

CBOT Exchange Open Interest Report - Monthly

	Open Interest FEB 2023	Open Interest FEB 2022	% CHG	Open Interest JAN 2023	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	67,576	66,130	2.2%	68,914	-1.9%
10-YR Eris SOFR	1,117	100	1,017.0%	1,067	4.7%
10-YR MAC LIBOR	16,725	74,110	-77.4%	17,936	-6.8%
10-YR MAC SOFR	9	0	-	0	-
10-YR NOTE	4,304,483	3,702,106	16.3%	4,151,853	3.7%
10Y YIELD	5,125	2,590	97.9%	2,349	118.2%
15-YR Eris LIBOR	0	1,500	-100.0%	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	11,258	5,455	106.4%	8,171	37.8%
20-YR BOND	416	0	-	346	20.2%
20-YR Eris LIBOR	0	0	-	0	-
2-YR Eris LIBOR	43,071	124,431	-65.4%	53,518	-19.5%
2-YR Eris SOFR	7,095	3,916	81.2%	6,153	15.3%
2-YR NOTE	2,644,151	2,028,636	30.3%	2,428,703	8.9%
2Y YIELD	1,656	230	620.0%	865	91.4%
30-Year UMBS TBA Futures - 2.5%	19	0	-	20	-5.0%
30-Year UMBS TBA Futures - 3.0%	44	0	-	37	18.9%
30-Year UMBS TBA Futures - 3.5%	24	0	-	34	-29.4%
30-Year UMBS TBA Futures - 4.0%	80	0	-	15	433.3%
30-Year UMBS TBA Futures - 4.5%	73	0	-	73	0.0%
30-Year UMBS TBA Futures - 5.0%	86	0	-	89	-3.4%
30-Year UMBS TBA Futures - 5.5%	51	0	-	30	70.0%
30-Year UMBS TBA Futures - 6.0%	120	0	-	13	823.1%
30-YR BOND	1,211,107	1,123,696	7.8%	1,226,430	-1.2%
30-YR Eris LIBOR	2,273	2,463	-7.7%	2,273	0.0%
30-YR MAC LIBOR	0	0	-	0	-
30Y YIELD	145	2,305	-93.7%	336	-56.8%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	21,531	63,642	-66.2%	22,500	-4.3%
3-YR Eris SOFR	2,838	2,173	30.6%	7,159	-60.4%
3-YR NOTE	10,026	14,131	-29.0%	7,546	32.9%
4-YR Eris LIBOR	7,482	18,390	-59.3%	7,568	-1.1%
4-YR Eris SOFR	1,808	1,334	35.5%	1,746	3.6%
5-YR Eris LIBOR	25,932	51,453	-49.6%	11,472	126.0%
5-YR Eris SOFR	4,456	1,429	211.8%	2,985	49.3%
5-YR MAC LIBOR	5,739	44,018	-87.0%	7,189	-20.2%
5-YR MAC SOFR	44	0	-	0	-
5-YR NOTE	4,182,168	3,918,377	6.7%	4,177,919	0.1%
5Y YIELD	323	33	878.8%	37	773.0%
7-YR Eris LIBOR	20,222	24,564	-17.7%	20,405	-0.9%
7-YR Eris SOFR	33	1	3,200.0%	33	0.0%
FED FUND	2,008,904	2,140,066	-6.1%	1,889,652	6.3%
Ultra 10-Year Note	1,530,947	1,358,144	12.7%	1,459,929	4.9%
ULTRA T-BOND	1,475,411	1,278,424	15.4%	1,448,157	1.9%

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Interest Rate Options					
10-YR NOTE	2,412,311	2,656,266	-9.2%	2,502,264	-3.6%
2-YR NOTE	56,222	14,305	293.0%	134,729	-58.3%
30-YR BOND	505,586	365,249	38.4%	424,988	19.0%
5-YR NOTE	1,301,359	1,308,423	-0.5%	1,061,437	22.6%
FED FUND	2	0	0.0%	0	-
Ultra 10-Year Note	70	0	-	350	-80.0%
ULTRA T-BOND	586	1,255	-53.3%	699	-16.2%
Equity Index Futures					
DJ US REAL ESTATE SECTOR	45,135	42,534	6.1%	47,831	-5.6%
E-mini (\$5) Dow	89,912	76,491	17.5%	80,386	11.9%
MICRO MINI \$5 DOW	22,169	34,112	-35.0%	22,201	-0.1%
Equity Index Options					
DJIA	0	0	-	0	0.0%
E-mini (\$5) Dow	653	1,497	-56.4%	716	-8.8%
Energy Futures					
ETHANOL	0	0	-	0	-
Ag Products Futures					
CHI WHEAT	341,154	372,678	-8.5%	350,871	-2.8%
CORN	1,248,175	1,467,483	-14.9%	1,298,164	-3.9%
DJ_UBS ROLL SELECT INDEX FU	11,525	9,051	27.3%	11,617	-0.8%
DOW-UBS COMMOD INDEX	60,775	41,024	48.1%	74,486	-18.4%
FERTILIZER PRODUCTS	0	0	-	0	-
KC WHEAT	166,388	208,469	-20.2%	187,498	-11.3%
MINI CORN	6,557	11,173	-41.3%	10,904	-39.9%
MINI SOYBEAN	15,468	25,383	-39.1%	19,215	-19.5%
MINI WHEAT	2,866	4,381	-34.6%	2,945	-2.7%
OATS	4,116	3,173	29.7%	3,412	20.6%
ROUGH RICE	8,868	8,604	3.1%	7,696	15.2%
SOYBEAN	672,756	763,404	-11.9%	690,149	-2.5%
SOYBEAN MEAL	423,624	397,503	6.6%	425,993	-0.6%
SOYBEAN OIL	433,307	377,015	14.9%	426,376	1.6%
WHEAT	1,800	12,089	-85.1%	1,350	33.3%

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Ag Products Options					
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	256,482	286,089	-10.3%	272,722	-6.0%
CORN	992,326	1,186,514	-16.4%	1,106,009	-10.3%
CORN NEARBY+2 CAL SPRD	52,040	44,117	18.0%	50,597	2.9%
DEC-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	1,200	-100.0%	0	-
DEC-JULY WHEAT CAL SPRD	180	0	-	0	-
Intercommodity Spread	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	18,047	21,926	-17.7%	19,992	-9.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	2,150	0	-	2,150	0.0%
JULY-DEC WHEAT CAL SPRD	0	2,000	-100.0%	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	19,204	8,226	133.5%	13,453	42.7%
KC WHEAT	45,049	59,536	-24.3%	50,262	-10.4%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	21,345	-100.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	530	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	300	-100.0%	0	-
NOV-MAR SOYBEAN CSO	10	0	-	0	-
OATS	198	397	-50.1%	193	2.6%
ROUGH RICE	2,230	1,111	100.7%	1,695	31.6%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	395,722	690,892	-42.7%	471,948	-16.2%
SOYBEAN CRUSH	0	216	-100.0%	30	-100.0%
SOYBEAN MEAL	141,317	153,858	-8.2%	170,706	-17.2%
SOYBEAN OIL	113,467	140,899	-19.5%	124,053	-8.5%
SOYBN NEARBY+2 CAL SPRD	200	1,900	-89.5%	3,551	-94.4%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	200	-100.0%
SOY OIL NEARBY+2 CAL SPRD	100	0	-	25	300.0%
WHEAT	449	473	-5.1%	156	187.8%
WHEAT-CORN ICSO	220	0	-	20	1,000.0%
WHEAT NEARBY+2 CAL SPRD	686	2,400	-71.4%	3,078	-77.7%
Aggs Futures					
FERTILIZER PRODUCS	2,750	4,447	-38.2%	2,998	-8.3%
TOTAL FUTURES GROUP					
Interest Rate Futures	17,614,568	16,053,847	9.7%	17,033,522	3.4%
Equity Index Futures	157,216	153,137	2.7%	150,418	4.5%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,397,379	3,701,430	-8.2%	3,510,676	-3.2%
Aggs Futures	2,750	4,447	-38.2%	2,998	-8.3%
TOTAL FUTURES	21,171,913	19,912,861	6.3%	20,697,614	2.3%

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TOTAL OPTIONS GROUP					
Interest Rate Options	4,276,136	4,345,498	-1.6%	4,124,467	3.7%
Equity Index Options	653	1,497	-56.4%	716	-8.8%
Ag Products Options	2,040,077	2,602,054	-21.6%	2,312,715	-11.8%
TOTAL OPTIONS	6,316,866	6,949,049	-9.1%	6,437,898	-1.9%
TOTAL COMBINED					
Interest Rate	21,890,704	20,399,345	7.3%	21,157,989	3.5%
Equity Index	157,869	154,634	2.1%	151,134	4.5%
Energy	0	0	-	0	-
Ag Products	5,437,456	6,303,484	-13.7%	5,823,391	-6.6%
Ags	2,750	4,447	-38.2%	2,998	-8.3%
GRAND TOTAL	27,488,779	26,861,910	2.3%	27,135,512	1.3%