

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 ICSO	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%