

CBOT Exchange Open Interest Report - Monthly

	Open Interest OCT 2022	Open Interest OCT 2021	% CHG	Open Interest SEP 2022	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	65,055	81,130	-19.8%	65,660	-0.9%
10-YR Eris SOFR	2,031	100	1,931.0%	2,019	0.6%
10-YR MAC LIBOR	16,286	184,471	-91.2%	14,097	15.5%
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	3,972,150	3,950,219	0.6%	3,834,682	3.6%
10Y YIELD	3,380	1,573	114.9%	3,854	-12.3%
15-YR Eris LIBOR	0	10,850	-100.0%	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	14,327	6,321	126.7%	13,697	4.6%
20-YR BOND	694	0	-	587	18.2%
20-YR SWAP RATE	0	90	-100.0%	0	-
2-YR Eris LIBOR	87,277	119,991	-27.3%	95,033	-8.2%
2-YR Eris SOFR	5,617	4,408	27.4%	5,123	9.6%
2-YR NOTE	2,237,420	2,068,175	8.2%	1,954,198	14.5%
2Y YIELD	1,071	35	2,960.0%	1,152	-7.0%
30-YR BOND	1,211,620	1,158,187	4.6%	1,205,160	0.5%
30-YR Eris LIBOR	2,273	2,909	-21.9%	2,273	0.0%
30-YR SWAP RATE	0	6,224	-100.0%	0	-
30Y YIELD	590	88	570.5%	716	-17.6%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	29,021	75,607	-61.6%	28,921	0.3%
3-YR Eris SOFR	13,387	1,422	841.4%	9,480	41.2%
3-YR NOTE	9,202	22,923	-59.9%	10,945	-15.9%
4-YR Eris LIBOR	7,518	11,661	-35.5%	7,386	1.8%
4-YR Eris SOFR	1,844	275	570.5%	1,769	4.2%
5-YR Eris LIBOR	17,048	85,464	-80.1%	14,709	15.9%
5-YR Eris SOFR	2,311	700	230.1%	1,716	34.7%
5-YR MAC LIBOR	9,016	57,518	-84.3%	8,094	11.4%
5-YR NOTE	4,125,183	3,617,131	14.0%	3,973,117	3.8%
5Y YIELD	112	110	1.8%	110	1.8%
7-YR Eris LIBOR	20,302	21,622	-6.1%	20,221	0.4%
7-YR Eris SOFR	1,224	0	-	1,293	-5.3%
FED FUND	1,720,269	1,286,734	33.7%	1,709,738	0.6%
Ultra 10-Year Note	1,402,316	1,557,859	-10.0%	1,367,547	2.5%
ULTRA T-BOND	1,453,774	1,215,523	19.6%	1,407,885	3.3%
Interest Rate Options					
10-YR NOTE	2,528,808	2,331,014	8.5%	2,762,129	-8.4%
2-YR NOTE	152,573	19,695	674.7%	65,977	131.3%
30-YR BOND	584,681	628,932	-7.0%	592,232	-1.3%
5-YR NOTE	1,201,029	1,092,161	10.0%	1,310,242	-8.3%
FED FUND	4,001	0	-	1	400,000.0%
Ultra 10-Year Note	50	0	-	4	1,150.0%
ULTRA T-BOND	1,297	734	76.7%	1,850	-29.9%



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Equity Index Futures					
DJ US REAL ESTATE SECTOR	49,566	42,300	17.2%	59,355	-16.5%
E-mini (\$5) Dow	76,166	110,881	-31.3%	69,265	10.0%
MICRO MINI \$5 DOW	29,636	27,902	6.2%	17,965	65.0%
S&P 500	0	0	-	0	-
Equity Index Options					
DJIA	0	0	-	0	0.0%
E-mini (\$5) Dow	1,383	2,039	-32.2%	533	159.5%
Energy Futures					
ETHANOL	0	0	-	0	-
Ag Products Futures					
CHI WHEAT	329,100	407,965	-19.3%	295,483	11.4%
CORN	1,472,993	1,477,556	-0.3%	1,356,615	8.6%
DJ_UBS ROLL SELECT INDEX FU	10,615	7,628	39.2%	10,798	-1.7%
DOW-UBS COMMOD INDEX	57,990	36,055	60.8%	60,870	-4.7%
FERTILIZER PRODUCTS	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
KC WHEAT	158,598	234,264	-32.3%	153,003	3.7%
MINI CORN	18,201	17,330	5.0%	16,820	8.2%
MINI SOYBEAN	10,726	10,217	5.0%	25,055	-57.2%
MINI WHEAT	3,710	4,564	-18.7%	3,226	15.0%
OATS	4,311	5,480	-21.3%	3,909	10.3%
ROUGH RICE	8,696	7,893	10.2%	8,608	1.0%
SOYBEAN	571,755	612,195	-6.6%	678,453	-15.7%
SOYBEAN MEAL	395,295	443,861	-10.9%	367,048	7.7%
SOYBEAN OIL	431,563	418,545	3.1%	403,384	7.0%
WHEAT	1,200	22,153	-94.6%	1,412	-15.0%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	340,786	301,121	13.2%	317,865	7.2%
CORN	1,580,039	1,540,043	2.6%	1,652,304	-4.4%
CORN NEARBY+2 CAL SPRD	44,757	24,613	81.8%	27,558	62.4%
DEC-DEC CORN CAL SPRD	0	1,977	-100.0%	0	-
DEC-JULY CORN CAL SPRD	8,955	10,985	-18.5%	8,855	1.1%
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	13,136	8,225	59.7%	12,636	4.0%
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	4,838	650	644.3%	1,450	233.7%
KC WHEAT	62,101	70,045	-11.3%	50,867	22.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	17,900	50	35,700.0%	13,885	28.9%
MAR-JULY SOYBEAN CAL SPRD	650	0	-	600	8.3%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	3,160	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	587	1,480	-60.3%	513	14.4%
ROUGH RICE	2,203	1,131	94.8%	1,367	61.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	324,785	362,690	-10.5%	546,060	-40.5%
SOYBEAN CRUSH	30	218	-86.2%	55	-45.5%
SOYBEAN MEAL	158,861	146,709	8.3%	154,170	3.0%
SOYBEAN OIL	181,685	184,185	-1.4%	151,220	20.1%
SOYBN NEARBY+2 CAL SPRD	2,545	260	878.8%	4,755	-46.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	1,250	0	-	1,100	13.6%
WHEAT	145	700	-79.3%	25	480.0%
WHEAT-CORN IC SO	1,852	570	224.9%	1,732	6.9%
WHEAT NEARBY+2 CAL SPRD	3,495	852	310.2%	1,545	126.2%
Ags Futures					
FERTILIZER PRODUCS	3,901	6,015	-35.1%	4,188	-6.9%
TOTAL FUTURES GROUP					
Interest Rate Futures	16,432,318	15,549,320	5.7%	15,761,182	4.3%
Equity Index Futures	155,368	181,083	-14.2%	146,585	6.0%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,474,753	3,705,706	-6.2%	3,384,684	2.7%
Ags Futures	3,901	6,015	-35.1%	4,188	-6.9%
TOTAL FUTURES	20,066,340	19,442,124	3.2%	19,296,639	4.0%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,472,439	4,072,536	9.8%	4,732,435	-5.5%
Equity Index Options	1,383	2,039	-32.2%	533	159.5%
Ag Products Options	2,750,600	2,656,504	3.5%	2,951,722	-6.8%
TOTAL OPTIONS	7,224,422	6,731,079	7.3%	7,684,690	-6.0%
TOTAL COMBINED					
Interest Rate	20,904,757	19,621,856	6.5%	20,493,617	2.0%
Equity Index	156,751	183,122	-14.4%	147,118	6.5%
Energy	0	0	-	0	-
Ag Products	6,225,353	6,362,210	-2.2%	6,336,406	-1.8%
Ags	3,901	6,015	-35.1%	4,188	-6.9%
GRAND TOTAL	27,290,762	26,173,203	4.3%	26,981,329	1.1%