

CBOT Exchange Open Interest Report - Monthly

	Open Interest DEC 2015	Open Interest DEC 2014	% CHG	Open Interest NOV 2015	% CHG
Interest Rate Futures					
30-YR BOND	505,751	879,287	-42.5%	518,835	-2.5%
10-YR NOTE	2,540,181	2,608,757	-2.6%	2,770,441	-8.3%
5-YR NOTE	2,350,140	1,834,632	28.1%	2,538,998	-7.4%
2-YR NOTE	1,021,910	1,243,158	-17.8%	1,016,009	0.6%
FED FUND	767,898	748,614	2.6%	842,296	-8.8%
10-YR SWAP	0	0	-	0	-
5-YR SWAP	0	0	-	0	-
5-YR SWAP RATE	32,412	33,576	-3.5%	33,641	-3.7%
2-YR SWAP RATE	2,529	6,153	-58.9%	3,656	-30.8%
10-YR SWAP RATE	29,524	51,163	-42.3%	34,707	-14.9%
7-YR SWAP	1,992	0	-	1,458	36.6%
30-YR SWAP	0	0	-	0	-
ULTRA T-BOND	613,679	524,052	17.1%	662,651	-7.4%
30-YR SWAP RATE	681	1,942	-64.9%	641	6.2%
Interest Rate Options					
30-YR BOND	331,238	382,609	-13.4%	354,670	-6.6%
10-YR NOTE	1,343,593	3,204,136	-58.1%	1,694,613	-20.7%
5-YR NOTE	768,338	692,697	10.9%	727,407	5.6%
2-YR NOTE	57,580	243,938	-76.4%	75,715	-24.0%
FED FUND	64,259	21,389	200.4%	72,588	-11.5%
FLEX 30-YR BOND	0	0	-	0	-
FLEX 10-YR NOTE	0	0	-	0	-
ULTRA T-BOND	2,430	5,850	-58.5%	1,933	25.7%
Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	0	4,623	-100.0%	0	-
MINI \$5 DOW	81,399	116,054	-29.9%	104,929	-22.4%
DJ US REAL ESTATE	6,814	5,717	19.2%	5,912	15.3%
Equity Index Options					
DJIA	0	12	-100.0%	0	-
MINI \$5 DOW	13,268	18,944	-30.0%	16,224	-18.2%
Energy Futures					
ETHANOL FWD	34	1,345	-97.5%	214	-84.1%
Energy Options					
ETHANOL FWD	0	0	-	0	-



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Commodities and Alternative Investments					
Futures					
CORN	1,334,192	1,236,694	7.9%	1,295,784	3.0%
SOYBEAN	647,229	599,377	8.0%	691,099	-6.3%
SOYBEAN MEAL	401,996	341,247	17.8%	416,686	-3.5%
SOYBEAN OIL	383,672	355,341	8.0%	441,243	-13.0%
OATS	9,249	8,169	13.2%	8,822	4.8%
ROUGH RICE	13,801	8,930	54.5%	12,669	8.9%
MINI CORN	5,702	7,003	-18.6%	4,649	22.7%
MINI SOYBEAN	6,025	11,668	-48.4%	9,104	-33.8%
MINI WHEAT	1,202	1,975	-39.1%	919	30.8%
ETHANOL	3,956	5,730	-31.0%	4,709	-16.0%
DOW-UBS COMMOD INDEX	19,417	10,088	92.5%	20,156	-3.7%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
FERTILIZER PRODUCTS	3,810	3,260	16.9%	4,085	-6.7%
DJ_UBS ROLL SELECT INDEX FU	250	588	-57.5%	500	-50.0%
CHI WHEAT	367,911	371,349	-0.9%	364,273	1.0%
KC WHEAT	193,324	131,708	46.8%	191,303	1.1%
Intercommodity Spread	0	0	-	0	-

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Commodities and Alternative Investments					
Options					
CORN	847,643	1,067,884	-20.6%	807,547	5.0%
SOYBEAN	616,528	712,978	-13.5%	655,523	-5.9%
SOYBEAN MEAL	155,816	194,283	-19.8%	139,992	11.3%
SOYBEAN OIL	130,731	90,495	44.5%	119,376	9.5%
SOYBEAN CRUSH	1,192	807	47.7%	966	23.4%
OATS	3,399	3,951	-14.0%	2,845	19.5%
ROUGH RICE	2,050	802	155.6%	2,459	-16.6%
WHEAT	175	375	-53.3%	75	133.3%
CORN NEARBY+2 CAL SPRD	8,549	8,122	5.3%	7,980	7.1%
SOYBN NEARBY+2 CAL SPRD	0	220	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	8,922	3,926	127.3%	5,334	67.3%
JULY-DEC CORN CAL SPRD	8,176	2,955	176.7%	5,056	61.7%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	3,290	2,663	23.5%	3,275	0.5%
JULY-DEC WHEAT CAL SPRD	2,750	0	-	0	-
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	204	-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	0	-	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSCO	3,655	5,510	-33.7%	25	14,520.0%
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	3,725	-100.0%	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	3,634	80	4,442.5%	5,273	-31.1%
CHI WHEAT	253,562	314,044	-19.3%	206,792	22.6%
KC WHEAT	28,421	47,005	-39.5%	24,299	17.0%
Intercommodity Spread	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
MAR-JULY CORN CAL SPRD	2,359	500	371.8%	200	1,079.5%
TOTAL FUTURES GROUP					
Interest Rate Futures	7,866,697	7,931,334	-0.8%	8,423,333	-6.6%
Equity Index Futures	88,213	126,394	-30.2%	110,841	-20.4%
Energy Futures	34	1,345	-97.5%	214	-84.1%
Commodities and Alternative Invest	3,391,736	3,093,127	9.7%	3,466,001	-2.1%
TOTAL FUTURES	11,346,680	11,152,200	1.7%	12,000,389	-5.4%



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TOTAL OPTIONS GROUP					
Interest Rate Options	2,567,438	4,550,619	-43.6%	2,926,926	-12.3%
Equity Index Options	13,268	18,956	-30.0%	16,224	-18.2%
Energy Options	0	0	-	0	-
Commodities and Alternative Invest	2,080,852	2,460,579	-15.4%	1,987,017	4.7%
TOTAL OPTIONS	4,661,558	7,030,154	-33.7%	4,930,167	-5.4%
TOTAL COMBINED					
Interest Rate	10,434,135	12,481,953	-16.4%	11,350,259	-8.1%
Equity Index	101,481	145,350	-30.2%	127,065	-20.1%
Energy	34	1,345	-97.5%	214	-84.1%
Commodities and Alternative Invest	5,472,588	5,553,706	-1.5%	5,453,018	0.4%
GRAND TOTAL	16,008,238	18,182,354	-12.0%	16,930,556	-5.4%