

CBOT Exchange Open Interest Report - Monthly

	Open Interest MAY 2015	Open Interest MAY 2014	% CHG	Open Interest APR 2015	% CHG
Interest Rate Futures					
30-YR BOND	476,469	801,093	-40.5%	435,022	9.5%
10-YR NOTE	2,864,973	2,772,856	3.3%	2,879,786	-0.5%
5-YR NOTE	2,117,814	2,111,299	0.3%	2,082,180	1.7%
2-YR NOTE	1,199,638	1,091,685	9.9%	1,428,146	-16.0%
FED FUND	863,489	373,557	131.2%	836,445	3.2%
10-YR SWAP	0	0	-	0	-
5-YR SWAP	0	0	-	0	-
5-YR SWAP RATE	37,397	46,667	-19.9%	39,434	-5.2%
2-YR SWAP RATE	2,798	20,581	-86.4%	3,741	-25.2%
10-YR SWAP RATE	49,747	55,440	-10.3%	47,165	5.5%
30-YR SWAP	0	0	-	0	-
ULTRA T-BOND	642,935	560,895	14.6%	583,619	10.2%
30-YR SWAP RATE	1,989	3,249	-38.8%	1,797	10.7%
Interest Rate Options					
30-YR BOND	409,291	305,204	34.1%	352,604	16.1%
10-YR NOTE	2,069,673	2,024,059	2.3%	2,221,224	-6.8%
5-YR NOTE	405,111	785,712	-48.4%	679,611	-40.4%
2-YR NOTE	29,769	88,258	-66.3%	138,612	-78.5%
FED FUND	116,806	7,406	1,477.2%	108,960	7.2%
FLEX 30-YR BOND	0	0	-	0	-
FLEX 10-YR NOTE	0	0	-	0	-
ULTRA T-BOND	1,650	9,528	-82.7%	2,088	-21.0%
Equity Index Futures					
\$25 DJ	0	11	-100.0%	0	-
DJIA	7,705	4,878	58.0%	5,588	37.9%
MINI \$5 DOW	111,018	131,501	-15.6%	109,069	1.8%
DJ US REAL ESTATE	6,338	3,765	68.3%	5,631	12.6%
Equity Index Options					
DJIA	11	216	-94.9%	11	0.0%
MINI \$5 DOW	12,143	23,419	-48.1%	12,559	-3.3%
Energy Futures					
ETHANOL FWD	477	1,442	-66.9%	643	-25.8%
Energy Options					
ETHANOL FWD	0	0	-	0	-

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Commodities and Alternative Investments					
Futures					
CORN	1,437,826	1,344,704	6.9%	1,294,226	11.1%
SOYBEAN	742,080	621,704	19.4%	675,480	9.9%
SOYBEAN MEAL	385,788	323,267	19.3%	329,468	17.1%
SOYBEAN OIL	406,196	326,377	24.5%	376,654	7.8%
OATS	9,092	7,966	14.1%	7,515	21.0%
ROUGH RICE	12,078	8,110	48.9%	10,780	12.0%
WHEAT	604,803	527,445	14.7%	610,888	-1.0%
MINI CORN	5,949	10,841	-45.1%	5,083	17.0%
MINI SOYBEAN	14,342	21,655	-33.8%	12,939	10.8%
MINI WHEAT	2,014	3,782	-46.7%	1,652	21.9%
ETHANOL	7,517	6,981	7.7%	7,594	-1.0%
DOW-UBS COMMOD INDEX	15,740	16,025	-1.8%	17,888	-12.0%
GRAIN BASIS SWAPS	0	52	-100.0%	0	-
DOW-UBS COMMOD INDEX SWA	0	1,682	-100.0%	0	-
FERTILIZER PRODUCTS	3,370	1,865	80.7%	3,265	3.2%
DJ_UBS ROLL SELECT INDEX FU	1,084	423	156.3%	1,084	0.0%

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Commodities and Alternative Investments					
Options					
CORN	1,695,587	1,379,369	22.9%	1,449,544	17.0%
SOYBEAN	840,941	763,496	10.1%	729,322	15.3%
SOYBEAN MEAL	204,448	228,955	-10.7%	174,125	17.4%
SOYBEAN OIL	104,917	140,899	-25.5%	85,974	22.0%
SOYBEAN CRUSH	418	801	-47.8%	260	60.8%
OATS	3,633	4,053	-10.4%	3,235	12.3%
ROUGH RICE	2,135	2,570	-16.9%	1,463	45.9%
WHEAT	480,605	437,890	9.8%	396,871	21.1%
CORN NEARBY+2 CAL SPRD	8,879	26,627	-66.7%	4,763	86.4%
SOYBN NEARBY+2 CAL SPRD	250	631	-60.4%	200	25.0%
WHEAT NEARBY+2 CAL SPRD	11,782	11,703	0.7%	7,128	65.3%
JULY-DEC CORN CAL SPRD	10,317	29,692	-65.3%	9,115	13.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	14,949	13,689	9.2%	12,434	20.2%
JULY-DEC WHEAT CAL SPRD	4,546	3,192	42.4%	3,646	24.7%
JULY-JULY WHEAT CAL SPRD	0	408	-100.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	33	0	-	33	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	500	0	-	100	400.0%
DEC-DEC CORN CAL SPRD	568	221	157.0%	528	7.6%
NOV-JULY SOYBEAN CAL SPRD	0	41	-100.0%	0	-
SOY OIL NEARBY+2 CAL SPRD	50	250	-80.0%	50	0.0%
JULY-DEC SOY OIL CAL SPRD	45	225	-80.0%	25	80.0%
JULY-DEC SOYMEAL CAL SPRD	0	5	-100.0%	0	-
WHEAT-CORN ICSCO	1,500	1,825	-17.8%	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYBEAN CORN RATIO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
NOV-DEC SOYBEAN CSO	0	650	-100.0%	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	8,257,249	7,837,322	5.4%	8,337,335	-1.0%
Equity Index Futures	125,061	140,155	-10.8%	120,288	4.0%
Energy Futures	477	1,442	-66.9%	643	-25.8%
Commodities and Alternative Invest	3,647,879	3,222,879	13.2%	3,354,516	8.7%
TOTAL FUTURES	12,030,666	11,201,798	7.4%	11,812,782	1.8%

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TOTAL OPTIONS GROUP					
Interest Rate Options	3,032,300	3,220,167	-5.8%	3,503,099	-13.4%
Equity Index Options	12,154	23,635	-48.6%	12,570	-3.3%
Energy Options	0	0	-	0	-
Commodities and Alternative Invest	3,386,103	3,047,192	11.1%	2,878,816	17.6%
TOTAL OPTIONS	6,430,557	6,290,994	2.2%	6,394,485	0.6%
TOTAL COMBINED					
Interest Rate	11,289,549	11,057,489	2.1%	11,840,434	-4.7%
Equity Index	137,215	163,790	-16.2%	132,858	3.3%
Energy	477	1,442	-66.9%	643	-25.8%
Commodities and Alternative Invest	7,033,982	6,270,071	12.2%	6,233,332	12.8%
GRAND TOTAL	18,461,223	17,492,792	5.5%	18,207,267	1.4%

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