

CBOT Exchange Open Interest Report - Monthly

	Open Interest SEP 2014	Open Interest SEP 2013	% CHG	Open Interest AUG 2014	% CHG
Interest Rate Futures					
30-YR BOND	870,160	640,794	35.8%	984,935	-11.7%
10-YR NOTE	2,734,204	1,962,426	39.3%	2,753,371	-0.7%
5-YR NOTE	2,100,012	1,699,388	23.6%	2,192,905	-4.2%
2-YR NOTE	1,612,769	906,565	77.9%	1,377,298	17.1%
FED FUND	600,910	321,834	86.7%	544,115	10.4%
10-YR SWAP	0	0	-	0	-
5-YR SWAP	0	0	-	0	-
5-YR SWAP RATE	46,220	19,576	136.1%	45,068	2.6%
2-YR SWAP RATE	14,472	1,207	1,099.0%	8,605	68.2%
10-YR SWAP RATE	51,427	41,756	23.2%	56,212	-8.5%
7-YR SWAP	0	0	-	0	-
30-YR SWAP	0	0	-	0	-
ULTRA T-BOND	514,897	401,879	28.1%	551,840	-6.7%
OTR 2-YR NOTE	0	0	-	0	-
OTR 5-YR NOTE	0	0	-	0	-
OTR 10-YR NOTE	0	0	-	0	-
30-YR SWAP RATE	2,606	4,838	-46.1%	3,776	-31.0%
Interest Rate Options					
30-YR BOND	395,343	352,944	12.0%	373,971	5.7%
10-YR NOTE	2,357,603	1,636,169	44.1%	2,227,747	5.8%
5-YR NOTE	853,270	1,178,990	-27.6%	932,602	-8.5%
2-YR NOTE	146,355	66,304	120.7%	82,057	78.4%
FED FUND	18,478	7,517	145.8%	12,428	48.7%
FLEX 30-YR BOND	0	0	-	0	-
FLEX 10-YR NOTE	0	0	-	0	-
ULTRA T-BOND	14,219	2,601	446.7%	2,035	598.7%
Equity Index Futures					
\$25 DJ	10	2	400.0%	0	#DIV/0
DJIA	7,466	7,513	-0.6%	5,975	25.0%
MINI \$5 DOW	138,457	122,751	12.8%	127,615	8.5%
DJ US REAL ESTATE	4,759	3,295	44.4%	5,313	-10.4%
Equity Index Options					
DJIA	41	54	-24.1%	212	-80.7%
MINI \$5 DOW	21,037	17,767	18.4%	23,530	-10.6%
Energy Futures					
ETHANOL FWD	1,606	3,274	-50.9%	1,873	-14.3%

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Energy Options					
ETHANOL FWD	0	0	-	0	-
Commodities and Alternative Investments					
Futures					
CORN	1,284,842	1,171,028	9.7%	1,221,454	5.2%
SOYBEAN	774,895	622,627	24.5%	666,593	16.2%
SOYBEAN MEAL	351,039	259,209	35.4%	328,444	6.9%
SOYBEAN OIL	377,903	305,864	23.6%	361,099	4.7%
OATS	9,184	11,050	-16.9%	9,157	0.3%
ROUGH RICE	10,949	9,873	10.9%	8,743	25.2%
WHEAT	574,531	359,680	59.7%	514,005	11.8%
MINI CORN	10,275	6,472	58.8%	9,250	11.1%
MINI SOYBEAN	21,851	14,777	47.9%	21,798	0.2%
MINI WHEAT	1,774	1,905	-6.9%	1,700	4.4%
ETHANOL	6,363	5,429	17.2%	6,287	1.2%
DOW-UBS COMMOD INDEX	11,174	7,307	52.9%	13,681	-18.3%
GRAIN BASIS SWAPS	0	1,124	-100.0%	0	-
DOW-UBS COMMOD INDEX SWA	1,682	1,682	0.0%	1,682	0.0%
FERTILIZER PRODUCTS	2,660	1,568	69.6%	2,525	5.3%
DJ_UBS ROLL SELECT INDEX FU	589	170	246.5%	506	16.4%

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Commodities and Alternative Investments					
Options					
CORN	1,565,882	1,639,882	-4.5%	1,422,233	10.1%
SOYBEAN	1,085,650	934,304	16.2%	841,116	29.1%
SOYBEAN MEAL	225,134	177,307	27.0%	199,743	12.7%
SOYBEAN OIL	148,992	107,292	38.9%	149,504	-0.3%
SOYBEAN CRUSH	973	1,113	-12.6%	794	22.5%
OATS	4,849	5,629	-13.9%	4,388	10.5%
ROUGH RICE	2,410	2,151	12.0%	1,766	36.5%
WHEAT	409,502	339,701	20.5%	333,777	22.7%
CORN NEARBY+2 CAL SPRD	3,838	3,095	24.0%	3,073	24.9%
SOYBN NEARBY+2 CAL SPRD	245	242	1.2%	95	157.9%
WHEAT NEARBY+2 CAL SPRD	5,378	3,146	70.9%	2,919	84.2%
JULY-DEC CORN CAL SPRD	1,380	420	228.6%	1,380	0.0%
DEC-JULY WHEAT CAL SPRD	180	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	940	0	-	95	889.5%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	411	-100.0%	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	800	330	142.4%	800	0.0%
DEC-DEC CORN CAL SPRD	747	1,129	-33.8%	777	-3.9%
NOV-JULY SOYBEAN CAL SPRD	991	50	1,882.0%	991	0.0%
SOY OIL NEARBY+2 CAL SPRD	50	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSD	5,735	205	2,697.6%	3,025	89.6%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYBEAN CORN RATIO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	400	0	-	400	0.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
NOV-DEC SOYBEAN CSO	690	0	-	650	6.2%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	185	0	-	185	0.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	8,547,677	6,000,263	42.5%	8,518,125	0.3%
Equity Index Futures	150,692	133,561	12.8%	138,903	8.5%
Energy Futures	1,606	3,274	-50.9%	1,873	-14.3%
Commodities and Alternative Invest	3,439,711	2,779,765	23.7%	3,166,924	8.6%
TOTAL FUTURES	12,139,686	8,916,863	36.1%	11,825,825	2.7%

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TOTAL OPTIONS GROUP					
Interest Rate Options	3,785,268	3,244,525	16.7%	3,630,840	4.3%
Equity Index Options	21,078	17,821	18.3%	23,742	-11.2%
Energy Options	0	0	-	0	-
Commodities and Alternative Invest	3,464,951	3,216,407	7.7%	2,967,711	16.8%
TOTAL OPTIONS	7,271,297	6,478,753	12.2%	6,622,293	9.8%
TOTAL COMBINED					
Interest Rate	12,332,945	9,244,788	33.4%	12,148,965	1.5%
Equity Index	171,770	151,382	13.5%	162,645	5.6%
Energy	1,606	3,274	-50.9%	1,873	-14.3%
Commodities and Alternative Invest	6,904,662	5,996,172	15.2%	6,134,635	12.6%
GRAND TOTAL	19,410,983	15,395,616	26.1%	18,448,118	5.2%

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