

CBOT Exchange Open Interest Report - Monthly

	Open Interest JUL 2017	Open Interest JUL 2016	% CHG	Open Interest JUN 2017	% CHG
Interest Rate Futures					
30-YR BOND	732,092	569,616	28.5%	748,103	-2.1%
10-YR NOTE	3,202,411	2,799,695	14.4%	3,079,946	4.0%
5-YR NOTE	2,959,255	2,714,625	9.0%	3,072,432	-3.7%
2-YR NOTE	1,375,416	1,065,654	29.1%	1,365,241	0.7%
FED FUND	1,706,604	922,040	85.1%	1,669,959	2.2%
5-YR SWAP RATE	22,641	35,198	-35.7%	22,836	-0.9%
2-YR SWAP RATE	0	2	-100.0%	0	-
10-YR SWAP RATE	31,201	25,235	23.6%	29,435	6.0%
7-YR SWAP	0	0	-	0	-
ULTRA T-BOND	813,089	600,072	35.5%	791,953	2.7%
30-YR SWAP RATE	216	1,010	-78.6%	208	3.8%
Ultra 10-Year Note	406,554	172,099	136.2%	391,454	3.9%
Interest Rate Options					
30-YR BOND	673,786	465,109	44.9%	798,369	-15.6%
10-YR NOTE	2,746,803	2,004,368	37.0%	2,598,542	5.7%
5-YR NOTE	1,071,797	830,973	29.0%	1,134,792	-5.6%
2-YR NOTE	34,791	74,522	-53.3%	42,029	-17.2%
FED FUND	901	19,754	-95.4%	1,401	-35.7%
ULTRA T-BOND	1,479	7,742	-80.9%	8,341	-82.3%
Ultra 10-Year Note	50	2,940	-98.3%	89	-43.8%
Equity Index Futures					
DJIA	0	0	-	0	-
MINI \$5 DOW	137,759	141,021	-2.3%	130,352	5.7%
DJ US REAL ESTATE	17,775	9,287	91.4%	17,139	3.7%
Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	5,725	10,432	-45.1%	4,762	20.2%
Energy Futures					
ETHANOL	1,901	4,260	-55.4%	2,298	-17.3%
ETHANOL FWD	26	216	-88.0%	29	-10.3%

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Commodities and Alternative Investments					
Futures					
CORN	1,420,468	1,318,161	7.8%	1,324,743	7.2%
SOYBEAN	621,496	689,023	-9.8%	658,869	-5.7%
SOYBEAN MEAL	340,187	363,271	-6.4%	372,071	-8.6%
SOYBEAN OIL	406,141	360,488	12.7%	368,798	10.1%
OATS	6,964	9,814	-29.0%	6,482	7.4%
ROUGH RICE	10,019	10,957	-8.6%	9,917	1.0%
WHEAT	971	0	-	1,010	-3.9%
MINI CORN	7,258	8,555	-15.2%	5,236	38.6%
MINI SOYBEAN	21,360	33,480	-36.2%	16,216	31.7%
MINI WHEAT	2,872	1,775	61.8%	1,940	48.0%
DOW-UBS COMMOD INDEX	45,673	16,027	185.0%	47,115	-3.1%
FERTILIZER PRODUCTS	3,120	3,455	-9.7%	3,020	3.3%
DJ_UBS ROLL SELECT INDEX FU	1,070	496	115.7%	1,070	0.0%
CHI WHEAT	430,128	480,810	-10.5%	407,065	5.7%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	270,817	239,844	12.9%	258,297	4.8%

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Commodities and Alternative Investments					
Options					
CORN	1,393,507	1,453,677	-4.1%	1,359,754	2.5%
SOYBEAN	717,386	915,784	-21.7%	660,002	8.7%
SOYBEAN MEAL	116,180	197,972	-41.3%	120,521	-3.6%
SOYBEAN OIL	85,572	138,345	-38.1%	86,189	-0.7%
SOYBEAN CRUSH	165	671	-75.4%	250	-34.0%
OATS	2,684	2,641	1.6%	2,482	8.1%
ROUGH RICE	3,704	2,145	72.7%	2,735	35.4%
WHEAT	100	0	-	100	0.0%
CORN NEARBY+2 CAL SPRD	3,165	9,799	-67.7%	3,685	-14.1%
SOYBN NEARBY+2 CAL SPRD	10	1	900.0%	1,110	-99.1%
WHEAT NEARBY+2 CAL SPRD	600	5,306	-88.7%	275	118.2%
JULY-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	0	30	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	50	227	-78.0%	73	-31.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	18,250	3,100	488.7%	14,390	26.8%
DEC-DEC CORN CAL SPRD	5,881	6,874	-14.4%	5,570	5.6%
NOV-JULY SOYBEAN CAL SPRD	626	0	-	625	0.2%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSCO	830	200	315.0%	800	3.7%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	53	-100.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
CHI WHEAT	354,410	276,215	28.3%	303,358	16.8%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	52,847	44,883	17.7%	43,774	20.7%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Ags Futures					
FERTILIZER PRODUCS	250	0	-	50	400.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	11,249,479	8,905,246	26.3%	11,171,567	0.7%
Equity Index Futures	155,534	150,308	3.5%	147,491	5.5%
Energy Futures	1,927	4,476	-56.9%	2,327	-17.2%
Commodities and Alternative Invest	3,588,544	3,536,156	1.5%	3,481,849	3.1%
Ags Futures	250	0	-	50	400.0%
TOTAL FUTURES	14,995,734	12,596,186	19.0%	14,803,284	1.3%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,529,607	3,405,408	33.0%	4,583,563	-1.2%
Equity Index Options	5,725	10,432	-45.1%	4,762	20.2%
Commodities and Alternative Invest	2,755,967	3,057,870	-9.9%	2,605,746	5.8%
TOTAL OPTIONS	7,291,299	6,473,710	12.6%	7,194,071	1.4%
TOTAL COMBINED					
Interest Rate	15,779,086	12,310,654	28.2%	15,755,130	0.2%
Equity Index	161,259	160,740	0.3%	152,253	5.9%
Energy	1,927	4,476	-56.9%	2,327	-17.2%
Commodities and Alternative Invest	6,344,511	6,594,026	-3.8%	6,087,595	4.2%
Ags	250	0	-	50	400.0%
GRAND TOTAL	22,287,033	19,069,896	16.9%	21,997,355	1.3%