

CBOT Exchange Open Interest Report - Monthly

	Open Interest OCT 2024	Open Interest OCT 2023	% CHG	Open Interest SEP 2024	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	0	-	0	-
10-YR Eris SOFR	129,189	66,533	94.2%	134,161	-3.7%
10-YR MAC LIBOR	0	0	-	0	-
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,566,438	4,691,536	-2.7%	4,952,163	-7.8%
10Y YIELD	5,008	3,413	46.7%	2,520	98.7%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	4,642	7,303	-36.4%	5,994	-22.6%
20-YR BOND	0	35	-100.0%	0	-
2-YR Eris LIBOR	0	0	-	0	-
2-YR Eris SOFR	37,653	17,708	112.6%	26,714	40.9%
2-YR NOTE	4,503,100	4,188,473	7.5%	4,461,447	0.9%
2Y YIELD	714	585	22.1%	409	74.6%
30-Year UMBS TBA Futures - 2.5%	0	0	-	0	-
30-Year UMBS TBA Futures - 3.0%	133	93	43.0%	50	166.0%
30-Year UMBS TBA Futures - 3.5%	130	61	113.1%	110	18.2%
30-Year UMBS TBA Futures - 4.0%	156	139	12.2%	100	56.0%
30-Year UMBS TBA Futures - 4.5%	310	175	77.1%	560	-44.6%
30-Year UMBS TBA Futures - 5.0%	836	263	217.9%	881	-5.1%
30-Year UMBS TBA Futures - 5.5%	2,687	421	538.2%	3,394	-20.8%
30-Year UMBS TBA Futures - 6.0%	390	1,087	-64.1%	1,285	-69.6%
30-YR BOND	1,871,856	1,377,938	35.8%	1,747,678	7.1%
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	3	259	-98.8%	0	-
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	0	-	0	-
3-YR Eris SOFR	13,389	13,422	-0.2%	13,340	0.4%
3-YR NOTE	9,520	10,695	-11.0%	9,912	-4.0%
4-YR Eris LIBOR	0	0	-	0	-
4-YR Eris SOFR	15,015	5,885	155.1%	17,509	-14.2%
5-YR Eris LIBOR	0	0	-	0	-
5-YR Eris SOFR	98,402	29,123	237.9%	91,757	7.2%
5-YR MAC LIBOR	0	0	-	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	6,195,313	5,746,137	7.8%	6,389,190	-3.0%
5Y YIELD	0	2	-100.0%	1	-100.0%
7-YR Eris LIBOR	0	0	-	0	-
7-YR Eris SOFR	15,998	16,008	-0.1%	15,569	2.8%
BBG Duration-Hedged Credit Index	330	0	-	337	-2.1%
BBG HY Credit Index	158	0	-	98	61.2%
BBG IG Credit Index	359	0	-	385	-6.8%
FED FUND	2,241,583	2,028,290	10.5%	2,296,937	-2.4%
MICRO ULTRA 10-YEAR NOTE	695	0	-	381	82.4%
MICRO ULTRA T-BOND	804	0	-	688	16.9%
UBSBM	253	40	532.5%	500	-49.4%
Ultra 10-Year Note	2,200,284	2,012,883	9.3%	2,128,813	3.4%
ULTRA T-BOND	1,769,864	1,560,619	13.4%	1,721,282	2.8%

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Interest Rate Options					
10-YR NOTE	4,110,585	2,759,025	49.0%	2,498,881	64.5%
2-YR NOTE	199,635	291,263	-31.5%	241,023	-17.2%
30-YR BOND	978,528	691,891	41.4%	538,555	81.7%
5-YR NOTE	1,071,823	1,173,294	-8.6%	934,792	14.7%
FED FUND	0	0	-	0	-
Ultra 10-Year Note	12,689	13,183	-3.7%	3,100	309.3%
ULTRA 10-YEAR NOTE	0	0	-	0	-
ULTRA T-BOND	12,559	11,065	13.5%	5,465	129.8%
Equity Index Futures					
AIR	656	0	-	556	18.0%
DJ US REAL ESTATE SECTOR	69,110	38,887	77.7%	68,820	0.4%
E-mini (\$5) Dow	85,412	103,936	-17.8%	91,053	-6.2%
MICRO MINI \$5 DOW	23,526	25,224	-6.7%	14,109	66.7%
Equity Index Options					
DJIA	0	0	0.0%	0	0.0%
E-mini (\$5) Dow	735	175	320.0%	259	183.8%
Ag Products Futures					
BLOOMBERG COMMOD INDEX F	181,102	63,424	185.5%	174,541	3.8%
BLOOMBERG COMMOD INDEX S	60,512	60,512	0.0%	60,512	0.0%
CHI WHEAT	426,014	460,210	-7.4%	373,967	13.9%
CORN	1,672,961	1,412,108	18.5%	1,476,126	13.3%
DJ_UBS ROLL SELECT INDEX FU	27,742	11,601	139.1%	27,593	0.5%
FERTILIZER PRODUCTS	4,256	1,770	140.5%	3,816	11.5%
KC WHEAT	266,732	228,736	16.6%	240,281	11.0%
MINI CORN	12,826	9,437	35.9%	10,198	25.8%
MINI SOYBEAN	11,088	9,787	13.3%	21,050	-47.3%
MINI WHEAT	3,107	4,089	-24.0%	2,808	10.6%
OATS	4,370	3,799	15.0%	3,998	9.3%
ROUGH RICE	10,018	11,407	-12.2%	9,426	6.3%
SOYBEAN	829,389	707,256	17.3%	864,381	-4.0%
SOYBEAN MEAL	590,095	519,735	13.5%	532,052	10.9%
SOYBEAN OIL	540,727	491,302	10.1%	520,160	4.0%
WHEAT	482	1,025	-53.0%	1,650	-70.8%

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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	16	0	-	5	220.0%
CHI WHEAT	278,053	318,843	-12.8%	246,679	12.7%
CORN	1,539,642	1,292,553	19.1%	1,249,517	23.2%
CORN NEARBY+2 CAL SPRD	28,165	16,952	66.1%	13,725	105.2%
DEC-DEC CORN CAL SPRD	6,699	2,479	170.2%	4,155	61.2%
DEC-JUL SOYBEAN MEAL CSO	150	210	-28.6%	100	50.0%
DEC-JULY CORN CAL SPRD	20,061	11,886	68.8%	17,316	15.9%
DEC-JULY WHEAT CAL SPRD	0	80	-100.0%	0	-
FERTILIZER PRODUCTS	360	0	-	225	60.0%
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	300	0	-	0	-
JULY-DEC CORN CAL SPRD	3,400	6,929	-50.9%	300	1,033.3%
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	38	5,767	-99.3%	25	52.0%
KC WHEAT	56,736	51,903	9.3%	44,671	27.0%
MAR-JULY CORN CAL SPRD	1,180	7,462	-84.2%	0	-
MAR-JULY SOYBEAN CAL SPRD	7,485	1,000	648.5%	4,200	78.2%
MAR-JULY WHEAT CAL SPRD	302	0	-	2,000	-84.9%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	2,465	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	7,648	-100.0%
OATS	373	875	-57.4%	353	5.7%
ROUGH RICE	1,655	896	84.7%	1,976	-16.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	781,376	431,243	81.2%	935,064	-16.4%
SOYBEAN CRUSH	0	0	-	0	-
SOYBEAN MEAL	215,789	236,915	-8.9%	180,654	19.4%
SOYBEAN OIL	251,685	183,748	37.0%	181,128	39.0%
SOYBN NEARBY+2 CAL SPRD	10,700	6,924	54.5%	6,600	62.1%
SOYMEAL NEARBY+2 CAL SPRD	0	2,066	-100.0%	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	901	245	267.8%	251	259.0%
WHEAT-CORN IC50	500	65	669.2%	0	-
WHEAT NEARBY+2 CAL SPRD	2,137	1,096	95.0%	495	331.7%
TOTAL FUTURES GROUP					
Interest Rate Futures	23,687,485	21,781,399	8.8%	24,026,438	-1.4%
Equity Index Futures	178,704	168,047	6.3%	174,538	2.4%
Ag Products Futures	4,641,421	3,996,198	16.1%	4,322,559	7.4%
TOTAL FUTURES	28,507,610	25,945,644	9.9%	28,523,535	-0.1%



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TOTAL OPTIONS GROUP					
Interest Rate Options	6,385,819	4,939,721	29.3%	4,221,816	51.3%
Equity Index Options	735	175	320.0%	259	183.8%
Ag Products Options	3,207,703	2,580,137	24.3%	2,899,552	10.6%
TOTAL OPTIONS	9,594,257	7,520,033	27.6%	7,121,627	34.7%
TOTAL COMBINED					
Interest Rate	30,073,304	26,721,120	12.5%	28,248,254	6.5%
Equity Index	179,439	168,222	6.7%	174,797	2.7%
Ag Products	7,849,124	6,576,335	19.4%	7,222,111	8.7%
GRAND TOTAL	38,101,867	33,465,677	13.9%	35,645,162	6.9%