%
Ag Products	7,393,363	6,687,952	10.5%	7,187,899	2.9%
GRAND TOTAL	36,353,623	31,284,154	16.2%	34,937,830	4.1%