

CBOT Exchange Open Interest Report - Monthly

| | Open Interest NOV 2017 | Open Interest NOV 2016 | % CHG | Open Interest OCT 2017 | % CHG |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|---------|
| Interest Rate Futures | | | | | |
| 30-YR BOND | 795,319 | 576,732 | 37.9% | 737,236 | 7.9% |
| 10-YR NOTE | 3,474,510 | 3,013,035 | 15.3% | 3,244,341 | 7.1% |
| 5-YR NOTE | 3,234,348 | 2,938,400 | 10.1% | 3,069,081 | 5.4% |
| 2-YR NOTE | 1,742,617 | 1,164,693 | 49.6% | 1,652,536 | 5.5% |
| FED FUND | 1,540,414 | 1,032,262 | 49.2% | 1,588,157 | -3.0% |
| 5-YR SWAP RATE | 23,089 | 45,914 | -49.7% | 22,894 | 0.9% |
| 2-YR SWAP RATE | 0 | 0 | 0.0% | 0 | - |
| 10-YR SWAP RATE | 27,909 | 32,166 | -13.2% | 28,950 | -3.6% |
| 7-YR SWAP | 0 | 0 | - | 0 | - |
| ULTRA T-BOND | 898,635 | 652,705 | 37.7% | 884,301 | 1.6% |
| 30-YR SWAP RATE | 124 | 885 | -86.0% | 142 | -12.7% |
| Ultra 10-Year Note | 505,515 | 316,208 | 59.9% | 435,065 | 16.2% |
| Interest Rate Options | | | | | |
| 30-YR BOND | 473,181 | 467,475 | 1.2% | 600,500 | -21.2% |
| 10-YR NOTE | 2,485,753 | 2,516,673 | -1.2% | 3,096,641 | -19.7% |
| 5-YR NOTE | 870,009 | 1,109,744 | -21.6% | 1,416,714 | -38.6% |
| 2-YR NOTE | 182,790 | 94,918 | 92.6% | 380,144 | -51.9% |
| FED FUND | 6,675 | 20,308 | -67.1% | 6,610 | 1.0% |
| ULTRA T-BOND | 3,140 | 3,178 | -1.2% | 3,178 | -1.2% |
| Ultra 10-Year Note | 0 | 600 | -100.0% | 700 | -100.0% |
| Equity Index Futures | | | | | |
| DJIA | 0 | 0 | - | 0 | - |
| DJ US REAL ESTATE | 22,088 | 10,680 | 106.8% | 18,515 | 19.3% |
| E-mini (\$5) Dow | 154,863 | 145,081 | 6.7% | 160,111 | -3.3% |
| Equity Index Options | | | | | |
| DJIA | 0 | 0 | - | 0 | - |
| E-mini (\$5) Dow | 12,580 | 9,574 | 31.4% | 8,658 | 45.3% |
| Energy Futures | | | | | |
| ETHANOL | 1,843 | 5,538 | -66.7% | 1,817 | 1.4% |
| ETHANOL FWD | 0 | 92 | -100.0% | 0 | - |

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| Commodities and Alternative Investments | | | | | |
| Futures | | | | | |
| CORN | 1,512,535 | 1,233,947 | 22.6% | 1,593,949 | -5.1% |
| SOYBEAN | 751,909 | 729,055 | 3.1% | 665,622 | 13.0% |
| SOYBEAN MEAL | 412,392 | 361,907 | 13.9% | 391,871 | 5.2% |
| SOYBEAN OIL | 465,926 | 423,219 | 10.1% | 451,964 | 3.1% |
| OATS | 7,029 | 7,168 | -1.9% | 7,820 | -10.1% |
| ROUGH RICE | 10,180 | 12,366 | -17.7% | 10,120 | 0.6% |
| WHEAT | 697 | 2,585 | -73.0% | 422 | 65.2% |
| MINI CORN | 6,779 | 7,405 | -8.5% | 5,897 | 15.0% |
| MINI SOYBEAN | 13,126 | 19,059 | -31.1% | 9,620 | 36.4% |
| MINI WHEAT | 1,831 | 1,503 | 21.8% | 2,474 | -26.0% |
| DOW-UBS COMMOD INDEX | 86,465 | 21,206 | 307.7% | 74,392 | 16.2% |
| FERTILIZER PRODUCS | 3,130 | 2,330 | 34.3% | 2,845 | 10.0% |
| DJ_UBS ROLL SELECT INDEX FU | 660 | 660 | 0.0% | 660 | 0.0% |
| KC WHEAT | 310,270 | 244,057 | 27.1% | 321,544 | -3.5% |
| Intercommodity Spread | 0 | 0 | - | 0 | - |
| CHI WHEAT | 499,208 | 448,769 | 11.2% | 564,106 | -11.5% |

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| Commodities and Alternative Investments | | | | | |
| Options | | | | | |
| CORN | 968,391 | 795,676 | 21.7% | 1,334,643 | -27.4% |
| SOYBEAN | 447,922 | 433,885 | 3.2% | 388,919 | 15.2% |
| SOYBEAN MEAL | 88,153 | 100,838 | -12.6% | 121,820 | -27.6% |
| SOYBEAN OIL | 90,526 | 93,610 | -3.3% | 100,888 | -10.3% |
| SOYBEAN CRUSH | 151 | 144 | 4.9% | 80 | 88.8% |
| OATS | 1,062 | 3,218 | -67.0% | 3,125 | -66.0% |
| ROUGH RICE | 2,860 | 1,584 | 80.6% | 1,430 | 100.0% |
| WHEAT | 100 | 260 | -61.5% | 100 | 0.0% |
| CORN NEARBY+2 CAL SPRD | 0 | 755 | -100.0% | 6,126 | -100.0% |
| SOYBN NEARBY+2 CAL SPRD | 0 | 50 | -100.0% | 0 | - |
| WHEAT NEARBY+2 CAL SPRD | 4,900 | 4,027 | 21.7% | 6,665 | -26.5% |
| JULY-DEC CORN CAL SPRD | 0 | 1,675 | -100.0% | 0 | - |
| DEC-JULY WHEAT CAL SPRD | 0 | 0 | - | 1,424 | -100.0% |
| JULY-NOV SOYBEAN CAL SPRD | 10 | 4,280 | -99.8% | 0 | - |
| JULY-DEC WHEAT CAL SPRD | 0 | 300 | -100.0% | 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 | - | 17,240 | -100.0% |
| DEC-DEC CORN CAL SPRD | 0 | 0 | - | 10,033 | -100.0% |
| NOV-JULY SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| SOY OIL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - |
| JULY-DEC SOY OIL CAL SPRD | 0 | 500 | -100.0% | 0 | - |
| WHEAT-CORN ICSCO | 926 | 3,800 | -75.6% | 250 | 270.4% |
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| JAN-MAY SOYBEAN CAL SPRD | 36 | 0 | - | 36 | 0.0% |
| MAR-DEC CORN CAL SPRD | 0 | 0 | - | 0 | - |
| MAR-JULY WHEAT CAL SPRD | 200 | 700 | -71.4% | 0 | - |
| KC WHEAT | 32,248 | 20,680 | 55.9% | 51,413 | -37.3% |
| AUG-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - |
| MAR-JULY CORN CAL SPRD | 70 | 0 | - | 70 | 0.0% |
| Intercommodity Spread | 0 | 51 | -100.0% | 0 | - |
| CHI WHEAT | 245,001 | 233,108 | 5.1% | 358,606 | -31.7% |
| SEP-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - |
| Ags Futures | | | | | |
| FERTILIZER PRODUCTS | 1,400 | 0 | - | 400 | 250.0% |
| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 12,242,480 | 9,773,000 | 25.3% | 11,662,703 | 5.0% |
| Equity Index Futures | 176,951 | 155,761 | 13.6% | 178,626 | -0.9% |
| Energy Futures | 1,843 | 5,630 | -67.3% | 1,817 | 1.4% |
| Commodities and Alternative Invest | 4,082,137 | 3,515,236 | 16.1% | 4,103,306 | -0.5% |
| Ags Futures | 1,400 | 0 | - | 400 | 250.0% |
| TOTAL FUTURES | 16,504,811 | 13,449,627 | 22.7% | 15,946,852 | 3.5% |

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| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 4,021,548 | 4,212,896 | -4.5% | 5,504,487 | -26.9% |
| Equity Index Options | 12,580 | 9,574 | 31.4% | 8,658 | 45.3% |
| Commodities and Alternative Invest | 1,882,556 | 1,699,141 | 10.8% | 2,402,868 | -21.7% |
| TOTAL OPTIONS | 5,916,684 | 5,921,611 | -0.1% | 7,916,013 | -25.3% |
| TOTAL COMBINED | | | | | |
| Interest Rate | 16,264,028 | 13,985,896 | 16.3% | 17,167,190 | -5.3% |
| Equity Index | 189,531 | 165,335 | 14.6% | 187,284 | 1.2% |
| Energy | 1,843 | 5,630 | -67.3% | 1,817 | 1.4% |
| Commodities and Alternative Invest | 5,964,693 | 5,214,377 | 14.4% | 6,506,174 | -8.3% |
| Ags | 1,400 | 0 | - | 400 | 250.0% |
| GRAND TOTAL | 22,421,495 | 19,371,238 | 15.7% | 23,862,865 | -6.0% |