

CBOT Exchange Open Interest Report - Monthly

| | Open Interest JUL 2022 | Open Interest JUL 2021 | % CHG | Open Interest JUN 2022 | % CHG |
|------------------------------|---------------------------|---------------------------|----------|---------------------------|--------|
| Interest Rate Futures | | | | | |
| 10-YR Eris LIBOR | 67,740 | 83,830 | -19.2% | 66,273 | 2.2% |
| 10-YR Eris SOFR | 1,175 | 30 | 3,816.7% | 1,372 | -14.4% |
| 10-YR MAC LIBOR | 14,074 | 124,548 | -88.7% | 11,913 | 18.1% |
| 10-YR NOTE | 3,539,224 | 4,075,330 | -13.2% | 3,416,296 | 3.6% |
| 10Y YIELD | 3,266 | 0 | - | 2,608 | 25.2% |
| 15-YR Eris LIBOR | 0 | 10,850 | -100.0% | 0 | - |
| 1-YR Eris BSBY | 300 | 0 | - | 0 | - |
| 1-YR Eris SOFR | 8,627 | 700 | 1,132.4% | 6,445 | 33.9% |
| 20-YR BOND | 840 | 0 | - | 687 | 22.3% |
| 20-YR SWAP RATE | 0 | 90 | -100.0% | 0 | - |
| 2-YR Eris LIBOR | 103,781 | 49,051 | 111.6% | 114,359 | -9.2% |
| 2-YR Eris SOFR | 3,949 | 3,620 | 9.1% | 4,561 | -13.4% |
| 2-YR NOTE | 1,992,292 | 1,989,444 | 0.1% | 2,106,627 | -5.4% |
| 2Y YIELD | 616 | 0 | - | 197 | 212.7% |
| 30-YR BOND | 1,184,018 | 1,198,413 | -1.2% | 1,190,570 | -0.6% |
| 30-YR Eris LIBOR | 2,273 | 3,413 | -33.4% | 2,273 | 0.0% |
| 30-YR SWAP RATE | 0 | 4,500 | -100.0% | 0 | - |
| 30Y YIELD | 3,045 | 0 | - | 3,036 | 0.3% |
| 3-YR Eris BSBY | 0 | 0 | - | 0 | - |
| 3-YR Eris LIBOR | 30,532 | 38,391 | -20.5% | 31,882 | -4.2% |
| 3-YR Eris SOFR | 6,733 | 758 | 788.3% | 2,816 | 139.1% |
| 3-YR NOTE | 7,389 | 11,398 | -35.2% | 10,118 | -27.0% |
| 4-YR Eris LIBOR | 9,697 | 10,019 | -3.2% | 10,898 | -11.0% |
| 4-YR Eris SOFR | 575 | 285 | 101.8% | 576 | -0.2% |
| 5-YR Eris LIBOR | 16,610 | 63,366 | -73.8% | 22,177 | -25.1% |
| 5-YR Eris SOFR | 1,271 | 0 | - | 2,133 | -40.4% |
| 5-YR MAC LIBOR | 19,146 | 38,776 | -50.6% | 18,749 | 2.1% |
| 5-YR NOTE | 3,942,475 | 3,472,260 | 13.5% | 4,018,780 | -1.9% |
| 5Y YIELD | 1,092 | 0 | - | 286 | 281.8% |
| 7-YR Eris LIBOR | 21,100 | 22,249 | -5.2% | 22,123 | -4.6% |
| 7-YR Eris SOFR | 289 | 0 | - | 181 | 59.7% |
| FED FUND | 1,896,557 | 1,106,699 | 71.4% | 1,758,069 | 7.9% |
| Ultra 10-Year Note | 1,166,780 | 1,462,845 | -20.2% | 1,190,815 | -2.0% |
| ULTRA T-BOND | 1,308,803 | 1,266,026 | 3.4% | 1,277,346 | 2.5% |
| Interest Rate Options | | | | | |
| 10-YR NOTE | 2,525,113 | 2,618,024 | -3.5% | 2,613,996 | -3.4% |
| 2-YR NOTE | 71,484 | 2,160 | 3,209.4% | 29,272 | 144.2% |
| 30-YR BOND | 428,826 | 574,477 | -25.4% | 518,282 | -17.3% |
| 5-YR NOTE | 862,321 | 940,397 | -8.3% | 1,009,668 | -14.6% |
| FED FUND | 2 | 0 | - | 2 | 0.0% |
| Ultra 10-Year Note | 0 | 0 | - | 0 | - |
| ULTRA T-BOND | 778 | 218 | 256.9% | 650 | 19.7% |



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| Equity Index Futures | | | | | |
| DJ US REAL ESTATE | 44,894 | 44,438 | 1.0% | 45,194 | -0.7% |
| E-mini (\$5) Dow | 74,121 | 106,211 | -30.2% | 67,667 | 9.5% |
| MICRO MINI \$5 DOW | 16,948 | 18,138 | -6.6% | 14,551 | 16.5% |
| S&P 500 | 0 | 0 | - | 0 | - |
| Equity Index Options | | | | | |
| E-mini (\$5) Dow | 680 | 655 | 3.8% | 860 | -20.9% |
| Energy Futures | | | | | |
| ETHANOL | 0 | 0 | 0.0% | 0 | - |
| Ag Products Futures | | | | | |
| CHI WHEAT | 309,976 | 359,960 | -13.9% | 290,317 | 6.8% |
| CORN | 1,325,691 | 1,475,658 | -10.2% | 1,319,648 | 0.5% |
| DJ_UBS ROLL SELECT INDEX FU | 10,654 | 5,775 | 84.5% | 12,202 | -12.7% |
| DOW-UBS COMMOD INDEX | 66,314 | 37,474 | 77.0% | 65,506 | 1.2% |
| FERTILIZER PRODUCTS | 0 | 0 | - | 0 | - |
| Intercommodity Spread | 0 | 0 | - | 0 | - |
| KC WHEAT | 168,580 | 218,299 | -22.8% | 153,142 | 10.1% |
| MINI CORN | 15,887 | 15,070 | 5.4% | 15,360 | 3.4% |
| MINI SOYBEAN | 26,795 | 24,743 | 8.3% | 27,090 | -1.1% |
| MINI WHEAT | 3,176 | 3,523 | -9.8% | 2,346 | 35.4% |
| OATS | 2,583 | 4,577 | -43.6% | 2,401 | 7.6% |
| ROUGH RICE | 8,207 | 7,801 | 5.2% | 8,338 | -1.6% |
| SOYBEAN | 578,190 | 659,450 | -12.3% | 641,609 | -9.9% |
| SOYBEAN MEAL | 398,628 | 354,589 | 12.4% | 395,002 | 0.9% |
| SOYBEAN OIL | 362,067 | 433,852 | -16.5% | 360,541 | 0.4% |
| WHEAT | 2,721 | 31,635 | -91.4% | 2,721 | 0.0% |

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| Ag Products Options | | | | | |
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| CHI WHEAT | 355,570 | 244,883 | 45.2% | 294,598 | 20.7% |
| CORN | 1,807,097 | 1,626,613 | 11.1% | 1,835,534 | -1.5% |
| CORN NEARBY+2 CAL SPRD | 15,242 | 29,114 | -47.6% | 6,609 | 130.6% |
| DEC-DEC CORN CAL SPRD | 0 | 737 | -100.0% | 0 | - |
| DEC-JULY CORN CAL SPRD | 5,389 | 2,400 | 124.5% | 5,204 | 3.6% |
| 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 | 6,350 | 0 | - | 0 | - |
| 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 | 0 | 0 | - | 0 | - |
| KC WHEAT | 56,834 | 50,216 | 13.2% | 51,949 | 9.4% |
| 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 | 539 | 728 | -26.0% | 450 | 19.8% |
| ROUGH RICE | 3,284 | 1,777 | 84.8% | 3,531 | -7.0% |
| SOYBEAN | 569,942 | 738,435 | -22.8% | 547,025 | 4.2% |
| SOYBEAN CRUSH | 41 | 360 | -88.6% | 41 | 0.0% |
| SOYBEAN MEAL | 151,273 | 144,825 | 4.5% | 142,861 | 5.9% |
| SOYBEAN OIL | 173,890 | 173,838 | 0.0% | 142,054 | 22.4% |
| SOYBN NEARBY+2 CAL SPRD | 190 | 5,660 | -96.6% | 180 | 5.6% |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - |
| WHEAT | 400 | 2,132 | -81.2% | 400 | 0.0% |
| WHEAT-CORN IC SO | 2,000 | 550 | 263.6% | 4,100 | -51.2% |
| WHEAT NEARBY+2 CAL SPRD | 4,863 | 1,719 | 182.9% | 4,791 | 1.5% |
| Ags Futures | | | | | |
| FERTILIZER PRODUCS | 3,719 | 5,224 | -28.8% | 3,546 | 4.9% |
| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 15,354,269 | 15,036,891 | 2.1% | 15,294,166 | 0.4% |
| Equity Index Futures | 135,963 | 168,787 | -19.4% | 127,412 | 6.7% |
| Energy Futures | 0 | 0 | 0.0% | 0 | - |
| Ag Products Futures | 3,279,469 | 3,632,406 | -9.7% | 3,296,223 | -0.5% |
| Ags Futures | 3,719 | 5,224 | -28.8% | 3,546 | 4.9% |
| TOTAL FUTURES | 18,773,420 | 18,843,308 | -0.4% | 18,721,347 | 0.3% |



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| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 3,888,524 | 4,135,276 | -6.0% | 4,171,870 | -6.8% |
| Equity Index Options | 680 | 655 | 3.8% | 860 | -20.9% |
| Ag Products Options | 3,153,204 | 3,023,987 | 4.3% | 3,039,627 | 3.7% |
| TOTAL OPTIONS | 7,042,408 | 7,159,918 | -1.6% | 7,212,357 | -2.4% |
| TOTAL COMBINED | | | | | |
| Interest Rate | 19,242,793 | 19,172,167 | 0.4% | 19,466,036 | -1.1% |
| Equity Index | 136,643 | 169,442 | -19.4% | 128,272 | 6.5% |
| Energy | 0 | 0 | 0.0% | 0 | - |
| Ag Products | 6,432,673 | 6,656,393 | -3.4% | 6,335,850 | 1.5% |
| Ags | 3,719 | 5,224 | -28.8% | 3,546 | 4.9% |
| GRAND TOTAL | 25,815,828 | 26,003,226 | -0.7% | 25,933,704 | -0.5% |