

CBOT Exchange Open Interest Report - Monthly

	Open Interest SEP 2024	Open Interest SEP 2023	% CHG	Open Interest AUG 2024	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	0	-	0	-
10-YR Eris SOFR	134,161	66,272	102.4%	128,243	4.6%
10-YR MAC LIBOR	0	0	-	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,952,163	4,742,137	4.4%	4,774,698	3.7%
10Y YIELD	2,520	5,401	-53.3%	4,933	-48.9%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	5,994	7,303	-17.9%	6,136	-2.3%
20-YR BOND	0	32	-100.0%	0	-
2-YR Eris LIBOR	0	0	-	0	-
2-YR Eris SOFR	26,714	19,000	40.6%	26,343	1.4%
2-YR NOTE	4,461,447	3,922,314	13.7%	4,225,983	5.6%
2Y YIELD	409	804	-49.1%	969	-57.8%
30-Year UMBS TBA Futures - 2.5%	0	50	-100.0%	0	-
30-Year UMBS TBA Futures - 3.0%	50	401	-87.5%	140	-64.3%
30-Year UMBS TBA Futures - 3.5%	110	439	-74.9%	110	0.0%
30-Year UMBS TBA Futures - 4.0%	100	965	-89.6%	180	-44.4%
30-Year UMBS TBA Futures - 4.5%	560	305	83.6%	113	395.6%
30-Year UMBS TBA Futures - 5.0%	881	164	437.2%	843	4.5%
30-Year UMBS TBA Futures - 5.5%	3,394	337	907.1%	3,106	9.3%
30-Year UMBS TBA Futures - 6.0%	1,285	990	29.8%	3,351	-61.7%
30-YR BOND	1,747,678	1,409,280	24.0%	1,735,661	0.7%
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	0	182	-100.0%	4	-100.0%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	0	-	0	-
3-YR Eris SOFR	13,340	16,524	-19.3%	14,324	-6.9%
3-YR NOTE	9,912	12,613	-21.4%	6,040	64.1%
4-YR Eris LIBOR	0	0	-	0	-
4-YR Eris SOFR	17,509	5,570	214.3%	16,714	4.8%
5-YR Eris LIBOR	0	0	-	0	-
5-YR Eris SOFR	91,757	25,130	265.1%	87,060	5.4%
5-YR MAC LIBOR	0	0	-	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	6,389,190	5,578,262	14.5%	6,494,836	-1.6%
5Y YIELD	1	4	-75.0%	0	-
7-YR Eris LIBOR	0	0	-	0	-
7-YR Eris SOFR	15,569	15,936	-2.3%	16,317	-4.6%
BBG Duration-Hedged Credit Index	337	0	-	346	-2.6%
BBG HY Credit Index	98	0	-	123	-20.3%
BBG IG Credit Index	385	0	-	428	-10.0%
FED FUND	2,296,937	1,762,785	30.3%	2,094,574	9.7%
MICRO ULTRA 10-YEAR NOTE	381	0	-	160	138.1%
MICRO ULTRA T-BOND	688	0	-	314	119.1%
UBSBM	500	30	1,566.7%	200	150.0%
Ultra 10-Year Note	2,128,813	1,883,783	13.0%	2,120,524	0.4%
ULTRA T-BOND	1,721,282	1,558,002	10.5%	1,689,270	1.9%

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Interest Rate Options					
10-YR NOTE	2,498,881	2,475,575	0.9%	2,869,388	-12.9%
2-YR NOTE	241,023	291,569	-17.3%	240,539	0.2%
30-YR BOND	538,555	704,635	-23.6%	530,663	1.5%
5-YR NOTE	934,792	1,201,087	-22.2%	829,289	12.7%
FED FUND	0	0	-	0	-
Ultra 10-Year Note	3,100	423	632.9%	636	387.4%
ULTRA 10-YEAR NOTE	0	0	-	0	-
ULTRA T-BOND	5,465	5,598	-2.4%	3,378	61.8%
Equity Index Futures					
AIR	556	0	-	552	0.7%
DJ US REAL ESTATE SECTOR	68,820	48,895	40.8%	65,557	5.0%
E-mini (\$5) Dow	91,053	94,019	-3.2%	89,621	1.6%
MICRO MINI \$5 DOW	14,109	19,784	-28.7%	28,751	-50.9%
Equity Index Options					
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	259	60	331.7%	231	12.1%
Ag Products Futures					
BLOOMBERG COMMOD INDEX F	174,541	61,977	181.6%	181,682	-3.9%
BLOOMBERG COMMOD INDEX S	60,512	168,242	-64.0%	60,512	0.0%
CHI WHEAT	373,967	434,160	-13.9%	387,228	-3.4%
CORN	1,476,126	1,358,967	8.6%	1,361,467	8.4%
DJ_UBS ROLL SELECT INDEX FU	27,593	11,563	138.6%	22,892	20.5%
FERTILIZER PRODUCTS	3,816	2,751	38.7%	3,374	13.1%
KC WHEAT	240,281	213,428	12.6%	244,412	-1.7%
MINI CORN	10,198	8,222	24.0%	8,097	25.9%
MINI SOYBEAN	21,050	18,586	13.3%	15,294	37.6%
MINI WHEAT	2,808	4,311	-34.9%	2,235	25.6%
OATS	3,998	3,987	0.3%	4,361	-8.3%
ROUGH RICE	9,426	11,069	-14.8%	9,294	1.4%
SOYBEAN	864,381	793,392	8.9%	830,794	4.0%
SOYBEAN MEAL	532,052	468,649	13.5%	526,459	1.1%
SOYBEAN OIL	520,160	424,346	22.6%	536,189	-3.0%
WHEAT	1,650	1,225	34.7%	1,550	6.5%

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Ag Products Options					
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
BLOOMBERG COMMOD INDEX O	5	0	-	0	-
CHI WHEAT	246,679	310,876	-20.7%	195,463	26.2%
CORN	1,249,517	1,256,778	-0.6%	1,058,161	18.1%
CORN NEARBY+2 CAL SPRD	13,725	12,262	11.9%	8,865	54.8%
DEC-DEC CORN CAL SPRD	4,155	2,543	63.4%	4,105	1.2%
DEC-JUL SOYBEAN MEAL CSO	100	210	-52.4%	100	0.0%
DEC-JULY CORN CAL SPRD	17,316	12,456	39.0%	13,666	26.7%
DEC-JULY WHEAT CAL SPRD	0	80	-100.0%	0	-
FERTILIZER PRODUCTS	225	0	-	160	40.6%
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	300	6,854	-95.6%	300	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	25	4,320	-99.4%	0	-
KC WHEAT	44,671	47,061	-5.1%	37,771	18.3%
MAR-JULY CORN CAL SPRD	0	7,442	-100.0%	0	-
MAR-JULY SOYBEAN CAL SPRD	4,200	100	4,100.0%	2,900	44.8%
MAR-JULY WHEAT CAL SPRD	2,000	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	2,465	950	159.5%	2,465	0.0%
NOV-MAR SOYBEAN CSO	7,648	3,244	135.8%	7,648	0.0%
OATS	353	764	-53.8%	276	27.9%
ROUGH RICE	1,976	2,476	-20.2%	1,737	13.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	935,064	699,718	33.6%	731,252	27.9%
SOYBEAN CRUSH	0	0	-	0	-
SOYBEAN MEAL	180,654	151,563	19.2%	158,487	14.0%
SOYBEAN OIL	181,128	160,834	12.6%	175,708	3.1%
SOYBN NEARBY+2 CAL SPRD	6,600	2,879	129.2%	6,500	1.5%
SOYMEAL NEARBY+2 CAL SPRD	0	800	-100.0%	100	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	2,050	-100.0%
WHEAT	251	389	-35.5%	3	8,266.7%
WHEAT-CORN IC50	0	65	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	495	730	-32.2%	170	191.2%
TOTAL FUTURES GROUP					
Interest Rate Futures	24,026,438	21,037,288	14.2%	23,454,316	2.4%
Equity Index Futures	174,538	162,698	7.3%	184,481	-5.4%
Ag Products Futures	4,322,559	3,984,875	8.5%	4,195,840	3.0%
TOTAL FUTURES	28,523,535	25,184,861	13.3%	27,834,637	2.5%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,221,816	4,678,887	-9.8%	4,473,893	-5.6%
Equity Index Options	259	60	331.7%	231	12.1%
Ag Products Options	2,899,552	2,685,394	8.0%	2,407,887	20.4%
TOTAL OPTIONS	7,121,627	7,364,341	-3.3%	6,882,011	3.5%
TOTAL COMBINED					
Interest Rate	28,248,254	25,716,175	9.8%	27,928,209	1.1%
Equity Index	174,797	162,758	7.4%	184,712	-5.4%
Ag Products	7,222,111	6,670,269	8.3%	6,603,727	9.4%
GRAND TOTAL	35,645,162	32,549,202	9.5%	34,716,648	2.7%