

**CBOT Exchange Open Interest Report - Monthly**

|                              | Open Interest<br>DEC 2021 | Open Interest<br>DEC 2020 | % CHG   | Open Interest<br>NOV 2021 | % CHG   |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>Interest Rate Futures</b> |                           |                           |         |                           |         |
| 10-YR NOTE                   | 3,893,704                 | 3,229,739                 | 20.6%   | 3,805,378                 | 2.3%    |
| 10-YR SWAP RATE              | 186,141                   | 186,837                   | -0.4%   | 276,014                   | -32.6%  |
| 15-YR SWAP RATE              | 1,500                     | 10,850                    | -86.2%  | 10,850                    | -86.2%  |
| 20-YR SWAP RATE              | 0                         | 90                        | -100.0% | 90                        | -100.0% |
| 2-YR NOTE                    | 1,960,430                 | 1,921,520                 | 2.0%    | 1,789,476                 | 9.6%    |
| 2-YR SWAP RATE               | 129,443                   | 34,989                    | 270.0%  | 122,501                   | 5.7%    |
| 30-YR BOND                   | 1,199,037                 | 1,161,812                 | 3.2%    | 1,219,503                 | -1.7%   |
| 30-YR SWAP RATE              | 7,213                     | 3,847                     | 87.5%   | 9,133                     | -21.0%  |
| 3-YR NOTE                    | 24,675                    | 11,809                    | 109.0%  | 24,853                    | -0.7%   |
| 3-YR SWAP RATE               | 68,124                    | 13,929                    | 389.1%  | 66,692                    | 2.1%    |
| 4-YR SWAP RATE               | 11,436                    | 6,498                     | 76.0%   | 11,622                    | -1.6%   |
| 5-YR NOTE                    | 3,762,255                 | 3,291,189                 | 14.3%   | 3,486,880                 | 7.9%    |
| 5-YR SWAP RATE               | 112,549                   | 57,522                    | 95.7%   | 169,899                   | -33.8%  |
| 7-YR SWAP RATE               | 21,355                    | 20,227                    | 5.6%    | 21,598                    | -1.1%   |
| FED FUND                     | 1,375,475                 | 1,119,168                 | 22.9%   | 1,426,038                 | -3.5%   |
| Ultra 10-Year Note           | 1,368,765                 | 1,004,029                 | 36.3%   | 1,428,740                 | -4.2%   |
| ULTRA T-BOND                 | 1,244,576                 | 1,044,130                 | 19.2%   | 1,242,681                 | 0.2%    |
| <b>Interest Rate Options</b> |                           |                           |         |                           |         |
| 10-YR NOTE                   | 2,103,306                 | 2,157,105                 | -2.5%   | 2,377,980                 | -11.6%  |
| 2-YR NOTE                    | 39,781                    | 5,965                     | 566.9%  | 10,002                    | 297.7%  |
| 30-YR BOND                   | 427,757                   | 547,051                   | -21.8%  | 557,563                   | -23.3%  |
| 5-YR NOTE                    | 936,425                   | 457,281                   | 104.8%  | 915,912                   | 2.2%    |
| FED FUND                     | 0                         | 152                       | -100.0% | 0                         | -       |
| Ultra 10-Year Note           | 0                         | 0                         | -       | 0                         | -       |
| ULTRA T-BOND                 | 535                       | 462                       | 15.8%   | 448                       | 19.4%   |
| <b>Equity Index Futures</b>  |                           |                           |         |                           |         |
| DJ US REAL ESTATE            | 46,534                    | 29,253                    | 59.1%   | 39,791                    | 16.9%   |
| E-mini (\$5) Dow             | 98,932                    | 85,062                    | 16.3%   | 101,603                   | -2.6%   |
| MICRO MINI \$5 DOW           | 14,962                    | 10,652                    | 40.5%   | 34,151                    | -56.2%  |
| S&P 500                      | 0                         | 0                         | -       | 0                         | -       |
| <b>Equity Index Options</b>  |                           |                           |         |                           |         |
| E-mini (\$5) Dow             | 893                       | 846                       | 5.6%    | 2,947                     | -69.7%  |
| <b>Energy Futures</b>        |                           |                           |         |                           |         |
| ETHANOL                      | 0                         | 126                       | -100.0% | 0                         | -       |



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| <b>Ag Products Futures</b>  |                           |                           |         |                           |        |
| CHI WHEAT                   | 353,764                   | 402,613                   | -12.1%  | 371,575                   | -4.8%  |
| CORN                        | 1,512,771                 | 1,750,518                 | -13.6%  | 1,405,105                 | 7.7%   |
| DJ_UBS ROLL SELECT INDEX FU | 8,867                     | 2,287                     | 287.7%  | 8,391                     | 5.7%   |
| DOW-UBS COMMOD INDEX        | 40,396                    | 24,906                    | 62.2%   | 39,298                    | 2.8%   |
| FERTILIZER PRODUCTS         | 0                         | 145                       | -100.0% | 0                         | -      |
| Intercommodity Spread       | 0                         | 0                         | -       | 0                         | -      |
| KC WHEAT                    | 221,613                   | 217,162                   | 2.0%    | 227,423                   | -2.6%  |
| MINI CORN                   | 10,605                    | 9,152                     | 15.9%   | 8,081                     | 31.2%  |
| MINI SOYBEAN                | 13,801                    | 13,682                    | 0.9%    | 15,933                    | -13.4% |
| MINI WHEAT                  | 3,809                     | 4,654                     | -18.2%  | 4,032                     | -5.5%  |
| OATS                        | 4,330                     | 4,882                     | -11.3%  | 4,853                     | -10.8% |
| ROUGH RICE                  | 7,469                     | 9,334                     | -20.0%  | 8,664                     | -13.8% |
| SOYBEAN                     | 631,627                   | 889,698                   | -29.0%  | 672,454                   | -6.1%  |
| SOYBEAN MEAL                | 384,529                   | 415,506                   | -7.5%   | 395,673                   | -2.8%  |
| SOYBEAN OIL                 | 372,571                   | 469,214                   | -20.6%  | 399,439                   | -6.7%  |
| WHEAT                       | 22,192                    | 28,080                    | -21.0%  | 25,297                    | -12.3% |

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| <b>Ag Products Options</b> |                           |                           |             |                           |             |
| AUG-NOV SOYBEAN CAL SPRD   | 0                         | 0                         | -           | 0                         | -           |
| CHI WHEAT                  | 243,244                   | 270,496                   | -10.1%      | 222,554                   | 9.3%        |
| CORN                       | 1,045,629                 | 1,363,439                 | -23.3%      | 928,063                   | 12.7%       |
| CORN NEARBY+2 CAL SPRD     | 34,707                    | 1,865                     | 1,761.0%    | 19,680                    | 76.4%       |
| DEC-DEC CORN CAL SPRD      | 0                         | 0                         | -           | 0                         | -           |
| DEC-JULY CORN CAL SPRD     | 0                         | 0                         | -           | 0                         | -           |
| DEC-JULY WHEAT CAL SPRD    | 0                         | 0                         | -           | 0                         | -           |
| Intercommodity Spread      | 0                         | 265                       | -100.0%     | 0                         | -           |
| JAN-MAR SOYBEAN CSO        | 0                         | 0                         | -           | 0                         | -           |
| JULY-DEC CORN CAL SPRD     | 10,643                    | 5,732                     | 85.7%       | 8,225                     | 29.4%       |
| JULY-DEC SOYMEAL CAL SPRD  | 0                         | 0                         | -           | 0                         | -           |
| JULY-DEC SOY OIL CAL SPRD  | 0                         | 29                        | -100.0%     | 0                         | -           |
| JULY-DEC WHEAT CAL SPRD    | 0                         | 500                       | -100.0%     | 0                         | -           |
| JULY-JULY WHEAT CAL SPRD   | 0                         | 30                        | -100.0%     | 0                         | -           |
| JULY-NOV SOYBEAN CAL SPRD  | 5,825                     | 853                       | 582.9%      | 2,360                     | 146.8%      |
| KC WHEAT                   | 79,501                    | 43,768                    | 81.6%       | 75,752                    | 4.9%        |
| MAR-DEC CORN CAL SPRD      | 0                         | 10                        | -100.0%     | 0                         | -           |
| MAR-JULY CORN CAL SPRD     | 4,790                     | 500                       | 858.0%      | 3,490                     | 37.2%       |
| MAR-JULY SOYBEAN CAL SPRD  | 0                         | 20                        | -100.0%     | 0                         | -           |
| MAR-JULY WHEAT CAL SPRD    | 900                       | 430                       | 109.3%      | 700                       | 28.6%       |
| NOV-JULY SOYBEAN CAL SPRD  | 0                         | 0                         | -           | 0                         | -           |
| NOV-MAR SOYBEAN CSO        | 0                         | 0                         | -           | 0                         | -           |
| NOV-NOV SOYBEAN CAL SPRD   | 0                         | 0                         | -           | 0                         | -           |
| OATS                       | 577                       | 119                       | 384.9%      | 522                       | 10.5%       |
| ROUGH RICE                 | 810                       | 792                       | 2.3%        | 1,359                     | -40.4%      |
| SOYBEAN                    | 411,054                   | 831,106                   | -50.5%      | 404,025                   | 1.7%        |
| SOYBEAN CRUSH              | 241                       | 1,402                     | -82.8%      | 219                       | 10.0%       |
| SOYBEAN MEAL               | 113,944                   | 173,559                   | -34.3%      | 112,026                   | 1.7%        |
| SOYBEAN OIL                | 133,183                   | 258,451                   | -48.5%      | 125,891                   | 5.8%        |
| SOYBN NEARBY+2 CAL SPRD    | 0                         | 20                        | -100.0%     | 260                       | -100.0%     |
| SOYMEAL NEARBY+2 CAL SPRD  | 0                         | 0                         | -           | 0                         | -           |
| WHEAT                      | 328                       | 10                        | 3,180.0%    | 101                       | 224.8%      |
| WHEAT-CORN IC SO           | 20                        | 78                        | -74.4%      | 20                        | 0.0%        |
| WHEAT NEARBY+2 CAL SPRD    | 501                       | 50                        | 902.0%      | 125                       | 300.8%      |
| <b>Ags Futures</b>         |                           |                           |             |                           |             |
| FERTILIZER PRODUCTS        | 4,405                     | 3,944                     | 11.7%       | 4,685                     | -6.0%       |
| <b>TOTAL FUTURES GROUP</b> |                           |                           |             |                           |             |
| Interest Rate Futures      | 15,366,678                | 13,118,185                | 17.1%       | 15,111,948                | 1.7%        |
| Equity Index Futures       | 160,428                   | 124,967                   | 28.4%       | 175,545                   | -8.6%       |
| Energy Futures             | 0                         | 126                       | -100.0%     | 0                         | -           |
| Ag Products Futures        | 3,588,344                 | 4,241,833                 | -15.4%      | 3,586,218                 | 0.1%        |
| Ags Futures                | 4,405                     | 3,944                     | 11.7%       | 4,685                     | -6.0%       |
| <b>TOTAL FUTURES</b>       | <b>19,119,855</b>         | <b>17,489,055</b>         | <b>9.3%</b> | <b>18,878,396</b>         | <b>1.3%</b> |



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| <b>TOTAL OPTIONS GROUP</b> |                           |                           |              |                           |              |
| Interest Rate Options      | 3,507,804                 | 3,168,016                 | 10.7%        | 3,861,905                 | -9.2%        |
| Equity Index Options       | 893                       | 846                       | 5.6%         | 2,947                     | -69.7%       |
| Ag Products Options        | 2,085,897                 | 2,953,524                 | -29.4%       | 1,905,372                 | 9.5%         |
| <b>TOTAL OPTIONS</b>       | <b>5,594,594</b>          | <b>6,122,386</b>          | <b>-8.6%</b> | <b>5,770,224</b>          | <b>-3.0%</b> |
| <b>TOTAL COMBINED</b>      |                           |                           |              |                           |              |
| Interest Rate              | 18,874,482                | 16,286,201                | 15.9%        | 18,973,853                | -0.5%        |
| Equity Index               | 161,321                   | 125,813                   | 28.2%        | 178,492                   | -9.6%        |
| Energy                     | 0                         | 126                       | -100.0%      | 0                         | -            |
| Ag Products                | 5,674,241                 | 7,195,357                 | -21.1%       | 5,491,590                 | 3.3%         |
| Ags                        | 4,405                     | 3,944                     | 11.7%        | 4,685                     | -6.0%        |
| <b>GRAND TOTAL</b>         | <b>24,714,449</b>         | <b>23,611,441</b>         | <b>4.7%</b>  | <b>24,648,620</b>         | <b>0.3%</b>  |