

CBOT Exchange Open Interest Report - Monthly

	Open Interest MAY 2016	Open Interest MAY 2015	% CHG	Open Interest APR 2016	% CHG
Interest Rate Futures					
30-YR BOND	564,537	476,469	18.5%	513,090	10.0%
10-YR NOTE	2,629,971	2,864,973	-8.2%	2,689,202	-2.2%
5-YR NOTE	2,556,335	2,117,814	20.7%	2,487,435	2.8%
2-YR NOTE	1,007,329	1,199,638	-16.0%	1,046,599	-3.8%
FED FUND	1,008,114	863,489	16.7%	958,305	5.2%
5-YR SWAP RATE	30,830	37,397	-17.6%	30,347	1.6%
2-YR SWAP RATE	76	2,798	-97.3%	76	0.0%
10-YR SWAP RATE	28,250	49,747	-43.2%	25,213	12.0%
7-YR SWAP	0	0	-	0	-
ULTRA T-BOND	615,498	642,935	-4.3%	621,932	-1.0%
30-YR SWAP RATE	1,322	1,989	-33.5%	1,294	2.2%
Ultra 10-Year Note	159,304	0	-	115,416	38.0%
Interest Rate Options					
30-YR BOND	344,627	409,291	-15.8%	377,269	-8.7%
10-YR NOTE	1,964,669	2,069,673	-5.1%	2,088,958	-5.9%
5-YR NOTE	805,694	405,111	98.9%	784,928	2.6%
2-YR NOTE	86,581	29,769	190.8%	117,233	-26.1%
FED FUND	17,315	116,806	-85.2%	22,681	-23.7%
FLEX 30-YR BOND	0	0	-	0	-
ULTRA T-BOND	3,201	1,650	94.0%	4,047	-20.9%
Ultra 10-Year Note	1,123	0	-	400	180.8%
Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	0	7,705	-100.0%	0	-
MINI \$5 DOW	123,710	111,018	11.4%	125,796	-1.7%
DJ US REAL ESTATE	9,623	6,338	51.8%	8,671	11.0%
Equity Index Options					
DJIA	0	11	-100.0%	0	-
MINI \$5 DOW	15,352	12,143	26.4%	15,414	-0.4%
Energy Futures					
ETHANOL FWD	142	477	-70.2%	132	7.6%

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Commodities and Alternative Investments					
Futures					
CORN	1,411,470	1,437,826	-1.8%	1,372,504	2.8%
SOYBEAN	885,689	742,080	19.4%	794,400	11.5%
SOYBEAN MEAL	380,177	385,788	-1.5%	351,187	8.3%
SOYBEAN OIL	407,531	406,196	0.3%	412,824	-1.3%
OATS	10,529	9,092	15.8%	9,260	13.7%
ROUGH RICE	9,721	12,078	-19.5%	10,004	-2.8%
MINI CORN	8,878	5,949	49.2%	5,936	49.6%
MINI SOYBEAN	31,848	14,342	122.1%	23,789	33.9%
MINI WHEAT	1,557	2,014	-22.7%	1,338	16.4%
ETHANOL	5,333	7,517	-29.1%	4,824	10.6%
DOW-UBS COMMOD INDEX	21,255	15,740	35.0%	22,121	-3.9%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
FERTILIZER PRODUCTS	3,210	3,370	-4.7%	3,125	2.7%
DJ_UBS ROLL SELECT INDEX FU	415	1,084	-61.7%	332	25.0%
CHI WHEAT	415,962	446,688	-6.9%	382,164	8.8%
KC WHEAT	230,478	158,115	45.8%	200,282	15.1%
Intercommodity Spread	0	0	-	0	-

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Commodities and Alternative Investments					
Options					
CORN	1,500,182	1,695,587	-11.5%	1,387,273	8.1%
SOYBEAN	1,142,389	840,941	35.8%	1,005,127	13.7%
SOYBEAN MEAL	256,680	204,448	25.5%	192,471	33.4%
SOYBEAN OIL	186,317	104,917	77.6%	159,534	16.8%
SOYBEAN CRUSH	1,411	418	237.6%	1,240	13.8%
OATS	2,867	3,633	-21.1%	2,317	23.7%
ROUGH RICE	2,812	2,135	31.7%	1,757	60.0%
WHEAT	0	0	-	0	-
CORN NEARBY+2 CAL SPRD	11,324	8,879	27.5%	2,662	325.4%
SOYBN NEARBY+2 CAL SPRD	0	250	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	3,207	11,782	-72.8%	2,045	56.8%
JULY-DEC CORN CAL SPRD	17,844	10,317	73.0%	14,910	19.7%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	19,344	14,949	29.4%	16,900	14.5%
JULY-DEC WHEAT CAL SPRD	7,367	4,546	62.1%	11,240	-34.5%
JULY-JULY WHEAT CAL SPRD	350	0	-	230	52.2%
NOV-NOV SOYBEAN CAL SPRD	170	33	415.2%	104	63.5%
SOYMEAL NEARBY+2 CAL SPRD	900	0	-	100	800.0%
DEC-JULY CORN CAL SPRD	0	500	-100.0%	0	-
DEC-DEC CORN CAL SPRD	3,242	568	470.8%	2,161	50.0%
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	45	-100.0%	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSCO	260	1,500	-82.7%	120	116.7%
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	0	-	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
CHI WHEAT	312,001	419,132	-25.6%	338,631	-7.9%
KC WHEAT	46,218	60,904	-24.1%	39,416	17.3%
Intercommodity Spread	2,000	569	251.5%	1,850	8.1%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	8,601,566	8,257,249	4.2%	8,488,909	1.3%
Equity Index Futures	133,333	125,061	6.6%	134,467	-0.8%
Energy Futures	142	477	-70.2%	132	7.6%
Commodities and Alternative Invest	3,824,053	3,647,879	4.8%	3,594,090	6.4%
TOTAL FUTURES	12,559,094	12,030,666	4.4%	12,217,598	2.8%



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TOTAL OPTIONS GROUP					
Interest Rate Options	3,223,210	3,032,300	6.3%	3,395,516	-5.1%
Equity Index Options	15,352	12,154	26.3%	15,414	-0.4%
Commodities and Alternative Invest	3,516,885	3,386,103	3.9%	3,180,088	10.6%
TOTAL OPTIONS	6,755,447	6,430,557	5.1%	6,591,018	2.5%
TOTAL COMBINED					
Interest Rate	11,824,776	11,289,549	4.7%	11,884,425	-0.5%
Equity Index	148,685	137,215	8.4%	149,881	-0.8%
Energy	142	477	-70.2%	132	7.6%
Commodities and Alternative Invest	7,340,938	7,033,982	4.4%	6,774,178	8.4%
GRAND TOTAL	19,314,541	18,461,223	4.6%	18,808,616	2.7%