

CBOT Exchange Open Interest Report - Monthly

	Open Interest JAN 2023	Open Interest JAN 2022	% CHG	Open Interest DEC 2022	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	68,914	67,627	1.9%	66,291	4.0%
10-YR Eris SOFR	1,067	150	611.3%	1,436	-25.7%
10-YR MAC LIBOR	17,936	74,794	-76.0%	16,366	9.6%
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,151,853	3,885,459	6.9%	3,834,230	8.3%
10Y YIELD	2,349	1,227	91.4%	2,227	5.5%
15-YR Eris LIBOR	0	1,500	-100.0%	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	8,171	7,170	14.0%	8,240	-0.8%
20-YR BOND	346	0	-	285	21.4%
20-YR Eris LIBOR	0	0	-	0	-
2-YR Eris LIBOR	53,518	124,424	-57.0%	59,436	-10.0%
2-YR Eris SOFR	6,153	4,711	30.6%	4,303	43.0%
2-YR NOTE	2,428,703	2,267,480	7.1%	2,232,089	8.8%
2Y YIELD	865	172	402.9%	1,308	-33.9%
30-Year UMBS TBA Futures - 2.5%	20	0	-	20	0.0%
30-Year UMBS TBA Futures - 3.0%	37	0	-	27	37.0%
30-Year UMBS TBA Futures - 3.5%	34	0	-	52	-34.6%
30-Year UMBS TBA Futures - 4.0%	15	0	-	35	-57.1%
30-Year UMBS TBA Futures - 4.5%	73	0	-	33	121.2%
30-Year UMBS TBA Futures - 5.0%	89	0	-	47	89.4%
30-Year UMBS TBA Futures - 5.5%	30	0	-	20	50.0%
30-Year UMBS TBA Futures - 6.0%	13	0	-	0	-
30-YR BOND	1,226,430	1,195,324	2.6%	1,195,400	2.6%
30-YR Eris LIBOR	2,273	2,909	-21.9%	2,273	0.0%
30-YR MAC LIBOR	0	0	-	0	-
30Y YIELD	336	514	-34.6%	740	-54.6%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	22,500	68,312	-67.1%	23,495	-4.2%
3-YR Eris SOFR	7,159	2,813	154.5%	11,388	-37.1%
3-YR NOTE	7,546	22,892	-67.0%	6,807	10.9%
4-YR Eris LIBOR	7,568	16,479	-54.1%	7,481	1.2%
4-YR Eris SOFR	1,746	1,184	47.5%	2,541	-31.3%
5-YR Eris LIBOR	11,472	50,322	-77.2%	11,214	2.3%
5-YR Eris SOFR	2,985	859	247.5%	2,243	33.1%
5-YR MAC LIBOR	7,189	38,211	-81.2%	6,901	4.2%
5-YR NOTE	4,177,919	4,020,982	3.9%	4,220,610	-1.0%
5Y YIELD	37	475	-92.2%	15	146.7%
7-YR Eris LIBOR	20,405	22,120	-7.8%	19,730	3.4%
7-YR Eris SOFR	33	1	3,200.0%	543	-93.9%
FED FUND	1,889,652	1,850,734	2.1%	1,563,528	20.9%
Ultra 10-Year Note	1,459,929	1,373,520	6.3%	1,416,049	3.1%
ULTRA T-BOND	1,448,157	1,285,331	12.7%	1,413,836	2.4%

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Interest Rate Options					
10-YR NOTE	2,502,264	3,072,115	-18.5%	2,634,157	-5.0%
2-YR NOTE	134,729	29,391	358.4%	64,088	110.2%
30-YR BOND	424,988	484,847	-12.3%	384,387	10.6%
5-YR NOTE	1,061,437	1,248,696	-15.0%	881,685	20.4%
FED FUND	0	21	-100.0%	1	-100.0%
Ultra 10-Year Note	350	438	-20.1%	440	-20.5%
ULTRA T-BOND	699	1,202	-41.8%	952	-26.6%
Equity Index Futures					
DJ US REAL ESTATE SECTOR	47,831	42,295	13.1%	49,943	-4.2%
E-mini (\$5) Dow	80,386	87,921	-8.6%	76,262	5.4%
MICRO MINI \$5 DOW	22,201	29,171	-23.9%	20,737	7.1%
Equity Index Options					
DJIA	0	0	-	0	0.0%
E-mini (\$5) Dow	716	1,253	-42.9%	511	40.1%
Energy Futures					
ETHANOL	0	0	-	0	-
Ag Products Futures					
CHI WHEAT	350,871	390,629	-10.2%	333,740	5.1%
CORN	1,298,164	1,556,572	-16.6%	1,215,498	6.8%
DJ_UBS ROLL SELECT INDEX FU	11,617	8,772	32.4%	12,211	-4.9%
DOW-UBS COMMOD INDEX	74,486	48,303	54.2%	56,013	33.0%
FERTILIZER PRODUCTS	0	0	-	0	-
KC WHEAT	187,498	217,765	-13.9%	152,655	22.8%
MINI CORN	10,904	13,347	-18.3%	8,944	21.9%
MINI SOYBEAN	19,215	23,797	-19.3%	14,509	32.4%
MINI WHEAT	2,945	4,039	-27.1%	2,876	2.4%
OATS	3,412	3,714	-8.1%	3,652	-6.6%
ROUGH RICE	7,696	8,113	-5.1%	7,325	5.1%
SOYBEAN	690,149	772,627	-10.7%	590,430	16.9%
SOYBEAN MEAL	425,993	407,543	4.5%	400,618	6.3%
SOYBEAN OIL	426,376	428,406	-0.5%	375,171	13.6%
WHEAT	1,350	14,934	-91.0%	1,400	-3.6%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	272,722	334,147	-18.4%	227,949	19.6%
CORN	1,106,009	1,235,334	-10.5%	877,467	26.0%
CORN NEARBY+2 CAL SPRD	50,597	55,317	-8.5%	38,390	31.8%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	19,992	13,289	50.4%	18,196	9.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	2,150	0	-	500	330.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	13,453	8,071	66.7%	7,072	90.2%
KC WHEAT	50,262	91,404	-45.0%	39,578	27.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	21,345	7,974	167.7%	20,830	2.5%
MAR-JULY SOYBEAN CAL SPRD	530	0	-	500	6.0%
MAR-JULY WHEAT CAL SPRD	0	1,050	-100.0%	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-
OATS	193	630	-69.4%	135	43.0%
ROUGH RICE	1,695	647	162.0%	1,964	-13.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	471,948	576,816	-18.2%	378,946	24.5%
SOYBEAN CRUSH	30	262	-88.5%	35	-14.3%
SOYBEAN MEAL	170,706	147,354	15.8%	123,947	37.7%
SOYBEAN OIL	124,053	142,830	-13.1%	102,809	20.7%
SOYBN NEARBY+2 CAL SPRD	3,551	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	200	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	25	0	-	0	-
WHEAT	156	0	0.0%	76	105.3%
WHEAT-CORN ICSO	20	0	-	20	0.0%
WHEAT NEARBY+2 CAL SPRD	3,078	500	515.6%	1,167	163.8%
Ags Futures					
FERTILIZER PRODUCTS	2,998	4,655	-35.6%	2,823	6.2%
TOTAL FUTURES GROUP					
Interest Rate Futures	17,033,522	16,387,696	3.9%	16,131,239	5.6%
Equity Index Futures	150,418	159,387	-5.6%	146,942	2.4%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,510,676	3,898,561	-9.9%	3,175,042	10.6%
Ags Futures	2,998	4,655	-35.6%	2,823	6.2%
TOTAL FUTURES	20,697,614	20,450,299	1.2%	19,456,046	6.4%

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TOTAL OPTIONS GROUP					
Interest Rate Options	4,124,467	4,836,710	-14.7%	3,965,710	4.0%
Equity Index Options	716	1,253	-42.9%	511	40.1%
Ag Products Options	2,312,715	2,615,625	-11.6%	1,839,581	25.7%
TOTAL OPTIONS	6,437,898	7,453,588	-13.6%	5,805,802	10.9%
TOTAL COMBINED					
Interest Rate	21,157,989	21,224,406	-0.3%	20,096,949	5.3%
Equity Index	151,134	160,640	-5.9%	147,453	2.5%
Energy	0	0	-	0	-
Ag Products	5,823,391	6,514,186	-10.6%	5,014,623	16.1%
Ags	2,998	4,655	-35.6%	2,823	6.2%
GRAND TOTAL	27,135,512	27,903,887	-2.8%	25,261,848	7.4%