

## CBOT Exchange Open Interest Report - Monthly

|                              | Open Interest<br>FEB 2022 | Open Interest<br>FEB 2021 | % CHG   | Open Interest<br>JAN 2022 | % CHG   |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| <b>Interest Rate Futures</b> |                           |                           |         |                           |         |
| 10-YR NOTE                   | 3,704,696                 | 3,598,393                 | 3.0%    | 3,886,686                 | -4.7%   |
| 10-YR SWAP RATE              | 140,340                   | 234,682                   | -40.2%  | 142,571                   | -1.6%   |
| 15-YR SWAP RATE              | 1,500                     | 10,850                    | -86.2%  | 1,500                     | 0.0%    |
| 20-YR SWAP RATE              | 0                         | 90                        | -100.0% | 0                         | -       |
| 2-YR NOTE                    | 2,028,866                 | 2,235,087                 | -9.2%   | 2,267,652                 | -10.5%  |
| 2-YR SWAP RATE               | 138,739                   | 39,442                    | 251.8%  | 141,162                   | -1.7%   |
| 30-YR BOND                   | 1,126,001                 | 1,237,393                 | -9.0%   | 1,195,838                 | -5.8%   |
| 30-YR SWAP RATE              | 2,463                     | 3,413                     | -27.8%  | 2,909                     | -15.3%  |
| 3-YR NOTE                    | 14,131                    | 12,366                    | 14.3%   | 22,892                    | -38.3%  |
| 3-YR SWAP RATE               | 63,642                    | 19,121                    | 232.8%  | 68,312                    | -6.8%   |
| 4-YR SWAP RATE               | 18,390                    | 9,945                     | 84.9%   | 16,479                    | 11.6%   |
| 5-YR NOTE                    | 3,918,410                 | 3,619,345                 | 8.3%    | 4,021,457                 | -2.6%   |
| 5-YR SWAP RATE               | 95,471                    | 107,226                   | -11.0%  | 88,533                    | 7.8%    |
| 7-YR SWAP RATE               | 24,564                    | 20,204                    | 21.6%   | 22,120                    | 11.0%   |
| FED FUND                     | 2,140,066                 | 1,189,482                 | 79.9%   | 1,850,734                 | 15.6%   |
| Ultra 10-Year Note           | 1,358,144                 | 1,275,334                 | 6.5%    | 1,373,520                 | -1.1%   |
| ULTRA T-BOND                 | 1,278,424                 | 1,157,158                 | 10.5%   | 1,285,331                 | -0.5%   |
| <b>Interest Rate Options</b> |                           |                           |         |                           |         |
| 10-YR NOTE                   | 2,656,266                 | 3,008,655                 | -11.7%  | 3,072,115                 | -13.5%  |
| 2-YR NOTE                    | 14,305                    | 5,459                     | 162.0%  | 29,391                    | -51.3%  |
| 30-YR BOND                   | 365,249                   | 649,561                   | -43.8%  | 484,847                   | -24.7%  |
| 5-YR NOTE                    | 1,308,423                 | 1,335,493                 | -2.0%   | 1,248,696                 | 4.8%    |
| FED FUND                     | 0                         | 50                        | -100.0% | 21                        | -100.0% |
| Ultra 10-Year Note           | 0                         | 0                         | -       | 438                       | -100.0% |
| ULTRA T-BOND                 | 1,255                     | 174                       | 621.3%  | 1,202                     | 4.4%    |
| <b>Equity Index Futures</b>  |                           |                           |         |                           |         |
| DJ US REAL ESTATE            | 42,534                    | 25,293                    | 68.2%   | 42,295                    | 0.6%    |
| E-mini (\$5) Dow             | 76,491                    | 85,510                    | -10.5%  | 87,921                    | -13.0%  |
| MICRO MINI \$5 DOW           | 34,112                    | 19,141                    | 78.2%   | 29,171                    | 16.9%   |
| S&P 500                      | 0                         | 0                         | -       | 0                         | -       |
| <b>Equity Index Options</b>  |                           |                           |         |                           |         |
| E-mini (\$5) Dow             | 1,497                     | 1,322                     | 13.2%   | 1,253                     | 19.5%   |
| <b>Energy Futures</b>        |                           |                           |         |                           |         |
| ETHANOL                      | 0                         | 88                        | -100.0% | 0                         | -       |

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| <b>Ag Products Futures</b>  |                           |                           |         |                           |        |
| CHI WHEAT                   | 372,678                   | 416,739                   | -10.6%  | 390,629                   | -4.6%  |
| CORN                        | 1,467,483                 | 1,810,927                 | -19.0%  | 1,556,572                 | -5.7%  |
| DJ_UBS ROLL SELECT INDEX FU | 9,051                     | 2,723                     | 232.4%  | 8,772                     | 3.2%   |
| DOW-UBS COMMOD INDEX        | 41,024                    | 51,887                    | -20.9%  | 48,303                    | -15.1% |
| FERTILIZER PRODUCTS         | 0                         | 120                       | -100.0% | 0                         | -      |
| Intercommodity Spread       | 0                         | 0                         | -       | 0                         | -      |
| KC WHEAT                    | 208,469                   | 225,641                   | -7.6%   | 217,765                   | -4.3%  |
| MINI CORN                   | 11,173                    | 9,302                     | 20.1%   | 13,347                    | -16.3% |
| MINI SOYBEAN                | 25,383                    | 18,324                    | 38.5%   | 23,797                    | 6.7%   |
| MINI WHEAT                  | 4,381                     | 4,542                     | -3.5%   | 4,039                     | 8.5%   |
| OATS                        | 3,173                     | 4,290                     | -26.0%  | 3,714                     | -14.6% |
| ROUGH RICE                  | 8,604                     | 9,003                     | -4.4%   | 8,113                     | 6.1%   |
| SOYBEAN                     | 763,404                   | 850,440                   | -10.2%  | 772,627                   | -1.2%  |
| SOYBEAN MEAL                | 397,503                   | 407,422                   | -2.4%   | 407,543                   | -2.5%  |
| SOYBEAN OIL                 | 377,015                   | 472,058                   | -20.1%  | 428,406                   | -12.0% |
| WHEAT                       | 12,089                    | 21,593                    | -44.0%  | 14,934                    | -19.1% |

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| <b>Ag Products Options</b> |                           |                           |             |                           |              |
| AUG-NOV SOYBEAN CAL SPRD   | 0                         | 0                         | -           | 0                         | -            |
| CHI WHEAT                  | 286,089                   | 261,638                   | 9.3%        | 334,147                   | -14.4%       |
| CORN                       | 1,186,514                 | 1,547,698                 | -23.3%      | 1,235,334                 | -4.0%        |
| CORN NEARBY+2 CAL SPRD     | 44,117                    | 10,482                    | 320.9%      | 55,317                    | -20.2%       |
| DEC-DEC CORN CAL SPRD      | 0                         | 0                         | -           | 0                         | -            |
| DEC-JULY CORN CAL SPRD     | 1,200                     | 0                         | -           | 0                         | -            |
| DEC-JULY WHEAT CAL SPRD    | 0                         | 0                         | -           | 0                         | -            |
| Intercommodity Spread      | 0                         | 51                        | -100.0%     | 0                         | -            |
| JAN-MAR SOYBEAN CSO        | 0                         | 0                         | -           | 0                         | -            |
| JULY-DEC CORN CAL SPRD     | 21,926                    | 9,037                     | 142.6%      | 13,289                    | 65.0%        |
| JULY-DEC SOY OIL CAL SPRD  | 0                         | 29                        | -100.0%     | 0                         | -            |
| JULY-DEC WHEAT CAL SPRD    | 2,000                     | 550                       | 263.6%      | 0                         | -            |
| JULY-JULY WHEAT CAL SPRD   | 0                         | 30                        | -100.0%     | 0                         | -            |
| JULY-NOV SOYBEAN CAL SPRD  | 8,226                     | 753                       | 992.4%      | 8,071                     | 1.9%         |
| KC WHEAT                   | 59,536                    | 47,345                    | 25.7%       | 91,404                    | -34.9%       |
| MAR-DEC CORN CAL SPRD      | 0                         | 0                         | -           | 0                         | -            |
| MAR-JULY CORN CAL SPRD     | 0                         | 0                         | -           | 7,974                     | -100.0%      |
| MAR-JULY SOYBEAN CAL SPRD  | 0                         | 0                         | -           | 0                         | -            |
| MAR-JULY WHEAT CAL SPRD    | 0                         | 0                         | -           | 1,050                     | -100.0%      |
| NOV-JULY SOYBEAN CAL SPRD  | 300                       | 0                         | -           | 0                         | -            |
| NOV-MAR SOYBEAN CSO        | 0                         | 0                         | -           | 0                         | -            |
| NOV-NOV SOYBEAN CAL SPRD   | 0                         | 0                         | -           | 0                         | -            |
| OATS                       | 397                       | 213                       | 86.4%       | 630                       | -37.0%       |
| ROUGH RICE                 | 1,111                     | 783                       | 41.9%       | 647                       | 71.7%        |
| SOYBEAN                    | 690,892                   | 845,465                   | -18.3%      | 576,816                   | 19.8%        |
| SOYBEAN CRUSH              | 216                       | 1,182                     | -81.7%      | 262                       | -17.6%       |
| SOYBEAN MEAL               | 153,858                   | 190,816                   | -19.4%      | 147,354                   | 4.4%         |
| SOYBEAN OIL                | 140,899                   | 167,708                   | -16.0%      | 142,830                   | -1.4%        |
| SOYBN NEARBY+2 CAL SPRD    | 1,900                     | 20                        | 9,400.0%    | 0                         | -            |
| SOYMEAL NEARBY+2 CAL SPRD  | 0                         | 0                         | -           | 0                         | -            |
| WHEAT                      | 473                       | 499                       | -5.2%       | 0                         | 100.0%       |
| WHEAT-CORN ICSO            | 0                         | 115                       | -100.0%     | 0                         | -            |
| WHEAT NEARBY+2 CAL SPRD    | 2,400                     | 1,138                     | 110.9%      | 500                       | 380.0%       |
| <b>Ags Futures</b>         |                           |                           |             |                           |              |
| FERTILIZER PRODUCS         | 4,447                     | 4,545                     | -2.2%       | 4,655                     | -4.5%        |
| <b>TOTAL FUTURES GROUP</b> |                           |                           |             |                           |              |
| Interest Rate Futures      | 16,053,847                | 14,769,531                | 8.7%        | 16,387,696                | -2.0%        |
| Equity Index Futures       | 153,137                   | 129,944                   | 17.8%       | 159,387                   | -3.9%        |
| Energy Futures             | 0                         | 88                        | -100.0%     | 0                         | -            |
| Ag Products Futures        | 3,701,430                 | 4,305,011                 | -14.0%      | 3,898,561                 | -5.1%        |
| Ags Futures                | 4,447                     | 4,545                     | -2.2%       | 4,655                     | -4.5%        |
| <b>TOTAL FUTURES</b>       | <b>19,912,861</b>         | <b>19,209,119</b>         | <b>3.7%</b> | <b>20,450,299</b>         | <b>-2.6%</b> |

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| <b>TOTAL OPTIONS GROUP</b> |                           |                           |               |                           |              |
| Interest Rate Options      | 4,345,498                 | 4,999,392                 | -13.1%        | 4,836,710                 | -10.2%       |
| Equity Index Options       | 1,497                     | 1,322                     | 13.2%         | 1,253                     | 19.5%        |
| Ag Products Options        | 2,602,054                 | 3,085,552                 | -15.7%        | 2,615,625                 | -0.5%        |
| <b>TOTAL OPTIONS</b>       | <b>6,949,049</b>          | <b>8,086,266</b>          | <b>-14.1%</b> | <b>7,453,588</b>          | <b>-6.8%</b> |
| <b>TOTAL COMBINED</b>      |                           |                           |               |                           |              |
| Interest Rate              | 20,399,345                | 19,768,923                | 3.2%          | 21,224,406                | -3.9%        |
| Equity Index               | 154,634                   | 131,266                   | 17.8%         | 160,640                   | -3.7%        |
| Energy                     | 0                         | 88                        | -100.0%       | 0                         | -            |
| Ag Products                | 6,303,484                 | 7,390,563                 | -14.7%        | 6,514,186                 | -3.2%        |
| Ags                        | 4,447                     | 4,545                     | -2.2%         | 4,655                     | -4.5%        |
| <b>GRAND TOTAL</b>         | <b>26,861,910</b>         | <b>27,295,385</b>         | <b>-1.6%</b>  | <b>27,903,887</b>         | <b>-3.7%</b> |