

CBOT Exchange Open Interest Report - Monthly

	Open Interest JUN 2022	Open Interest JUN 2021	% CHG	Open Interest MAY 2022	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	66,273	81,125	-18.3%	63,663	4.1%
10-YR Eris SOFR	1,372	0	-	0	-
10-YR MAC LIBOR	11,913	99,445	-88.0%	12,074	-1.3%
10-YR NOTE	3,416,296	4,288,334	-20.3%	3,470,808	-1.6%
10Y YIELD	2,608	0	-	2,190	19.1%
15-YR Eris LIBOR	0	10,850	-100.0%	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	6,445	1,080	496.8%	6,257	3.0%
20-YR BOND	687	0	-	755	-9.0%
20-YR SWAP RATE	0	90	-100.0%	0	-
2-YR Eris LIBOR	114,359	45,599	150.8%	161,471	-29.2%
2-YR Eris SOFR	4,561	3,600	26.7%	1,473	209.6%
2-YR NOTE	2,106,627	2,079,475	1.3%	2,219,497	-5.1%
2Y YIELD	197	0	-	123	60.2%
30-YR BOND	1,190,570	1,171,925	1.6%	1,212,023	-1.8%
30-YR Eris LIBOR	2,273	3,413	-33.4%	2,273	0.0%
30-YR SWAP RATE	0	1,000	-100.0%	0	-
30Y YIELD	3,036	0	-	235	1,191.9%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	31,882	31,782	0.3%	49,952	-36.2%
3-YR Eris SOFR	2,816	798	252.9%	1,137	147.7%
3-YR NOTE	10,118	15,496	-34.7%	8,726	16.0%
4-YR Eris LIBOR	10,898	10,279	6.0%	18,216	-40.2%
4-YR Eris SOFR	576	335	71.9%	425	35.5%
5-YR Eris LIBOR	22,177	41,200	-46.2%	28,538	-22.3%
5-YR Eris SOFR	2,133	10	21,230.0%	2,010	6.1%
5-YR MAC LIBOR	18,749	28,308	-33.8%	23,849	-21.4%
5-YR NOTE	4,018,780	3,524,371	14.0%	3,804,715	5.6%
5Y YIELD	286	0	-	237	20.7%
7-YR Eris LIBOR	22,123	21,672	2.1%	22,803	-3.0%
7-YR Eris SOFR	181	0	-	152	19.1%
FED FUND	1,758,069	1,091,337	61.1%	1,907,235	-7.8%
Ultra 10-Year Note	1,190,815	1,551,633	-23.3%	1,235,646	-3.6%
ULTRA T-BOND	1,277,346	1,188,091	7.5%	1,288,891	-0.9%
Interest Rate Options					
10-YR NOTE	2,613,996	2,749,780	-4.9%	2,162,078	20.9%
2-YR NOTE	29,272	22,053	32.7%	8,384	249.1%
30-YR BOND	518,282	622,565	-16.8%	423,401	22.4%
5-YR NOTE	1,009,668	1,000,323	0.9%	821,533	22.9%
FED FUND	2	0	-	0	-
Ultra 10-Year Note	0	0	-	0	-
ULTRA T-BOND	650	396	64.1%	1,024	-36.5%

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Equity Index Futures					
DJ US REAL ESTATE	45,194	40,776	10.8%	46,614	-3.0%
E-mini (\$5) Dow	67,667	108,278	-37.5%	84,482	-19.9%
MICRO MINI \$5 DOW	14,551	18,602	-21.8%	26,692	-45.5%
S&P 500	0	0	-	0	-
Equity Index Options					
E-mini (\$5) Dow	860	616	39.6%	1,856	-53.7%
Energy Futures					
ETHANOL	0	2	-100.0%	0	-
Ag Products Futures					
CHI WHEAT	290,317	347,573	-16.5%	331,136	-12.3%
CORN	1,319,648	1,495,750	-11.8%	1,564,217	-15.6%
DJ_UBS ROLL SELECT INDEX FU	12,202	5,448	124.0%	11,916	2.4%
DOW-UBS COMMOD INDEX	65,506	49,314	32.8%	35,166	86.3%
FERTILIZER PRODUCTS	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
KC WHEAT	153,142	183,730	-16.6%	180,591	-15.2%
MINI CORN	15,360	14,091	9.0%	18,333	-16.2%
MINI SOYBEAN	27,090	24,370	11.2%	29,002	-6.6%
MINI WHEAT	2,346	2,169	8.2%	5,796	-59.5%
OATS	2,401	3,398	-29.3%	3,054	-21.4%
ROUGH RICE	8,338	7,075	17.9%	11,257	-25.9%
SOYBEAN	641,609	687,752	-6.7%	753,983	-14.9%
SOYBEAN MEAL	395,002	385,665	2.4%	370,669	6.6%
SOYBEAN OIL	360,541	485,535	-25.7%	383,135	-5.9%
WHEAT	2,721	31,680	-91.4%	3,163	-14.0%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	294,598	219,414	34.3%	365,236	-19.3%
CORN	1,835,534	1,705,615	7.6%	2,019,646	-9.1%
CORN NEARBY+2 CAL SPRD	6,609	18,560	-64.4%	22,784	-71.0%
DEC-DEC CORN CAL SPRD	0	737	-100.0%	0	-
DEC-JULY CORN CAL SPRD	5,204	100	5,104.0%	2,540	104.9%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JULY-DEC CORN CAL SPRD	0	0	-	22,462	-100.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	410	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	3,050	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	16,703	-100.0%
KC WHEAT	51,949	36,866	40.9%	74,160	-30.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
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	300	0	-	300	0.0%
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	450	573	-21.5%	568	-20.8%
ROUGH RICE	3,531	1,798	96.4%	3,160	11.7%
SOYBEAN	547,025	775,316	-29.4%	747,314	-26.8%
SOYBEAN CRUSH	41	300	-86.3%	71	-42.3%
SOYBEAN MEAL	142,861	155,556	-8.2%	162,895	-12.3%
SOYBEAN OIL	142,054	221,630	-35.9%	190,242	-25.3%
SOYBN NEARBY+2 CAL SPRD	180	260	-30.8%	1,530	-88.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	400	1,478	-72.9%	410	-2.4%
WHEAT-CORN ICSO	4,100	550	645.5%	4,100	0.0%
WHEAT NEARBY+2 CAL SPRD	4,791	311	1,440.5%	3,230	48.3%
Aggs Futures					
FERTILIZER PRODUCTS	3,546	4,779	-25.8%	2,762	28.4%
TOTAL FUTURES GROUP					
Interest Rate Futures	15,294,166	15,291,248	0.0%	15,545,374	-1.6%
Equity Index Futures	127,412	167,656	-24.0%	157,788	-19.3%
Energy Futures	0	2	-100.0%	0	-
Ag Products Futures	3,296,223	3,723,550	-11.5%	3,701,418	-10.9%
Aggs Futures	3,546	4,779	-25.8%	2,762	28.4%
TOTAL FUTURES	18,721,347	19,187,235	-2.4%	19,407,342	-3.5%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,171,870	4,395,117	-5.1%	3,416,420	22.1%
Equity Index Options	860	616	39.6%	1,856	-53.7%
Ag Products Options	3,039,627	3,139,064	-3.2%	3,640,812	-16.5%
TOTAL OPTIONS	7,212,357	7,534,797	-4.3%	7,059,088	2.2%
TOTAL COMBINED					
Interest Rate	19,466,036	19,686,365	-1.1%	18,961,794	2.7%
Equity Index	128,272	168,272	-23.8%	159,644	-19.7%
Energy	0	2	-100.0%	0	-
Ag Products	6,335,850	6,862,614	-7.7%	7,342,230	-13.7%
Ags	3,546	4,779	-25.8%	2,762	28.4%
GRAND TOTAL	25,933,704	26,722,032	-3.0%	26,466,430	-2.0%