

CBOT Exchange Open Interest Report - Monthly

	Open Interest NOV 2022	Open Interest NOV 2021	% CHG	Open Interest OCT 2022	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	65,968	80,890	-18.4%	65,055	1.4%
10-YR Eris SOFR	1,770	100	1,670.0%	2,031	-12.9%
10-YR MAC LIBOR	15,847	195,024	-91.9%	16,286	-2.7%
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	3,826,839	3,803,125	0.6%	3,972,150	-3.7%
10Y YIELD	2,167	2,253	-3.8%	3,380	-35.9%
15-YR Eris LIBOR	0	10,850	-100.0%	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	15,417	5,501	180.3%	14,327	7.6%
20-YR BOND	609	0	-	694	-12.2%
20-YR SWAP RATE	0	90	-100.0%	0	-
2-YR Eris LIBOR	86,958	110,691	-21.4%	87,277	-0.4%
2-YR Eris SOFR	8,483	4,001	112.0%	5,617	51.0%
2-YR NOTE	2,120,649	1,789,196	18.5%	2,237,420	-5.2%
2Y YIELD	1,007	280	259.6%	1,071	-6.0%
30-Year UMBS TBA Futures - 2.5%	11	0	-	0	-
30-Year UMBS TBA Futures - 3.0%	11	0	-	0	-
30-Year UMBS TBA Futures - 3.5%	135	0	-	0	-
30-Year UMBS TBA Futures - 4.0%	25	0	-	0	-
30-Year UMBS TBA Futures - 4.5%	44	0	-	0	-
30-Year UMBS TBA Futures - 5.0%	49	0	-	0	-
30-YR BOND	1,199,701	1,219,181	-1.6%	1,211,620	-1.0%
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	535	322	66.1%	590	-9.3%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	29,418	66,692	-55.9%	29,021	1.4%
3-YR Eris SOFR	12,154	1,182	928.3%	13,387	-9.2%
3-YR NOTE	5,522	24,853	-77.8%	9,202	-40.0%
4-YR Eris LIBOR	7,785	11,622	-33.0%	7,518	3.6%
4-YR Eris SOFR	2,869	275	943.3%	1,844	55.6%
5-YR Eris LIBOR	16,071	90,104	-82.2%	17,048	-5.7%
5-YR Eris SOFR	3,079	851	261.8%	2,311	33.2%
5-YR MAC LIBOR	8,196	79,795	-89.7%	9,016	-9.1%
5-YR NOTE	4,298,378	3,486,538	23.3%	4,125,183	4.2%
5Y YIELD	110	342	-67.8%	112	-1.8%
7-YR Eris LIBOR	20,395	21,598	-5.6%	20,302	0.5%
7-YR Eris SOFR	916	0	-	1,224	-25.2%
FED FUND	1,646,700	1,426,038	15.5%	1,720,269	-4.3%
Ultra 10-Year Note	1,395,661	1,428,740	-2.3%	1,402,316	-0.5%
ULTRA T-BOND	1,447,608	1,242,681	16.5%	1,453,774	-0.4%

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Interest Rate Options					
10-YR NOTE	2,198,014	2,377,980	-7.6%	2,528,808	-13.1%
2-YR NOTE	23,189	10,002	131.8%	152,573	-84.8%
30-YR BOND	355,488	557,563	-36.2%	584,681	-39.2%
5-YR NOTE	869,958	915,912	-5.0%	1,201,029	-27.6%
FED FUND	4,001	0	-	4,001	0.0%
Ultra 10-Year Note	25	0	-	50	-50.0%
ULTRA T-BOND	668	448	49.1%	1,297	-48.5%
Equity Index Futures					
DJ US REAL ESTATE SECTOR	51,690	39,791	29.9%	49,566	4.3%
E-mini (\$5) Dow	79,187	101,603	-22.1%	76,166	4.0%
MICRO MINI \$5 DOW	37,630	34,151	10.2%	29,636	27.0%
S&P 500	0	0	-	0	-
Equity Index Options					
DJIA	0	0	-	0	0.0%
E-mini (\$5) Dow	2,079	2,947	-29.5%	1,383	50.3%
Energy Futures					
ETHANOL	0	0	-	0	-
Ag Products Futures					
CHI WHEAT	312,768	371,575	-15.8%	329,100	-5.0%
CORN	1,219,163	1,405,105	-13.2%	1,472,993	-17.2%
DJ_UBS ROLL SELECT INDEX FU	11,140	8,391	32.8%	10,615	4.9%
DOW-UBS COMMOD INDEX	57,673	39,298	46.8%	57,990	-0.5%
FERTILIZER PRODUCTS	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
KC WHEAT	143,450	227,423	-36.9%	158,598	-9.6%
MINI CORN	7,763	8,081	-3.9%	18,201	-57.3%
MINI SOYBEAN	15,402	15,933	-3.3%	10,726	43.6%
MINI WHEAT	2,326	4,032	-42.3%	3,710	-37.3%
OATS	3,266	4,853	-32.7%	4,311	-24.2%
ROUGH RICE	8,474	8,664	-2.2%	8,696	-2.6%
SOYBEAN	642,175	672,454	-4.5%	571,755	12.3%
SOYBEAN MEAL	377,030	395,673	-4.7%	395,295	-4.6%
SOYBEAN OIL	447,056	399,439	11.9%	431,563	3.6%
WHEAT	1,300	25,297	-94.9%	1,200	8.3%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	223,809	222,554	0.6%	340,786	-34.3%
CORN	842,777	928,063	-9.2%	1,580,039	-46.7%
CORN NEARBY+2 CAL SPRD	38,197	19,680	94.1%	44,757	-14.7%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	0	-	8,955	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
JAN-MAR SOYBEAN CSO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	300	0	-	0	-
JULY-DEC CORN CAL SPRD	17,954	8,225	118.3%	13,136	36.7%
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	7,258	2,360	207.5%	4,838	50.0%
KC WHEAT	37,649	75,752	-50.3%	62,101	-39.4%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	22,470	3,490	543.8%	17,900	25.5%
MAR-JULY SOYBEAN CAL SPRD	650	0	-	650	0.0%
MAR-JULY WHEAT CAL SPRD	0	700	-100.0%	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
OATS	76	522	-85.4%	587	-87.1%
ROUGH RICE	1,803	1,359	32.7%	2,203	-18.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	365,030	404,025	-9.7%	324,785	12.4%
SOYBEAN CRUSH	35	219	-84.0%	30	16.7%
SOYBEAN MEAL	92,151	112,026	-17.7%	158,861	-42.0%
SOYBEAN OIL	123,117	125,891	-2.2%	181,685	-32.2%
SOYBN NEARBY+2 CAL SPRD	5,195	260	1,898.1%	2,545	104.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	1,250	-100.0%
WHEAT	172	101	70.3%	145	18.6%
WHEAT-CORN IC SO	20	20	0.0%	1,852	-98.9%
WHEAT NEARBY+2 CAL SPRD	750	125	500.0%	3,495	-78.5%
Ags Futures					
FERTILIZER PRODUCS	3,007	4,685	-35.8%	3,901	-22.9%
TOTAL FUTURES GROUP					
Interest Rate Futures	16,243,360	15,111,948	7.5%	16,432,318	-1.1%
Equity Index Futures	168,507	175,545	-4.0%	155,368	8.5%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,248,986	3,586,218	-9.4%	3,474,753	-6.5%
Ags Futures	3,007	4,685	-35.8%	3,901	-22.9%
TOTAL FUTURES	19,663,860	18,878,396	4.2%	20,066,340	-2.0%

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TOTAL OPTIONS GROUP					
Interest Rate Options	3,451,343	3,861,905	-10.6%	4,472,439	-22.8%
Equity Index Options	2,079	2,947	-29.5%	1,383	50.3%
Ag Products Options	1,779,413	1,905,372	-6.6%	2,750,600	-35.3%
TOTAL OPTIONS	5,232,835	5,770,224	-9.3%	7,224,422	-27.6%
TOTAL COMBINED					
Interest Rate	19,694,703	18,973,853	3.8%	20,904,757	-5.8%
Equity Index	170,586	178,492	-4.4%	156,751	8.8%
Energy	0	0	-	0	-
Ag Products	5,028,399	5,491,590	-8.4%	6,225,353	-19.2%
Ags	3,007	4,685	-35.8%	3,901	-22.9%
GRAND TOTAL	24,896,695	24,648,620	1.0%	27,290,762	-8.8%