

CBOT Exchange Open Interest Report - Monthly

	Open Interest JAN 2016	Open Interest JAN 2015	% CHG	Open Interest DEC 2016	% CHG
Interest Rate Futures					
30-YR BOND	537,846	755,708	-28.8%	505,751	6.3%
10-YR NOTE	2,989,848	2,682,425	11.5%	2,540,181	17.7%
5-YR NOTE	2,700,285	1,848,356	46.1%	2,350,140	14.9%
2-YR NOTE	1,123,555	1,337,164	-16.0%	1,021,910	9.9%
FED FUND	863,919	747,051	15.6%	767,898	12.5%
5-YR SWAP RATE	32,177	36,389	-11.6%	32,412	-0.7%
2-YR SWAP RATE	2,119	6,405	-66.9%	2,529	-16.2%
10-YR SWAP RATE	30,092	53,186	-43.4%	29,524	1.9%
7-YR SWAP	1,733	0	-	1,992	-13.0%
ULTRA T-BOND	635,062	506,012	25.5%	613,679	3.5%
30-YR SWAP RATE	1,005	2,872	-65.0%	681	47.6%
Ultra 10-Year Note	56,390	0	-	0	-
Interest Rate Options					
30-YR BOND	416,559	526,187	-20.8%	331,238	25.8%
10-YR NOTE	1,804,186	3,979,702	-54.7%	1,343,593	34.3%
5-YR NOTE	1,147,840	708,245	62.1%	768,338	49.4%
2-YR NOTE	74,807	161,493	-53.7%	57,580	29.9%
FED FUND	62,492	25,625	143.9%	64,259	-2.7%
FLEX 30-YR BOND	0	0	-	0	-
ULTRA T-BOND	4,742	13,039	-63.6%	2,430	95.1%
Ultra 10-Year Note	0	0	-	0	-
Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	0	10,790	-100.0%	0	-
MINI \$5 DOW	64,120	103,181	-37.9%	81,399	-21.2%
DJ US REAL ESTATE	6,561	6,595	-0.5%	6,814	-3.7%
Equity Index Options					
DJIA	0	12	-100.0%	0	-
MINI \$5 DOW	21,283	20,167	5.5%	13,268	60.4%
Energy Futures					
ETHANOL FWD	78	195	-60.0%	34	129.4%

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Commodities and Alternative Investments					
Futures					
CORN	1,370,959	1,354,045	1.2%	1,334,192	2.8%
SOYBEAN	701,302	694,971	0.9%	647,229	8.4%
SOYBEAN MEAL	414,902	366,168	13.3%	401,996	3.2%
SOYBEAN OIL	413,747	406,051	1.9%	383,672	7.8%
OATS	9,699	7,871	23.2%	9,249	4.9%
ROUGH RICE	12,975	10,168	27.6%	13,801	-6.0%
MINI CORN	7,420	6,863	8.1%	5,702	30.1%
MINI SOYBEAN	7,441	12,743	-41.6%	6,025	23.5%
MINI WHEAT	1,124	2,041	-44.9%	1,202	-6.5%
ETHANOL	4,189	6,782	-38.2%	3,956	5.9%
DOW-UBS COMMOD INDEX	16,455	12,646	30.1%	19,417	-15.3%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
FERTILIZER PRODUCTS	4,695	4,045	16.1%	3,810	23.2%
DJ_UBS ROLL SELECT INDEX FU	250	420	-40.5%	250	0.0%
CHI WHEAT	406,429	418,114	-2.8%	367,911	10.5%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	219,586	165,094	33.0%	193,324	13.6%

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Commodities and Alternative Investments					
Options					
CORN	1,029,927	1,276,609	-19.3%	847,643	21.5%
SOYBEAN	710,361	869,001	-18.3%	616,528	15.2%
SOYBEAN MEAL	175,518	233,045	-24.7%	155,816	12.6%
SOYBEAN OIL	146,278	124,846	17.2%	130,731	11.9%
SOYBEAN CRUSH	1,682	863	94.9%	1,192	41.1%
OATS	3,785	4,977	-24.0%	3,399	11.4%
ROUGH RICE	2,916	1,809	61.2%	2,050	42.2%
WHEAT	175	760	-77.0%	175	0.0%
CORN NEARBY+2 CAL SPRD	10,328	9,173	12.6%	8,549	20.8%
SOYBN NEARBY+2 CAL SPRD	0	220	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	9,904	8,470	16.9%	8,922	11.0%
JULY-DEC CORN CAL SPRD	8,827	6,129	44.0%	8,176	8.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	4,525	6,108	-25.9%	3,290	37.5%
JULY-DEC WHEAT CAL SPRD	4,847	390	1,142.8%	2,750	76.3%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-
DEC-DEC CORN CAL SPRD	0	304	-100.0%	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	50	-100.0%	0	-
JULY-DEC SOY OIL CAL SPRD	0	25	-100.0%	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSCO	5,070	9,185	-44.8%	3,655	38.7%
AUG-NOV SOYBEAN CAL SPRD	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	4,075	-100.0%	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	3,684	193	1,808.8%	3,634	1.4%
CHI WHEAT	326,847	377,284	-13.4%	253,562	28.9%
Intercommodity Spread	250	0	-	0	-
KC WHEAT	35,387	63,849	-44.6%	28,421	24.5%
MAR-JULY CORN CAL SPRD	3,753	500	650.6%	2,359	59.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	8,974,031	7,975,568	12.5%	7,866,697	14.1%
Equity Index Futures	70,681	120,566	-41.4%	88,213	-19.9%
Energy Futures	78	195	-60.0%	34	129.4%
Commodities and Alternative Invest	3,591,173	3,468,022	3.6%	3,391,736	5.9%
TOTAL FUTURES	12,635,963	11,564,351	9.3%	11,346,680	11.4%



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TOTAL OPTIONS GROUP					
Interest Rate Options	3,510,626	5,414,291	-35.2%	2,567,438	36.7%
Equity Index Options	21,283	20,179	5.5%	13,268	60.4%
Commodities and Alternative Invest	2,484,064	2,997,865	-17.1%	2,080,852	19.4%
TOTAL OPTIONS	6,015,973	8,432,335	-28.7%	4,661,558	29.1%
 TOTAL COMBINED					
Interest Rate	12,484,657	13,389,859	-6.8%	10,434,135	19.7%
Equity Index	91,964	140,745	-34.7%	101,481	-9.4%
Energy	78	195	-60.0%	34	129.4%
Commodities and Alternative Invest	6,075,237	6,465,887	-6.0%	5,472,588	11.0%
GRAND TOTAL	18,651,936	19,996,686	-6.7%	16,008,238	16.5%