

CBOT Exchange Open Interest Report - Monthly

	Open Interest SEP 2015	Open Interest SEP 2014	% CHG	Open Interest AUG 2015	% CHG
Interest Rate Futures					
30-YR BOND	496,675	870,160	-42.9%	537,742	-7.6%
10-YR NOTE	2,787,878	2,734,204	2.0%	2,847,902	-2.1%
5-YR NOTE	2,459,140	2,100,012	17.1%	2,429,868	1.2%
2-YR NOTE	1,136,316	1,612,769	-29.5%	1,257,738	-9.7%
FED FUND	924,464	600,910	53.8%	937,457	-1.4%
10-YR SWAP	0	0	-	0	-
5-YR SWAP	0	0	-	0	-
5-YR SWAP RATE	39,756	46,220	-14.0%	35,421	12.2%
2-YR SWAP RATE	3,911	14,472	-73.0%	4,038	-3.1%
10-YR SWAP RATE	43,537	51,427	-15.3%	54,015	-19.4%
7-YR SWAP	190	0	-	0	-
30-YR SWAP	0	0	-	0	-
ULTRA T-BOND	636,335	514,897	23.6%	624,251	1.9%
30-YR SWAP RATE	828	2,606	-68.2%	849	-2.5%
Interest Rate Options					
30-YR BOND	431,916	395,343	9.3%	433,412	-0.3%
10-YR NOTE	1,865,581	2,357,603	-20.9%	2,004,409	-6.9%
5-YR NOTE	728,293	853,270	-14.6%	552,125	31.9%
2-YR NOTE	90,071	146,355	-38.5%	102,773	-12.4%
FED FUND	48,507	18,478	162.5%	56,449	-14.1%
FLEX 30-YR BOND	0	0	-	0	-
FLEX 10-YR NOTE	0	0	-	0	-
ULTRA T-BOND	3,303	14,219	-76.8%	6,490	-49.1%
Equity Index Futures					
\$25 DJ	0	10	-100.0%	0	-
DJIA	0	7,466	-100.0%	0	-
MINI \$5 DOW	66,433	138,457	-52.0%	86,601	-23.3%
DJ US REAL ESTATE	6,449	4,759	35.5%	5,950	8.4%
Equity Index Options					
DJIA	0	41	-100.0%	0	-
MINI \$5 DOW	23,193	21,037	10.2%	21,862	6.1%
Energy Futures					
ETHANOL FWD	149	1,606	-90.7%	168	-11.3%
Energy Options					
ETHANOL FWD	0	0	-	0	-



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Commodities and Alternative Investments					
Futures					
CORN	1,308,170	1,284,842	1.8%	1,197,585	9.2%
SOYBEAN	704,298	774,895	-9.1%	655,843	7.4%
SOYBEAN MEAL	368,036	351,039	4.8%	369,272	-0.3%
SOYBEAN OIL	402,054	377,903	6.4%	394,107	2.0%
OATS	8,895	9,184	-3.1%	8,461	5.1%
ROUGH RICE	11,543	10,949	5.4%	10,218	13.0%
MINI CORN	8,212	10,275	-20.1%	7,387	11.2%
MINI SOYBEAN	14,080	21,851	-35.6%	15,307	-8.0%
MINI WHEAT	1,333	1,774	-24.9%	967	37.8%
ETHANOL	4,824	6,363	-24.2%	5,054	-4.6%
DOW-UBS COMMOD INDEX	20,116	11,174	80.0%	20,824	-3.4%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	1,682	-100.0%	0	-
FERTILIZER PRODUCTS	2,840	2,660	6.8%	3,320	-14.5%
DJ_UBS ROLL SELECT INDEX FU	500	589	-15.1%	503	-0.6%
KC WHEAT	186,013	151,366	22.9%	179,013	3.9%
Intercommodity Spread	0	0	-	0	-
CHI WHEAT	368,089	423,165	-13.0%	371,619	-0.9%

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Commodities and Alternative Investments					
Options					
CORN	1,397,555	1,565,882	-10.7%	1,311,550	6.6%
SOYBEAN	894,804	1,085,650	-17.6%	801,229	11.7%
SOYBEAN MEAL	192,968	225,134	-14.3%	175,882	9.7%
SOYBEAN OIL	127,502	148,992	-14.4%	120,789	5.6%
SOYBEAN CRUSH	767	973	-21.2%	529	45.0%
OATS	4,766	4,849	-1.7%	3,799	25.5%
ROUGH RICE	2,578	2,410	7.0%	2,070	24.5%
WHEAT	0	0	-	0	-
CORN NEARBY+2 CAL SPRD	7,145	3,838	86.2%	6,043	18.2%
SOYBN NEARBY+2 CAL SPRD	100	245	-59.2%	100	0.0%
WHEAT NEARBY+2 CAL SPRD	14,937	5,378	177.7%	10,259	45.6%
JULY-DEC CORN CAL SPRD	185	1,380	-86.6%	185	0.0%
DEC-JULY WHEAT CAL SPRD	35	180	-80.6%	35	0.0%
JULY-NOV SOYBEAN CAL SPRD	220	940	-76.6%	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	200	0	-	200	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	3,265	800	308.1%	3,440	-5.1%
DEC-DEC CORN CAL SPRD	1,406	747	88.2%	1,136	23.8%
NOV-JULY SOYBEAN CAL SPRD	68	991	-93.1%	0	-
SOY OIL NEARBY+2 CAL SPRD	0	50	-100.0%	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSCO	3,265	5,735	-43.1%	3,820	-14.5%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYBEAN CORN RATIO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	400	-100.0%	0	-
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
NOV-DEC SOYBEAN CSO	0	690	-100.0%	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
KC WHEAT	29,192	49,501	-41.0%	25,603	14.0%
Intercommodity Spread	40	0	-	40	0.0%
CHI WHEAT	271,206	360,001	-24.7%	243,109	11.6%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	185	-100.0%	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	8,529,030	8,547,677	-0.2%	8,729,281	-2.3%
Equity Index Futures	72,882	150,692	-51.6%	92,551	-21.3%
Energy Futures	149	1,606	-90.7%	168	-11.3%
Commodities and Alternative Invest	3,409,003	3,439,711	-0.9%	3,239,480	5.2%
TOTAL FUTURES	12,011,064	12,139,686	-1.1%	12,061,480	-0.4%



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TOTAL OPTIONS GROUP					
Interest Rate Options	3,167,671	3,785,268	-16.3%	3,155,658	0.4%
Equity Index Options	23,193	21,078	10.0%	21,862	6.1%
Energy Options	0	0	-	0	-
Commodities and Alternative Invest	2,952,204	3,464,951	-14.8%	2,709,818	8.9%
TOTAL OPTIONS	6,143,068	7,271,297	-15.5%	5,887,338	4.3%
TOTAL COMBINED					
Interest Rate	11,696,701	12,332,945	-5.2%	11,884,939	-1.6%
Equity Index	96,075	171,770	-44.1%	114,413	-16.0%
Energy	149	1,606	-90.7%	168	-11.3%
Commodities and Alternative Invest	6,361,207	6,904,662	-7.9%	5,949,298	6.9%
GRAND TOTAL	18,154,132	19,410,983	-6.5%	17,948,818	1.1%