

CBOT Exchange Open Interest Report - Monthly

	Open Interest MAY 2023	Open Interest MAY 2022	% CHG	Open Interest APR 2023	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	55,250	63,663	-13.2%	55,290	-0.1%
10-YR Eris SOFR	19,457	0	-	17,983	8.2%
10-YR MAC LIBOR	7,520	12,074	-37.7%	6,947	8.2%
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,698,984	3,470,808	35.4%	4,377,107	7.4%
10Y YIELD	7,012	2,190	220.2%	2,907	141.2%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	13,907	6,257	122.3%	11,933	16.5%
20-YR BOND	139	755	-81.6%	281	-50.5%
20-YR Eris LIBOR	0	0	-	0	-
2-YR Eris LIBOR	3,298	161,471	-98.0%	3,461	-4.7%
2-YR Eris SOFR	18,522	1,473	1,157.4%	31,820	-41.8%
2-YR NOTE	3,206,198	2,219,497	44.5%	2,729,715	17.5%
2Y YIELD	729	123	492.7%	619	17.8%
30-Year UMBS TBA Futures - 2.5%	0	0	-	0	-
30-Year UMBS TBA Futures - 3.0%	32	0	-	26	23.1%
30-Year UMBS TBA Futures - 3.5%	30	0	-	64	-53.1%
30-Year UMBS TBA Futures - 4.0%	86	0	-	22	290.9%
30-Year UMBS TBA Futures - 4.5%	261	0	-	94	177.7%
30-Year UMBS TBA Futures - 5.0%	67	0	-	65	3.1%
30-Year UMBS TBA Futures - 5.5%	340	0	-	25	1,260.0%
30-Year UMBS TBA Futures - 6.0%	0	0	-	0	-
30-YR BOND	1,267,458	1,212,023	4.6%	1,183,910	7.1%
30-YR Eris LIBOR	2,273	2,273	0.0%	2,273	0.0%
30-YR MAC LIBOR	0	0	-	0	-
30Y YIELD	79	235	-66.4%	91	-13.2%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	13,795	49,952	-72.4%	14,050	-1.8%
3-YR Eris SOFR	3,672	1,137	223.0%	3,973	-7.6%
3-YR NOTE	9,289	8,726	6.5%	9,615	-3.4%
4-YR Eris LIBOR	6,108	18,216	-66.5%	6,108	0.0%
4-YR Eris SOFR	2,265	425	432.9%	2,134	6.1%
5-YR Eris LIBOR	3,816	28,538	-86.6%	3,816	0.0%
5-YR Eris SOFR	19,734	2,010	881.8%	20,788	-5.1%
5-YR MAC LIBOR	0	23,849	-100.0%	68	-100.0%
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	4,847,273	3,804,715	27.4%	4,717,075	2.8%
5Y YIELD	20	237	-91.6%	0	-
7-YR Eris LIBOR	16,629	22,803	-27.1%	16,629	0.0%
7-YR Eris SOFR	1,079	152	609.9%	294	267.0%
FED FUND	1,869,012	1,907,235	-2.0%	1,944,488	-3.9%
Ultra 10-Year Note	1,681,137	1,235,646	36.1%	1,624,714	3.5%
ULTRA T-BOND	1,477,266	1,288,891	14.6%	1,439,614	2.6%

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Interest Rate Options					
10-YR NOTE	2,105,824	2,162,078	-2.6%	2,325,958	-9.5%
2-YR NOTE	163,784	8,384	1,853.5%	145,826	12.3%
30-YR BOND	464,457	423,401	9.7%	445,423	4.3%
5-YR NOTE	1,144,990	821,533	39.4%	1,281,353	-10.6%
FED FUND	0	0	-	0	-
Ultra 10-Year Note	245	0	-	138	77.5%
ULTRA T-BOND	2,825	1,024	175.9%	1,644	71.8%
Equity Index Futures					
DJ US REAL ESTATE SECTOR	40,648	46,614	-12.8%	39,115	3.9%
E-mini (\$5) Dow	96,614	84,482	14.4%	98,412	-1.8%
MICRO MINI \$5 DOW	31,322	26,692	17.3%	33,533	-6.6%
Equity Index Options					
DJIA	0	0	-	0	0.0%
E-mini (\$5) Dow	591	1,856	-68.2%	324	82.4%
Energy Futures					
ETHANOL	0	0	-	0	-
Ag Products Futures					
CHI WHEAT	393,707	331,136	18.9%	365,418	7.7%
CORN	1,332,173	1,564,217	-14.8%	1,207,234	10.3%
DJ_UBS ROLL SELECT INDEX FU	12,609	11,916	5.8%	12,559	0.4%
DOW-UBS COMMOD INDEX	57,801	35,166	64.4%	55,269	4.6%
DOW-UBS COMMOD INDEX SWA	107,730	0	-	107,730	0.0%
FERTILIZER PRODUCTS	0	0	-	0	-
KC WHEAT	190,307	180,591	5.4%	180,879	5.2%
MINI CORN	8,684	18,333	-52.6%	6,317	37.5%
MINI SOYBEAN	15,440	29,002	-46.8%	14,516	6.4%
MINI WHEAT	3,097	5,796	-46.6%	2,825	9.6%
OATS	4,428	3,054	45.0%	5,056	-12.4%
ROUGH RICE	8,524	11,257	-24.3%	7,187	18.6%
SOYBEAN	676,627	753,983	-10.3%	602,366	12.3%
SOYBEAN MEAL	485,212	370,669	30.9%	424,818	14.2%
SOYBEAN OIL	555,406	383,135	45.0%	468,775	18.5%
WHEAT	1,400	3,163	-55.7%	1,600	-12.5%

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Ag Products Options					
AUG-DEC SOYBEAN MEAL CSO	200	0	-	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
CHI WHEAT	299,460	365,236	-18.0%	253,915	17.9%
CORN	1,498,870	2,019,646	-25.8%	1,232,137	21.6%
CORN NEARBY+2 CAL SPRD	64,011	22,784	180.9%	44,922	42.5%
DEC-DEC CORN CAL SPRD	1,001	0	-	400	150.3%
DEC-JULY CORN CAL SPRD	4,710	2,540	85.4%	3,995	17.9%
DEC-JULY WHEAT CAL SPRD	80	0	-	160	-50.0%
Intercommodity Spread	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	32,703	22,462	45.6%	24,462	33.7%
JULY-DEC SOYMEAL CAL SPRD	930	410	126.8%	770	20.8%
JULY-DEC SOY OIL CAL SPRD	2,210	0	-	2,210	0.0%
JULY-DEC WHEAT CAL SPRD	0	3,050	-100.0%	0	-
JULY-JULY WHEAT CAL SPRD	10	1	900.0%	10	0.0%
JULY-NOV SOYBEAN CAL SPRD	24,785	16,703	48.4%	24,048	3.1%
KC WHEAT	65,982	74,160	-11.0%	45,542	44.9%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	200	300	-33.3%	0	-
NOV-MAR SOYBEAN CSO	15	0	-	15	0.0%
OATS	263	568	-53.7%	217	21.2%
ROUGH RICE	3,003	3,160	-5.0%	1,397	115.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	627,951	747,314	-16.0%	511,595	22.7%
SOYBEAN CRUSH	0	71	-100.0%	0	-
SOYBEAN MEAL	189,451	162,895	16.3%	156,573	21.0%
SOYBEAN OIL	236,884	190,242	24.5%	123,560	91.7%
SOYBN NEARBY+2 CAL SPRD	8,219	1,530	437.2%	1,489	452.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	505	410	23.2%	619	-18.4%
WHEAT-CORN ICSO	200	4,100	-95.1%	200	0.0%
WHEAT NEARBY+2 CAL SPRD	483	3,230	-85.0%	483	0.0%
Ags Futures					
FERTILIZER PRODUCS	2,148	2,762	-22.2%	3,437	-37.5%
TOTAL FUTURES GROUP					
Interest Rate Futures	19,252,737	15,545,374	23.8%	18,227,999	5.6%
Equity Index Futures	168,584	157,788	6.8%	171,060	-1.4%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,853,145	3,701,418	4.1%	3,462,549	11.3%
Ags Futures	2,148	2,762	-22.2%	3,437	-37.5%
TOTAL FUTURES	23,276,614	19,407,342	19.9%	21,865,045	6.5%

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TOTAL OPTIONS GROUP					
Interest Rate Options	3,882,125	3,416,420	13.6%	4,200,342	-7.6%
Equity Index Options	591	1,856	-68.2%	324	82.4%
Ag Products Options	3,062,126	3,640,812	-15.9%	2,428,719	26.1%
TOTAL OPTIONS	6,944,842	7,059,088	-1.6%	6,629,385	4.8%
TOTAL COMBINED					
Interest Rate	23,134,862	18,961,794	22.0%	22,428,341	3.2%
Equity Index	169,175	159,644	6.0%	171,384	-1.3%
Energy	0	0	-	0	-
Ag Products	6,915,271	7,342,230	-5.8%	5,891,268	17.4%
Ags	2,148	2,762	-22.2%	3,437	-37.5%
GRAND TOTAL	30,221,456	26,466,430	14.2%	28,494,430	6.1%