

CBOT Exchange Open Interest Report - Monthly

	Open Interest JUN 2023	Open Interest JUN 2022	% CHG	Open Interest MAY 2023	% CHG
Interest Rate Futures					
10-YR Eris LIBOR	0	66,273	-100.0%	55,250	-100.0%
10-YR Eris SOFR	76,943	1,372	5,508.1%	19,457	295.5%
10-YR MAC LIBOR	0	11,913	-100.0%	7,520	-100.0%
10-YR MAC SOFR	0	0	-	0	-
10-YR NOTE	4,724,880	3,416,296	38.3%	4,698,984	0.6%
10Y YIELD	5,698	2,608	118.5%	7,012	-18.7%
15-YR Eris LIBOR	0	0	-	0	-
1-YR Eris BSBY	0	0	-	0	-
1-YR Eris SOFR	7,598	6,445	17.9%	13,907	-45.4%
20-YR BOND	89	687	-87.0%	139	-36.0%
20-YR Eris LIBOR	0	0	-	0	-
2-YR Eris LIBOR	0	114,359	-100.0%	3,298	-100.0%
2-YR Eris SOFR	22,227	4,561	387.3%	18,522	20.0%
2-YR NOTE	3,664,567	2,106,627	74.0%	3,206,198	14.3%
2Y YIELD	926	197	370.1%	729	27.0%
30-Year UMBS TBA Futures - 2.5%	0	0	-	0	-
30-Year UMBS TBA Futures - 3.0%	30	0	-	32	-6.3%
30-Year UMBS TBA Futures - 3.5%	30	0	-	30	0.0%
30-Year UMBS TBA Futures - 4.0%	7	0	-	86	-91.9%
30-Year UMBS TBA Futures - 4.5%	75	0	-	261	-71.3%
30-Year UMBS TBA Futures - 5.0%	182	0	-	67	171.6%
30-Year UMBS TBA Futures - 5.5%	30	0	-	340	-91.2%
30-Year UMBS TBA Futures - 6.0%	120	0	-	0	0.0%
30-YR BOND	1,244,847	1,190,570	4.6%	1,267,458	-1.8%
30-YR Eris LIBOR	0	2,273	-100.0%	2,273	-100.0%
30-YR MAC LIBOR	0	0	-	0	-
30-YR SWAP RATE	2,273	0	-	0	-
30Y YIELD	91	3,036	-97.0%	79	15.2%
3-YR Eris BSBY	0	0	-	0	-
3-YR Eris LIBOR	0	31,882	-100.0%	13,795	-100.0%
3-YR Eris SOFR	17,538	2,816	522.8%	3,672	377.6%
3-YR NOTE	10,338	10,118	2.2%	9,289	11.3%
4-YR Eris LIBOR	0	10,898	-100.0%	6,108	-100.0%
4-YR Eris SOFR	6,628	576	1,050.7%	2,265	192.6%
5-YR Eris LIBOR	0	22,177	-100.0%	3,816	-100.0%
5-YR Eris SOFR	20,056	2,133	840.3%	19,734	1.6%
5-YR MAC LIBOR	0	18,749	-100.0%	0	-
5-YR MAC SOFR	0	0	-	0	-
5-YR NOTE	5,085,321	4,018,780	26.5%	4,847,273	4.9%
5Y YIELD	2	286	-99.3%	20	-90.0%
7-YR Eris LIBOR	0	22,123	-100.0%	16,629	-100.0%
7-YR Eris SOFR	17,218	181	9,412.7%	1,079	1,495.7%
FED FUND	1,753,035	1,758,069	-0.3%	1,869,012	-6.2%
Ultra 10-Year Note	1,695,024	1,190,815	42.3%	1,681,137	0.8%
ULTRA T-BOND	1,522,542	1,277,346	19.2%	1,477,266	3.1%



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Interest Rate Options					
10-YR NOTE	1,858,168	2,613,996	-28.9%	2,105,824	-11.8%
2-YR NOTE	164,453	29,272	461.8%	163,784	0.4%
30-YR BOND	400,310	518,282	-22.8%	464,457	-13.8%
5-YR NOTE	1,009,558	1,009,668	0.0%	1,144,990	-11.8%
FED FUND	1	2	-50.0%	0	-
Ultra 10-Year Note	245	0	-	245	0.0%
ULTRA T-BOND	750	650	15.4%	2,825	-73.5%
Equity Index Futures					
DJ US REAL ESTATE SECTOR	43,200	45,194	-4.4%	40,648	6.3%
E-mini (\$5) Dow	94,731	67,667	40.0%	96,614	-1.9%
MICRO MINI \$5 DOW	19,325	14,551	32.8%	31,322	-38.3%
Equity Index Options					
DJIA	0	0	-	0	0.0%
E-mini (\$5) Dow	78	860	-90.9%	591	-86.8%
Energy Futures					
ETHANOL	0	0	-	0	-
Ag Products Futures					
CHI WHEAT	292,139	290,317	0.6%	393,707	-25.8%
CORN	1,234,388	1,319,648	-6.5%	1,332,173	-7.3%
DJ_UBS ROLL SELECT INDEX FU	12,194	12,202	-0.1%	12,609	-3.3%
DOW-UBS COMMOD INDEX	56,038	65,506	-14.5%	57,801	-3.1%
DOW-UBS COMMOD INDEX SWA	215,460	0	-	107,730	100.0%
FERTILIZER PRODUCTS	0	0	-	0	-
KC WHEAT	148,378	153,142	-3.1%	190,307	-22.0%
MINI CORN	8,535	15,360	-44.4%	8,684	-1.7%
MINI SOYBEAN	17,296	27,090	-36.2%	15,440	12.0%
MINI WHEAT	1,748	2,346	-25.5%	3,097	-43.6%
OATS	3,817	2,401	59.0%	4,428	-13.8%
ROUGH RICE	8,508	8,338	2.0%	8,524	-0.2%
SOYBEAN	597,222	641,609	-6.9%	676,627	-11.7%
SOYBEAN MEAL	480,266	395,002	21.6%	485,212	-1.0%
SOYBEAN OIL	484,634	360,541	34.4%	555,406	-12.7%
WHEAT	1,110	2,721	-59.2%	1,400	-20.7%



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Ag Products Options					
AUG-DEC SOYBEAN MEAL CSO	1,200	0	-	200	500.0%
AUG-NOV SOYBEAN CAL SPRD	700	0	-	0	-
CHI WHEAT	216,584	294,598	-26.5%	299,460	-27.7%
CORN	1,665,987	1,835,534	-9.2%	1,498,870	11.1%
CORN NEARBY+2 CAL SPRD	13,089	6,609	98.0%	64,011	-79.6%
DEC-DEC CORN CAL SPRD	2,397	0	-	1,001	139.5%
DEC-JULY CORN CAL SPRD	10,667	5,204	105.0%	4,710	126.5%
DEC-JULY WHEAT CAL SPRD	80	0	-	80	0.0%
Intercommodity Spread	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC CORN CAL SPRD	0	0	-	32,703	-100.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	930	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	2,210	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	10	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	24,785	-100.0%
KC WHEAT	39,387	51,949	-24.2%	65,982	-40.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	2,350	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%	200	0.0%
NOV-MAR SOYBEAN CSO	15	0	-	15	0.0%
OATS	240	450	-46.7%	263	-8.7%
ROUGH RICE	2,679	3,531	-24.1%	3,003	-10.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SOYBEAN	628,411	547,025	14.9%	627,951	0.1%
SOYBEAN CRUSH	0	41	-100.0%	0	-
SOYBEAN MEAL	143,597	142,861	0.5%	189,451	-24.2%
SOYBEAN OIL	210,228	142,054	48.0%	236,884	-11.3%
SOYBN NEARBY+2 CAL SPRD	13,500	180	7,400.0%	8,219	64.3%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
WHEAT	157	400	-60.8%	505	-68.9%
WHEAT-CORN IC SO	20	4,100	-99.5%	200	-90.0%
WHEAT NEARBY+2 CAL SPRD	300	4,791	-93.7%	483	-37.9%
Ags Futures					
FERTILIZER PRODUCS	2,743	3,546	-22.6%	2,148	27.7%
TOTAL FUTURES GROUP					
Interest Rate Futures	19,878,315	15,294,166	30.0%	19,252,737	3.2%
Equity Index Futures	157,256	127,412	23.4%	168,584	-6.7%
Energy Futures	0	0	-	0	-
Ag Products Futures	3,561,733	3,296,223	8.1%	3,853,145	-7.6%
Ags Futures	2,743	3,546	-22.6%	2,148	27.7%
TOTAL FUTURES	23,600,047	18,721,347	26.1%	23,276,614	1.4%

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TOTAL OPTIONS GROUP					
Interest Rate Options	3,433,485	4,171,870	-17.7%	3,882,125	-11.6%
Equity Index Options	78	860	-90.9%	591	-86.8%
Ag Products Options	2,951,788	3,039,627	-2.9%	3,062,126	-3.6%
TOTAL OPTIONS	6,385,351	7,212,357	-11.5%	6,944,842	-8.1%
TOTAL COMBINED					
Interest Rate	23,311,800	19,466,036	19.8%	23,134,862	0.8%
Equity Index	157,334	128,272	22.7%	169,175	-7.0%
Energy	0	0	-	0	-
Ag Products	6,513,521	6,335,850	2.8%	6,915,271	-5.8%
Ags	2,743	3,546	-22.6%	2,148	27.7%
GRAND TOTAL	29,985,398	25,933,704	15.6%	30,221,456	-0.8%