

CBOT Exchange Open Interest Report - Monthly

	Open Interest SEP 2022	Open Interest SEP 2021	% CHG	Open Interest AUG 2022	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	65,660	83,192	-21.1%	68,889	-4.7%
10-YR Eris SOFR	2,019	0	-	1,984	1.8%
10-YR MAC LIBOR	14,097	161,007	-91.2%	16,122	-12.6%
10-YR NOTE	3,834,682	4,049,634	-5.3%	3,532,540	8.6%
10Y YIELD	3,854	3,075	25.3%	2,699	42.8%
15-YR Eris LIBOR	0	10,850	-100.0%	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	13,697	5,050	171.2%	7,336	86.7%
20-YR BOND	587	0	-	842	-30.3%
20-YR SWAP RATE	0	90	-100.0%	0	-
2-YR Eris LIBOR	95,033	61,516	54.5%	98,355	-3.4%
2-YR Eris SOFR	5,123	4,040	26.8%	5,464	-6.2%
2-YR NOTE	1,954,198	1,832,798	6.6%	1,948,380	0.3%
2Y YIELD	1,152	10	11,420.0%	529	117.8%
30-YR BOND	1,205,160	1,237,942	-2.6%	1,223,966	-1.5%
30-YR Eris LIBOR	2,273	3,413	-33.4%	2,273	0.0%
30-YR SWAP RATE	0	6,215	-100.0%	0	-
30Y YIELD	716	66	984.8%	1,882	-62.0%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	28,921	44,822	-35.5%	29,821	-3.0%
3-YR Eris SOFR	9,480	898	955.7%	9,297	2.0%
3-YR NOTE	10,945	23,675	-53.8%	8,060	35.8%
4-YR Eris LIBOR	7,386	11,659	-36.6%	8,835	-16.4%
4-YR Eris SOFR	1,769	205	762.9%	1,510	17.2%
5-YR Eris LIBOR	14,709	81,495	-82.0%	17,296	-15.0%
5-YR Eris SOFR	1,716	70	2,351.4%	1,273	34.8%
5-YR MAC LIBOR	8,094	28,793	-71.9%	18,921	-57.2%
5-YR NOTE	3,973,117	3,627,842	9.5%	4,011,788	-1.0%
5Y YIELD	110	94	17.0%	86	27.9%
7-YR Eris LIBOR	20,221	21,657	-6.6%	20,519	-1.5%
7-YR Eris SOFR	1,293	0	-	1,181	9.5%
FED FUND	1,709,738	1,191,095	43.5%	1,844,046	-7.3%
Ultra 10-Year Note	1,367,547	1,440,110	-5.0%	1,300,946	5.1%
ULTRA T-BOND	1,407,885	1,223,680	15.1%	1,365,926	3.1%
Interest Rate Options					
10-YR NOTE	2,762,129	2,564,775	7.7%	2,117,534	30.4%
2-YR NOTE	65,977	8,843	646.1%	31,165	111.7%
30-YR BOND	592,232	613,189	-3.4%	409,198	44.7%
5-YR NOTE	1,310,242	815,865	60.6%	847,120	54.7%
FED FUND	1	0	-	1	0.0%
Ultra 10-Year Note	4	0	-	0	-
ULTRA T-BOND	1,850	552	235.1%	545	239.4%

CBOT Exchange Open Interest Report - Monthly

	Open Interest SEP 2022	Open Interest SEP 2021	% CHG	Open Interest AUG 2022	% CHG
Equity Index Futures					
DJ US REAL ESTATE SECTOR	59,355	43,613	36.1%	45,753	29.7%
E-mini (\$5) Dow	69,265	97,908	-29.3%	78,218	-11.4%
MICRO MINI \$5 DOW	17,965	16,915	6.2%	24,382	-26.3%
S&P 500	0	0	-	0	-
Equity Index Options					
DJIA	0	0	-	0	-
E-mini (\$5) Dow	533	1,064	-49.9%	929	-42.6%
Energy Futures					
ETHANOL	0	0	-	0	-
Ag Products Futures					
CHI WHEAT	295,483	356,654	-17.2%	290,785	1.6%
CORN	1,356,615	1,398,058	-3.0%	1,272,084	6.6%
DJ_UBS ROLL SELECT INDEX FU	10,798	6,538	65.2%	10,842	-0.4%
DOW-UBS COMMOD INDEX	60,870	32,718	86.0%	64,361	-5.4%
FERTILIZER PRODUCTS	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
KC WHEAT	153,003	223,752	-31.6%	146,996	4.1%
MINI CORN	16,820	14,882	13.0%	15,504	8.5%
MINI SOYBEAN	25,055	18,476	35.6%	25,569	-2.0%
MINI WHEAT	3,226	3,700	-12.8%	2,292	40.8%
OATS	3,909	4,702	-16.9%	3,316	17.9%
ROUGH RICE	8,608	9,098	-5.4%	9,043	-4.8%
SOYBEAN	678,453	695,451	-2.4%	608,636	11.5%
SOYBEAN MEAL	367,048	372,804	-1.5%	391,658	-6.3%
SOYBEAN OIL	403,384	381,205	5.8%	394,321	2.3%
WHEAT	1,412	22,750	-93.8%	1,449	-2.6%

CBOT Exchange Open Interest Report - Monthly

	Open Interest SEP 2022	Open Interest SEP 2021	% CHG	Open Interest AUG 2022	% CHG
Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	317,865	245,102	29.7%	261,187	21.7%
CORN	1,652,304	1,484,947	11.3%	1,523,298	8.5%
CORN NEARBY+2 CAL SPRD	27,558	16,308	69.0%	23,315	18.2%
DEC-DEC CORN CAL SPRD	0	877	-100.0%	0	-
DEC-JULY CORN CAL SPRD	8,855	7,585	16.7%	9,040	-2.0%
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	12,636	8,225	53.6%	8,986	40.6%
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	1,450	0	-	0	-
KC WHEAT	50,867	65,993	-22.9%	44,961	13.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	13,885	0	0.0%	11,845	17.2%
MAR-JULY SOYBEAN CAL SPRD	600	0	-	500	20.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	3,160	0	-	3,135	0.8%
NOV-MAR SOYBEAN CSO	0	100	-100.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	513	977	-47.5%	511	0.4%
ROUGH RICE	1,367	1,050	30.2%	1,015	34.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	546,060	686,041	-20.4%	553,610	-1.4%
SOYBEAN CRUSH	55	479	-88.5%	51	7.8%
SOYBEAN MEAL	154,170	131,167	17.5%	151,195	2.0%
SOYBEAN OIL	151,220	165,059	-8.4%	161,385	-6.3%
SOYBN NEARBY+2 CAL SPRD	4,755	6,071	-21.7%	500	851.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	1,100	0	-	0	-
WHEAT	25	2,122	-98.8%	0	-
WHEAT-CORN IC SO	1,732	550	214.9%	1,730	0.1%
WHEAT NEARBY+2 CAL SPRD	1,545	642	140.7%	1,295	19.3%
Ags Futures					
FERTILIZER PRODUCS	4,188	5,699	-26.5%	3,344	25.2%
TOTAL FUTURES GROUP					
Interest Rate Futures	15,761,182	15,154,993	4.0%	15,550,766	1.4%
Equity Index Futures	146,585	158,436	-7.5%	148,353	-1.2%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,384,684	3,540,788	-4.4%	3,236,856	4.6%
Ags Futures	4,188	5,699	-26.5%	3,344	25.2%
TOTAL FUTURES	19,296,639	18,859,916	2.3%	18,939,319	1.9%



CBOT Exchange Open Interest Report - Monthly

	Open Interest SEP 2022	Open Interest SEP 2021	% CHG	Open Interest AUG 2022	% CHG
TOTAL OPTIONS GROUP					
Interest Rate Options	4,732,435	4,003,224	18.2%	3,405,563	39.0%
Equity Index Options	533	1,064	-49.9%	929	-42.6%
Ag Products Options	2,951,722	2,823,295	4.5%	2,757,559	7.0%
TOTAL OPTIONS	7,684,690	6,827,583	12.6%	6,164,051	24.7%
TOTAL COMBINED					
Interest Rate	20,493,617	19,158,217	7.0%	18,956,329	8.1%
Equity Index	147,118	159,500	-7.8%	149,282	-1.4%
Energy	0	0	-	0	-
Ag Products	6,336,406	6,364,083	-0.4%	5,994,415	5.7%
Ags	4,188	5,699	-26.5%	3,344	25.2%
GRAND TOTAL	26,981,329	25,687,499	5.0%	25,103,370	7.5%