

CBOT Exchange Open Interest Report - Monthly

	Open Interest AUG 2022	Open Interest AUG 2021	% CHG	Open Interest JUL 2022	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	68,889	79,970	-13.9%	67,740	1.7%
10-YR Eris SOFR	1,984	30	6,513.3%	1,175	68.9%
10-YR MAC LIBOR	16,122	141,839	-88.6%	14,074	14.6%
10-YR NOTE	3,532,540	3,946,457	-10.5%	3,539,224	-0.2%
10Y YIELD	2,699	1,373	96.6%	3,266	-17.4%
15-YR Eris LIBOR	0	10,850	-100.0%	0	-
1-YR Eris BSBY	0	0	-	300	-100.0%
1-YR Eris SOFR	7,336	1,650	344.6%	8,627	-15.0%
20-YR BOND	842	0	-	840	0.2%
20-YR SWAP RATE	0	90	-100.0%	0	-
2-YR Eris LIBOR	98,355	50,206	95.9%	103,781	-5.2%
2-YR Eris SOFR	5,464	3,840	42.3%	3,949	38.4%
2-YR NOTE	1,948,380	1,951,413	-0.2%	1,992,292	-2.2%
2Y YIELD	529	453	16.8%	616	-14.1%
30-YR BOND	1,223,966	1,225,140	-0.1%	1,184,018	3.4%
30-YR Eris LIBOR	2,273	3,413	-33.4%	2,273	0.0%
30-YR SWAP RATE	0	5,510	-100.0%	0	-
30Y YIELD	1,882	206	813.6%	3,045	-38.2%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	29,821	37,941	-21.4%	30,532	-2.3%
3-YR Eris SOFR	9,297	1,105	741.4%	6,733	38.1%
3-YR NOTE	8,060	12,000	-32.8%	7,389	9.1%
4-YR Eris LIBOR	8,835	10,819	-18.3%	9,697	-8.9%
4-YR Eris SOFR	1,510	285	429.8%	575	162.6%
5-YR Eris LIBOR	17,296	61,268	-71.8%	16,610	4.1%
5-YR Eris SOFR	1,273	160	695.6%	1,271	0.2%
5-YR MAC LIBOR	18,921	34,698	-45.5%	19,146	-1.2%
5-YR NOTE	4,011,788	3,472,937	15.5%	3,942,475	1.8%
5Y YIELD	86	717	-88.0%	1,092	-92.1%
7-YR Eris LIBOR	20,519	21,864	-6.2%	21,100	-2.8%
7-YR Eris SOFR	1,181	0	-	289	308.7%
FED FUND	1,844,046	1,065,041	73.1%	1,896,557	-2.8%
Ultra 10-Year Note	1,300,946	1,453,090	-10.5%	1,166,780	11.5%
ULTRA T-BOND	1,365,926	1,263,470	8.1%	1,308,803	4.4%
Interest Rate Options					
10-YR NOTE	2,117,534	2,051,619	3.2%	2,525,113	-16.1%
2-YR NOTE	31,165	17,335	79.8%	71,484	-56.4%
30-YR BOND	409,198	444,504	-7.9%	428,826	-4.6%
5-YR NOTE	847,120	449,224	88.6%	862,321	-1.8%
FED FUND	1	0	-	2	-50.0%
Ultra 10-Year Note	0	0	-	0	-
ULTRA T-BOND	545	381	43.0%	778	-29.9%



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Equity Index Futures					
DJ US REAL ESTATE SECTOR	45,753	42,197	8.4%	44,894	1.9%
E-mini (\$5) Dow	78,218	109,275	-28.4%	74,121	5.5%
MICRO MINI \$5 DOW	24,382	23,837	2.3%	16,948	43.9%
S&P 500	0	0	-	0	-
Equity Index Options					
E-mini (\$5) Dow	929	1,004	-7.5%	680	36.6%
Energy Futures					
ETHANOL	0	0	-	0	-
Ag Products Futures					
CHI WHEAT	290,785	374,928	-22.4%	309,976	-6.2%
CORN	1,272,084	1,374,654	-7.5%	1,325,691	-4.0%
DJ_UBS ROLL SELECT INDEX FU	10,842	6,320	71.6%	10,654	1.8%
DOW-UBS COMMOD INDEX	64,361	41,554	54.9%	66,314	-2.9%
FERTILIZER PRODUCTS	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
KC WHEAT	146,996	231,629	-36.5%	168,580	-12.8%
MINI CORN	15,504	14,551	6.5%	15,887	-2.4%
MINI SOYBEAN	25,569	24,529	4.2%	26,795	-4.6%
MINI WHEAT	2,292	3,110	-26.3%	3,176	-27.8%
OATS	3,316	4,845	-31.6%	2,583	28.4%
ROUGH RICE	9,043	7,773	16.3%	8,207	10.2%
SOYBEAN	608,636	670,194	-9.2%	578,190	5.3%
SOYBEAN MEAL	391,658	349,675	12.0%	398,628	-1.7%
SOYBEAN OIL	394,321	410,633	-4.0%	362,067	8.9%
WHEAT	1,449	27,306	-94.7%	2,721	-46.7%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	261,187	218,776	19.4%	355,570	-26.5%
CORN	1,523,298	1,430,505	6.5%	1,807,097	-15.7%
CORN NEARBY+2 CAL SPRD	23,315	11,299	106.3%	15,242	53.0%
DEC-DEC CORN CAL SPRD	0	887	-100.0%	0	-
DEC-JULY CORN CAL SPRD	9,040	5,935	52.3%	5,389	67.7%
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	8,986	4,775	88.2%	6,350	41.5%
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	44,961	55,892	-19.6%	56,834	-20.9%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	11,845	0	-	0	-
MAR-JULY SOYBEAN CAL SPRD	500	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	3,135	0	-	300	945.0%
NOV-MAR SOYBEAN CSO	0	100	-100.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	511	664	-23.0%	539	-5.2%
ROUGH RICE	1,015	1,149	-11.7%	3,284	-69.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	553,610	649,064	-14.7%	569,942	-2.9%
SOYBEAN CRUSH	51	360	-85.8%	41	24.4%
SOYBEAN MEAL	151,195	125,152	20.8%	151,273	-0.1%
SOYBEAN OIL	161,385	165,430	-2.4%	173,890	-7.2%
SOYBN NEARBY+2 CAL SPRD	500	5,521	-90.9%	190	163.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	0	1,220	-100.0%	400	-100.0%
WHEAT-CORN IC SO	1,730	550	214.5%	2,000	-13.5%
WHEAT NEARBY+2 CAL SPRD	1,295	250	418.0%	4,863	-73.4%
Ags Futures					
FERTILIZER PRODUCS	3,344	3,369	-0.7%	3,719	-10.1%
TOTAL FUTURES GROUP					
Interest Rate Futures	15,550,766	14,857,835	4.7%	15,354,269	1.3%
Equity Index Futures	148,353	175,309	-15.4%	135,963	9.1%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,236,856	3,541,701	-8.6%	3,279,469	-1.3%
Ags Futures	3,344	3,369	-0.7%	3,719	-10.1%
TOTAL FUTURES	18,939,319	18,578,214	1.9%	18,773,420	0.9%



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TOTAL OPTIONS GROUP					
Interest Rate Options	3,405,563	2,963,063	14.9%	3,888,524	-12.4%
Equity Index Options	929	1,004	-7.5%	680	36.6%
Ag Products Options	2,757,559	2,677,529	3.0%	3,153,204	-12.5%
TOTAL OPTIONS	6,164,051	5,641,596	9.3%	7,042,408	-12.5%
TOTAL COMBINED					
Interest Rate	18,956,329	17,820,898	6.4%	19,242,793	-1.5%
Equity Index	149,282	176,313	-15.3%	136,643	9.2%
Energy	0	0	-	0	-
Ag Products	5,994,415	6,219,230	-3.6%	6,432,673	-6.8%
Ags	3,344	3,369	-0.7%	3,719	-10.1%
GRAND TOTAL	25,103,370	24,219,810	3.6%	25,815,828	-2.8%