

CBOT Exchange Open Interest Report - Monthly

	Open Interest FEB 2015	Open Interest FEB 2014	% CHG	Open Interest JAN 2015	% CHG
Interest Rate Futures					
30-YR BOND	448,881	778,804	-42.4%	755,708	-40.6%
10-YR NOTE	2,655,114	2,426,204	9.4%	2,682,425	-1.0%
5-YR NOTE	1,939,125	2,018,098	-3.9%	1,848,356	4.9%
2-YR NOTE	1,361,535	916,245	48.6%	1,337,164	1.8%
FED FUND	718,422	335,152	114.4%	747,051	-3.8%
10-YR SWAP	0	0	-	0	-
5-YR SWAP	0	0	-	0	-
5-YR SWAP RATE	36,881	27,511	34.1%	36,389	1.4%
2-YR SWAP RATE	6,093	3,603	69.1%	6,405	-4.9%
10-YR SWAP RATE	56,112	45,013	24.7%	53,186	5.5%
30-YR SWAP	0	0	-	0	-
ULTRA T-BOND	599,354	566,457	5.8%	506,012	18.4%
30-YR SWAP RATE	2,900	4,970	-41.6%	2,872	1.0%
Interest Rate Options					
30-YR BOND	214,561	270,594	-20.7%	526,187	-59.2%
10-YR NOTE	2,148,875	2,100,990	2.3%	3,979,702	-46.0%
5-YR NOTE	588,757	759,237	-22.5%	708,245	-16.9%
2-YR NOTE	106,086	44,399	138.9%	161,493	-34.3%
FED FUND	56,662	2,954	1,818.1%	25,625	121.1%
FLEX 30-YR BOND	0	0	0.0%	0	-
FLEX 10-YR NOTE	0	0	-	0	-
ULTRA T-BOND	1,293	10,666	-87.9%	13,039	-90.1%
Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	9,191	13,417	-31.5%	10,790	-14.8%
MINI \$5 DOW	116,247	127,274	-8.7%	103,181	12.7%
DJ US REAL ESTATE	6,680	4,708	41.9%	6,595	1.3%
Equity Index Options					
DJIA	13	15	-13.3%	12	8.3%
MINI \$5 DOW	23,172	19,748	17.3%	20,167	14.9%
Energy Futures					
ETHANOL FWD	245	2,502	-90.2%	195	25.6%
Energy Options					
ETHANOL FWD	0	0	-	0	-

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Commodities and Alternative Investments					
Futures					
CORN	1,245,936	1,269,183	-1.8%	1,354,045	-8.0%
SOYBEAN	673,336	677,477	-0.6%	694,971	-3.1%
SOYBEAN MEAL	350,098	312,630	12.0%	366,168	-4.4%
SOYBEAN OIL	357,665	301,472	18.6%	406,051	-11.9%
OATS	8,677	9,657	-10.1%	7,871	10.2%
ROUGH RICE	9,256	7,563	22.4%	10,168	-9.0%
WHEAT	564,170	488,444	15.5%	583,208	-3.3%
MINI CORN	5,008	6,229	-19.6%	6,863	-27.0%
MINI SOYBEAN	13,444	12,201	10.2%	12,743	5.5%
MINI WHEAT	1,721	1,880	-8.5%	2,041	-15.7%
ETHANOL	6,795	5,498	23.6%	6,782	0.2%
DOW-UBS COMMOD INDEX	13,110	13,893	-5.6%	12,646	3.7%
GRAIN BASIS SWAPS	0	119	-100.0%	0	-
DOW-UBS COMMOD INDEX SWA	0	1,682	-100.0%	0	-
FERTILIZER PRODUCTS	4,200	1,925	118.2%	4,045	3.8%
DJ_UBS ROLL SELECT INDEX FU	420	424	-0.9%	420	0.0%

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Commodities and Alternative Investments					
Options					
CORN	1,090,256	987,518	10.4%	1,276,609	-14.6%
SOYBEAN	789,369	538,414	46.6%	869,001	-9.2%
SOYBEAN MEAL	184,919	140,900	31.2%	233,045	-20.7%
SOYBEAN OIL	101,527	84,238	20.5%	124,846	-18.7%
SOYBEAN CRUSH	591	1,064	-44.5%	863	-31.5%
OATS	3,450	4,360	-20.9%	4,977	-30.7%
ROUGH RICE	1,633	1,165	40.2%	1,809	-9.7%
WHEAT	354,256	297,945	18.9%	441,893	-19.8%
CORN NEARBY+2 CAL SPRD	4,368	7,894	-44.7%	9,173	-52.4%
SOYBN NEARBY+2 CAL SPRD	220	482	-54.4%	220	0.0%
WHEAT NEARBY+2 CAL SPRD	5,627	4,333	29.9%	8,470	-33.6%
JULY-DEC CORN CAL SPRD	8,405	14,501	-42.0%	6,129	37.1%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	8,039	5,172	55.4%	6,108	31.6%
JULY-DEC WHEAT CAL SPRD	1,535	1,846	-16.8%	390	293.6%
JULY-JULY WHEAT CAL SPRD	0	200	-100.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	200	0	-	0	-
DEC-JULY CORN CAL SPRD	100	0	-	0	-
DEC-DEC CORN CAL SPRD	316	0	-	304	3.9%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	50	1,150	-95.7%	50	0.0%
JULY-DEC SOY OIL CAL SPRD	25	10	150.0%	25	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	5	-100.0%	0	-
WHEAT-CORN ICSCO	1,500	0	-	9,185	-83.7%
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	0	-	4,075	-100.0%
NOV-DEC SOYBEAN CSO	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	193	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	500	-100.0%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	7,824,417	7,122,057	9.9%	7,975,568	-1.9%
Equity Index Futures	132,118	145,399	-9.1%	120,566	9.6%
Energy Futures	245	2,502	-90.2%	195	25.6%
Commodities and Alternative Invest	3,253,836	3,110,277	4.6%	3,468,022	-6.2%
TOTAL FUTURES	11,210,616	10,380,235	8.0%	11,564,351	-3.1%

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TOTAL OPTIONS GROUP					
Interest Rate Options	3,116,234	3,188,840	-2.3%	5,414,291	-42.4%
Equity Index Options	23,185	19,763	17.3%	20,179	14.9%
Energy Options	0	0	-	0	-
Commodities and Alternative Invest	2,556,386	2,091,197	22.2%	2,997,865	-14.7%
TOTAL OPTIONS	5,695,805	5,299,800	7.5%	8,432,335	-32.5%
TOTAL COMBINED					
Interest Rate	10,940,651	10,310,897	6.1%	13,389,859	-18.3%
Equity Index	155,303	165,162	-6.0%	140,745	10.3%
Energy	245	2,502	-90.2%	195	25.6%
Commodities and Alternative Invest	5,810,222	5,201,474	11.7%	6,465,887	-10.1%
GRAND TOTAL	16,906,421	15,680,035	7.8%	19,996,686	-15.5%

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