

CBOT Exchange Open Interest Report - Monthly

	Open Interest MAY 2022	Open Interest MAY 2021	% CHG	Open Interest APR 2022	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	63,663	77,664	-18.0%	63,289	0.6%
10-YR Eris SOFR	0	30	-100.0%	0	-
10-YR MAC LIBOR	12,074	171,691	-93.0%	13,390	-9.8%
10-YR NOTE	3,470,808	4,347,753	-20.2%	3,666,618	-5.3%
10Y YIELD	2,190	0	-	2,635	-16.9%
15-YR Eris LIBOR	0	10,850	-100.0%	0	-
1-YR Eris BSBY	0	0	-	0	#DIV/0
1-YR Eris SOFR	6,257	519	1,105.6%	5,559	12.6%
20-YR BOND	755	0	-	1,729	-56.3%
20-YR SWAP RATE	0	90	-100.0%	0	-
2-YR Eris LIBOR	161,471	42,347	281.3%	151,049	6.9%
2-YR Eris SOFR	1,473	4,087	-64.0%	1,298	13.5%
2-YR NOTE	2,219,497	2,285,934	-2.9%	2,208,590	0.5%
2Y YIELD	123	0	-	251	-51.0%
30-YR BOND	1,212,023	1,200,569	1.0%	1,160,598	4.4%
30-YR Eris LIBOR	2,273	3,413	-33.4%	2,273	0.0%
30-YR SWAP RATE	0	0	-	0	-
30Y YIELD	235	0	-	387	-39.3%
3-YR Eris BSBY	0	0	-	0	#DIV/0
3-YR Eris LIBOR	49,952	28,910	72.8%	64,275	-22.3%
3-YR Eris SOFR	1,137	1,095	3.8%	2,442	-53.4%
3-YR NOTE	8,726	12,592	-30.7%	9,362	-6.8%
4-YR Eris LIBOR	18,216	10,491	73.6%	18,539	-1.7%
4-YR Eris SOFR	425	350	21.4%	1,024	-58.5%
5-YR Eris LIBOR	28,538	38,772	-26.4%	32,844	-13.1%
5-YR Eris SOFR	2,010	30	6,600.0%	3,246	-38.1%
5-YR MAC LIBOR	23,849	44,585	-46.5%	24,986	-4.6%
5-YR NOTE	3,804,715	3,528,794	7.8%	3,777,160	0.7%
5Y YIELD	237	0	-	249	-4.8%
7-YR Eris LIBOR	22,803	21,243	7.3%	23,231	-1.8%
7-YR Eris SOFR	152	0	-	1	15,100.0%
FED FUND	1,907,235	1,181,807	61.4%	2,139,844	-10.9%
Ultra 10-Year Note	1,235,646	1,660,484	-25.6%	1,271,103	-2.8%
ULTRA T-BOND	1,288,891	1,188,220	8.5%	1,282,162	0.5%
Interest Rate Options					
10-YR NOTE	2,162,078	2,648,435	-18.4%	2,646,448	-18.3%
2-YR NOTE	8,384	1,461	473.9%	15,114	-44.5%
30-YR BOND	423,401	456,127	-7.2%	416,238	1.7%
5-YR NOTE	821,533	889,154	-7.6%	1,251,689	-34.4%
FED FUND	0	0	-	0	-
Ultra 10-Year Note	0	0	-	110	-100.0%
ULTRA T-BOND	1,024	313	227.2%	1,468	-30.2%



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Equity Index Futures					
DJ US REAL ESTATE	46,614	31,931	46.0%	39,314	18.6%
E-mini (\$5) Dow	84,482	100,706	-16.1%	81,549	3.6%
MICRO MINI \$5 DOW	26,692	25,340	5.3%	17,254	54.7%
S&P 500	0	0	-	0	-
Equity Index Options					
E-mini (\$5) Dow	1,856	1,613	15.1%	1,514	22.6%
Energy Futures					
ETHANOL	0	32	-100.0%	0	-
Ag Products Futures					
CHI WHEAT	331,136	397,122	-16.6%	322,552	2.7%
CORN	1,564,217	1,730,784	-9.6%	1,508,977	3.7%
DJ_UBS ROLL SELECT INDEX FU	11,916	3,486	241.8%	11,283	5.6%
DOW-UBS COMMOD INDEX	35,166	45,721	-23.1%	33,559	4.8%
FERTILIZER PRODUCTS	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
KC WHEAT	180,591	221,451	-18.5%	172,362	4.8%
MINI CORN	18,333	15,722	16.6%	17,036	7.6%
MINI SOYBEAN	29,002	26,122	11.0%	26,175	10.8%
MINI WHEAT	5,796	5,314	9.1%	4,873	18.9%
OATS	3,054	4,131	-26.1%	3,125	-2.3%
ROUGH RICE	11,257	8,706	29.3%	10,553	6.7%
SOYBEAN	753,983	806,286	-6.5%	696,120	8.3%
SOYBEAN MEAL	370,669	402,522	-7.9%	366,366	1.2%
SOYBEAN OIL	383,135	530,168	-27.7%	362,613	5.7%
WHEAT	3,163	29,264	-89.2%	3,313	-4.5%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	365,236	315,075	15.9%	310,525	17.6%
CORN	2,019,646	2,066,248	-2.3%	1,835,283	10.0%
CORN NEARBY+2 CAL SPRD	22,784	16,095	41.6%	21,088	8.0%
DEC-DEC CORN CAL SPRD	0	630	-100.0%	0	-
DEC-JULY CORN CAL SPRD	2,540	100	2,440.0%	2,540	0.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	0	55	-100.0%	0	-
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JULY-DEC CORN CAL SPRD	22,462	13,902	61.6%	20,681	8.6%
JULY-DEC SOYMEAL CAL SPRD	410	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	29	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	3,050	550	454.5%	3,050	0.0%
JULY-JULY WHEAT CAL SPRD	1	30	-96.7%	1	0.0%
JULY-NOV SOYBEAN CAL SPRD	16,703	1,533	989.6%	15,913	5.0%
KC WHEAT	74,160	60,371	22.8%	59,565	24.5%
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	568	341	66.6%	335	69.6%
ROUGH RICE	3,160	1,880	68.1%	3,275	-3.5%
SOYBEAN	747,314	963,129	-22.4%	628,365	18.9%
SOYBEAN CRUSH	71	637	-88.9%	61	16.4%
SOYBEAN MEAL	162,895	193,056	-15.6%	140,134	16.2%
SOYBEAN OIL	190,242	263,339	-27.8%	173,631	9.6%
SOYBN NEARBY+2 CAL SPRD	1,530	200	665.0%	700	118.6%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	410	704	-41.8%	400	2.5%
WHEAT-CORN IC SO	4,100	620	561.3%	1,000	310.0%
WHEAT NEARBY+2 CAL SPRD	3,230	0	-	3,150	2.5%
Ags Futures					
FERTILIZER PRODUCS	2,762	4,219	-34.5%	3,157	-12.5%
TOTAL FUTURES GROUP					
Interest Rate Futures	15,545,374	15,862,320	-2.0%	15,928,134	-2.4%
Equity Index Futures	157,788	157,977	-0.1%	138,117	14.2%
Energy Futures	0	32	-100.0%	0	-
Ag Products Futures	3,701,418	4,226,799	-12.4%	3,538,907	4.6%
Ags Futures	2,762	4,219	-34.5%	3,157	-12.5%
TOTAL FUTURES	19,407,342	20,251,347	-4.2%	19,608,315	-1.0%



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TOTAL OPTIONS GROUP					
Interest Rate Options	3,416,420	3,995,490	-14.5%	4,331,067	-21.1%
Equity Index Options	1,856	1,613	15.1%	1,514	22.6%
Ag Products Options	3,640,812	3,898,524	-6.6%	3,219,997	13.1%
TOTAL OPTIONS	7,059,088	7,895,627	-10.6%	7,552,578	-6.5%
TOTAL COMBINED					
Interest Rate	18,961,794	19,857,810	-4.5%	20,259,201	-6.4%
Equity Index	159,644	159,590	0.0%	139,631	14.3%
Energy	0	32	-100.0%	0	-
Ag Products	7,342,230	8,125,323	-9.6%	6,758,904	8.6%
Ags	2,762	4,219	-34.5%	3,157	-12.5%
GRAND TOTAL	26,466,430	28,146,974	-6.0%	27,160,893	-2.6%