

CBOT Exchange Open Interest Report - Monthly

	Open Interest DEC 2022	Open Interest DEC 2021	% CHG	Open Interest NOV 2022	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	66,291	78,261	-15.3%	65,968	0.5%
10-YR Eris SOFR	1,436	100	1,336.0%	1,770	-18.9%
10-YR MAC LIBOR	16,366	107,780	-84.8%	15,847	3.3%
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	3,834,230	3,892,557	-1.5%	3,826,839	0.2%
10Y YIELD	2,227	1,147	94.2%	2,167	2.8%
15-YR Eris LIBOR	0	1,500	-100.0%	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	8,240	5,230	57.6%	15,417	-46.6%
20-YR BOND	285	0	-	609	-53.2%
20-YR SWAP RATE	0	0	-	0	-
2-YR Eris LIBOR	59,436	117,611	-49.5%	86,958	-31.6%
2-YR Eris SOFR	4,303	4,111	4.7%	8,483	-49.3%
2-YR NOTE	2,232,089	1,959,753	13.9%	2,120,649	5.3%
2Y YIELD	1,308	677	93.2%	1,007	29.9%
30-Year UMBS TBA Futures - 2.5%	20	0	-	11	81.8%
30-Year UMBS TBA Futures - 3.0%	27	0	-	11	145.5%
30-Year UMBS TBA Futures - 3.5%	52	0	-	135	-61.5%
30-Year UMBS TBA Futures - 4.0%	35	0	-	25	40.0%
30-Year UMBS TBA Futures - 4.5%	33	0	-	44	-25.0%
30-Year UMBS TBA Futures - 5.0%	47	0	-	49	-4.1%
30-Year UMBS TBA Futures - 5.5%	20	0	-	0	-
30-Year UMBS TBA Futures - 6.0%	0	0	-	0	-
30-YR BOND	1,195,400	1,198,410	-0.3%	1,199,701	-0.4%
30-YR Eris LIBOR	2,273	2,909	-21.9%	2,273	0.0%
30-YR SWAP RATE	0	4,304	-100.0%	0	-
30Y YIELD	740	627	18.0%	535	38.3%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	23,495	68,124	-65.5%	29,418	-20.1%
3-YR Eris SOFR	11,388	1,172	871.7%	12,154	-6.3%
3-YR NOTE	6,807	24,675	-72.4%	5,522	23.3%
4-YR Eris LIBOR	7,481	11,436	-34.6%	7,785	-3.9%
4-YR Eris SOFR	2,541	309	722.3%	2,869	-11.4%
5-YR Eris LIBOR	11,214	82,694	-86.4%	16,071	-30.2%
5-YR Eris SOFR	2,243	1,009	122.3%	3,079	-27.2%
5-YR MAC LIBOR	6,901	29,855	-76.9%	8,196	-15.8%
5-YR NOTE	4,220,610	3,762,216	12.2%	4,298,378	-1.8%
5Y YIELD	15	39	-61.5%	110	-86.4%
7-YR Eris LIBOR	19,730	21,355	-7.6%	20,395	-3.3%
7-YR Eris SOFR	543	1	54,200.0%	916	-40.7%
FED FUND	1,563,528	1,375,475	13.7%	1,646,700	-5.1%
Ultra 10-Year Note	1,416,049	1,368,765	3.5%	1,395,661	1.5%
ULTRA T-BOND	1,413,836	1,244,576	13.6%	1,447,608	-2.3%



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Interest Rate Options					
10-YR NOTE	2,634,157	2,103,306	25.2%	2,198,014	19.8%
2-YR NOTE	64,088	39,781	61.1%	23,189	176.4%
30-YR BOND	384,387	427,757	-10.1%	355,488	8.1%
5-YR NOTE	881,685	936,425	-5.8%	869,958	1.3%
FED FUND	1	0	-	4,001	-100.0%
Ultra 10-Year Note	440	0	-	25	1,660.0%
ULTRA T-BOND	952	535	77.9%	668	42.5%
Equity Index Futures					
DJ US REAL ESTATE SECTOR	49,943	46,534	7.3%	51,690	-3.4%
E-mini (\$5) Dow	76,262	98,932	-22.9%	79,187	-3.7%
MICRO MINI \$5 DOW	20,737	14,962	38.6%	37,630	-44.9%
S&P 500	0	0	-	0	-
Equity Index Options					
DJIA	0	0	-	0	0.0%
E-mini (\$5) Dow	511	893	-42.8%	2,079	-75.4%
Energy Futures					
ETHANOL	0	0	-	0	-
Ag Products Futures					
CHI WHEAT	333,740	353,764	-5.7%	312,768	6.7%
CORN	1,215,498	1,512,771	-19.7%	1,219,163	-0.3%
DJ_UBS ROLL SELECT INDEX FU	12,211	8,867	37.7%	11,140	9.6%
DOW-UBS COMMOD INDEX	56,013	40,396	38.7%	57,673	-2.9%
FERTILIZER PRODUCTS	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
KC WHEAT	152,655	221,613	-31.1%	143,450	6.4%
MINI CORN	8,944	10,605	-15.7%	7,763	15.2%
MINI SOYBEAN	14,509	13,801	5.1%	15,402	-5.8%
MINI WHEAT	2,876	3,809	-24.5%	2,326	23.6%
OATS	3,652	4,330	-15.7%	3,266	11.8%
ROUGH RICE	7,325	7,469	-1.9%	8,474	-13.6%
SOYBEAN	590,430	631,627	-6.5%	642,175	-8.1%
SOYBEAN MEAL	400,618	384,529	4.2%	377,030	6.3%
SOYBEAN OIL	375,171	372,571	0.7%	447,056	-16.1%
WHEAT	1,400	22,192	-93.7%	1,300	7.7%



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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	227,949	243,244	-6.3%	223,809	1.8%
CORN	877,467	1,045,629	-16.1%	842,777	4.1%
CORN NEARBY+2 CAL SPRD	38,390	34,707	10.6%	38,197	0.5%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	0	-	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	0	0	-	300	-100.0%
JULY-DEC CORN CAL SPRD	18,196	10,643	71.0%	17,954	1.3%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	500	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	7,072	5,825	21.4%	7,258	-2.6%
KC WHEAT	39,578	79,501	-50.2%	37,649	5.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	20,830	4,790	334.9%	22,470	-7.3%
MAR-JULY SOYBEAN CAL SPRD	500	0	-	650	-23.1%
MAR-JULY WHEAT CAL SPRD	0	900	-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	135	577	-76.6%	76	77.6%
ROUGH RICE	1,964	810	142.5%	1,803	8.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	378,946	411,054	-7.8%	365,030	3.8%
SOYBEAN CRUSH	35	241	-85.5%	35	0.0%
SOYBEAN MEAL	123,947	113,944	8.8%	92,151	34.5%
SOYBEAN OIL	102,809	133,183	-22.8%	123,117	-16.5%
SOYBN NEARBY+2 CAL SPRD	0	0	-	5,195	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	76	328	-76.8%	172	-55.8%
WHEAT-CORN IC SO	20	20	0.0%	20	0.0%
WHEAT NEARBY+2 CAL SPRD	1,167	501	132.9%	750	55.6%
Ags Futures					
FERTILIZER PRODUCS	2,823	4,405	-35.9%	3,007	-6.1%
TOTAL FUTURES GROUP					
Interest Rate Futures	16,131,239	15,366,678	5.0%	16,243,360	-0.7%
Equity Index Futures	146,942	160,428	-8.4%	168,507	-12.8%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,175,042	3,588,344	-11.5%	3,248,986	-2.3%
Ags Futures	2,823	4,405	-35.9%	3,007	-6.1%
TOTAL FUTURES	19,456,046	19,119,855	1.8%	19,663,860	-1.1%

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TOTAL OPTIONS GROUP					
Interest Rate Options	3,965,710	3,507,804	13.1%	3,451,343	14.9%
Equity Index Options	511	893	-42.8%	2,079	-75.4%
Ag Products Options	1,839,581	2,085,897	-11.8%	1,779,413	3.4%
TOTAL OPTIONS	5,805,802	5,594,594	3.8%	5,232,835	10.9%
TOTAL COMBINED					
Interest Rate	20,096,949	18,874,482	6.5%	19,694,703	2.0%
Equity Index	147,453	161,321	-8.6%	170,586	-13.6%
Energy	0	0	-	0	-
Ag Products	5,014,623	5,674,241	-11.6%	5,028,399	-0.3%
Ags	2,823	4,405	-35.9%	3,007	-6.1%
GRAND TOTAL	25,261,848	24,714,449	2.2%	24,896,695	1.5%