

CBOT Exchange Open Interest Report - Monthly

	Open Interest MAY 2017	Open Interest MAY 2016	% CHG	Open Interest APR 2017	% CHG
Interest Rate Futures					
30-YR BOND	739,056	564,537	30.9%	645,017	14.6%
10-YR NOTE	3,232,315	2,629,971	22.9%	3,232,357	0.0%
5-YR NOTE	3,316,672	2,556,335	29.7%	3,211,982	3.3%
2-YR NOTE	1,325,181	1,007,329	31.6%	1,383,120	-4.2%
FED FUND	1,742,500	1,008,114	72.8%	1,649,265	5.7%
5-YR SWAP RATE	25,903	30,830	-16.0%	26,076	-0.7%
2-YR SWAP RATE	0	76	-100.0%	0	-
10-YR SWAP RATE	30,041	28,250	6.3%	29,832	0.7%
7-YR SWAP	0	0	-	0	-
ULTRA T-BOND	774,931	615,498	25.9%	735,458	5.4%
30-YR SWAP RATE	1,280	1,322	-3.2%	1,078	18.7%
Ultra 10-Year Note	373,193	159,304	134.3%	347,841	7.3%
Interest Rate Options					
30-YR BOND	474,916	344,627	37.8%	528,438	-10.1%
10-YR NOTE	2,218,974	1,964,669	12.9%	3,021,980	-26.6%
5-YR NOTE	886,134	805,694	10.0%	1,196,334	-25.9%
2-YR NOTE	32,753	86,581	-62.2%	85,856	-61.9%
FED FUND	2,151	17,315	-87.6%	2,876	-25.2%
ULTRA T-BOND	280	3,201	-91.3%	3,563	-92.1%
Ultra 10-Year Note	0	1,123	-100.0%	194	-100.0%
Equity Index Futures					
DJIA	0	0	-	0	-
MINI \$5 DOW	120,532	123,710	-2.6%	132,298	-8.9%
DJ US REAL ESTATE	14,936	9,623	55.2%	13,635	9.5%
Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	7,182	15,352	-53.2%	6,350	13.1%
Energy Futures					
ETHANOL	3,278	5,333	-38.5%	4,750	-31.0%
ETHANOL FWD	171	142	20.4%	180	-5.0%



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Commodities and Alternative Investments					
Futures					
CORN	1,393,518	1,411,470	-1.3%	1,337,193	4.2%
SOYBEAN	689,196	885,689	-22.2%	637,981	8.0%
SOYBEAN MEAL	413,647	380,177	8.8%	363,009	13.9%
SOYBEAN OIL	436,912	407,531	7.2%	408,955	6.8%
OATS	6,632	10,529	-37.0%	5,823	13.9%
ROUGH RICE	9,148	9,721	-5.9%	11,011	-16.9%
MINI CORN	8,587	8,878	-3.3%	7,842	9.5%
MINI SOYBEAN	18,237	31,848	-42.7%	17,547	3.9%
MINI WHEAT	1,335	1,557	-14.3%	1,393	-4.2%
DOW-UBS COMMOD INDEX	44,014	21,255	107.1%	39,516	11.4%
FERTILIZER PRODUCTS	2,060	3,210	-35.8%	2,015	2.2%
DJ_UBS ROLL SELECT INDEX FU	1,070	415	157.8%	1,070	0.0%
CHI WHEAT	469,032	415,962	12.8%	466,992	0.4%
KC WHEAT	276,250	230,478	19.9%	262,991	5.0%
Intercommodity Spread	0	0	-	0	-

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Commodities and Alternative Investments					
Options					
CORN	1,411,296	1,500,182	-5.9%	1,324,145	6.6%
SOYBEAN	683,581	1,142,389	-40.2%	589,196	16.0%
SOYBEAN MEAL	137,715	256,680	-46.3%	116,661	18.0%
SOYBEAN OIL	144,264	186,317	-22.6%	137,738	4.7%
SOYBEAN CRUSH	335	1,411	-76.3%	215	55.8%
OATS	2,650	2,867	-7.6%	2,174	21.9%
ROUGH RICE	4,746	2,812	68.8%	2,651	79.0%
WHEAT	0	0	-	611	-100.0%
CORN NEARBY+2 CAL SPRD	1,673	11,324	-85.2%	1,176	42.3%
SOYBN NEARBY+2 CAL SPRD	1,110	0	-	1,210	-8.3%
WHEAT NEARBY+2 CAL SPRD	2,050	3,207	-36.1%	2,100	-2.4%
JULY-DEC CORN CAL SPRD	10,330	17,844	-42.1%	5,950	73.6%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	22,657	19,344	17.1%	23,231	-2.5%
JULY-DEC WHEAT CAL SPRD	1,034	7,367	-86.0%	934	10.7%
JULY-JULY WHEAT CAL SPRD	0	350	-100.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	76	170	-55.3%	76	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	900	-100.0%	0	-
DEC-JULY CORN CAL SPRD	3,900	0	-	2,600	50.0%
DEC-DEC CORN CAL SPRD	4,002	3,242	23.4%	1,960	104.2%
NOV-JULY SOYBEAN CAL SPRD	25	0	-	25	0.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	800	0	-	590	35.6%
WHEAT-CORN ICSCO	750	260	188.5%	750	0.0%
AUG-NOV SOYBEAN CAL SPRD	50	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
CHI WHEAT	362,879	312,001	16.3%	326,316	11.2%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
KC WHEAT	60,641	46,218	31.2%	43,080	40.8%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	950	2,000	-52.5%	650	46.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Ags Futures					
WHEAT	1,366	0	-	807	69.3%
Ags Options					
WHEAT	100	0	-	100	0.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	11,561,072	8,601,566	34.4%	11,262,026	2.7%
Equity Index Futures	135,468	133,333	1.6%	145,933	-7.2%
Energy Futures	3,449	5,475	-37.0%	4,930	-30.0%
Commodities and Alternative Invest	3,769,638	3,818,720	-1.3%	3,563,338	5.8%
Ags Futures	1,366	0	-	807	69.3%
TOTAL FUTURES	15,470,993	12,559,094	23.2%	14,977,034	3.3%



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TOTAL OPTIONS GROUP					
Interest Rate Options	3,615,208	3,223,210	12.2%	4,839,241	-25.3%
Equity Index Options	7,182	15,352	-53.2%	6,350	13.1%
Commodities and Alternative Invest	2,857,514	3,516,885	-18.7%	2,584,039	10.6%
Ags Options	100	0	-	100	0.0%
TOTAL OPTIONS	6,480,004	6,755,447	-4.1%	7,429,730	-12.8%
TOTAL COMBINED					
Interest Rate	15,176,280	11,824,776	28.3%	16,101,267	-5.7%
Equity Index	142,650	148,685	-4.1%	152,283	-6.3%
Energy	3,449	5,475	-37.0%	4,930	-30.0%
Commodities and Alternative Invest	6,627,152	7,335,605	-9.7%	6,147,377	7.8%
Ags	1,466	0	-	907	61.6%
GRAND TOTAL	21,950,997	19,314,541	13.7%	22,406,764	-2.0%