

CBOT Exchange Open Interest Report - Monthly

	Open Interest JUL 2014	Open Interest JUL 2013	% CHG	Open Interest JUN 2014	% CHG
Interest Rate Futures					
30-YR BOND	777,452	576,609	34.8%	747,041	4.1%
10-YR NOTE	2,773,093	2,342,207	18.4%	2,608,563	6.3%
5-YR NOTE	2,195,396	1,611,675	36.2%	2,040,457	7.6%
2-YR NOTE	1,304,049	840,701	55.1%	1,088,422	19.8%
FED FUND	470,512	311,772	50.9%	436,853	7.7%
10-YR SWAP	0	8,082	-100.0%	0	-
5-YR SWAP	0	2,359	-100.0%	0	-
5-YR SWAP RATE	35,824	15,730	127.7%	33,102	8.2%
2-YR SWAP RATE	4,667	13,586	-65.6%	2,751	69.6%
10-YR SWAP RATE	52,979	30,894	71.5%	51,594	2.7%
7-YR SWAP	0	0	-	0	-
30-YR SWAP	0	8	-100.0%	0	-
ULTRA T-BOND	494,711	381,297	29.7%	483,287	2.4%
OTR 2-YR NOTE	0	0	-	0	-
OTR 5-YR NOTE	0	0	-	0	-
OTR 10-YR NOTE	0	0	-	0	-
30-YR SWAP RATE	3,844	4,936	-22.1%	3,154	21.9%
Interest Rate Options					
30-YR BOND	404,626	432,375	-6.4%	321,419	25.9%
10-YR NOTE	2,420,196	2,404,272	0.7%	2,089,099	15.8%
5-YR NOTE	1,018,055	1,383,368	-26.4%	837,773	21.5%
2-YR NOTE	85,494	294,900	-71.0%	56,691	50.8%
FED FUND	10,597	4,817	120.0%	6,915	53.2%
FLEX 30-YR BOND	0	0	-	0	-
FLEX 10-YR NOTE	0	0	-	0	-
ULTRA T-BOND	13,811	1,941	611.5%	15,240	-9.4%
Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	3,424	14,436	-76.3%	3,301	3.7%
MINI \$5 DOW	127,572	126,984	0.5%	119,050	7.2%
DJ US REAL ESTATE	4,157	2,430	71.1%	4,852	-14.3%
Equity Index Options					
DJIA	207	98	111.2%	205	1.0%
MINI \$5 DOW	18,934	18,314	3.4%	14,333	32.1%
Energy Futures					
ETHANOL FWD	1,829	3,124	-41.5%	2,085	-12.3%

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Energy Options					
ETHANOL FWD	0	0	-	0	-
Commodities and Alternative Investments					
Futures					
CORN	1,379,315	1,164,868	18.4%	1,289,102	7.0%
SOYBEAN	608,655	492,244	23.6%	598,141	1.8%
SOYBEAN MEAL	306,116	257,660	18.8%	301,696	1.5%
SOYBEAN OIL	329,144	333,805	-1.4%	310,691	5.9%
OATS	7,188	9,047	-20.5%	7,193	-0.1%
ROUGH RICE	9,233	10,872	-15.1%	8,455	9.2%
WHEAT	584,894	406,607	43.8%	502,660	16.4%
MINI CORN	9,991	6,142	62.7%	8,758	14.1%
MINI SOYBEAN	20,874	12,231	70.7%	21,188	-1.5%
MINI WHEAT	2,504	2,885	-13.2%	1,492	67.8%
ETHANOL	6,599	8,301	-20.5%	6,483	1.8%
DOW-UBS COMMOD INDEX	10,729	6,659	61.1%	14,864	-27.8%
GRAIN BASIS SWAPS	0	7,493	-100.0%	0	-
DOW-UBS COMMOD INDEX SWA	1,682	114	1,375.4%	3,364	-50.0%
FERTILIZER PRODUCTS	2,230	916	143.4%	2,025	10.1%
DJ_UBS ROLL SELECT INDEX FU	506	0	-	422	19.9%

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Commodities and Alternative Investments					
Options					
CORN	1,666,524	1,818,252	-8.3%	1,403,219	18.8%
SOYBEAN	873,132	779,851	12.0%	672,793	29.8%
SOYBEAN MEAL	175,286	126,522	38.5%	192,893	-9.1%
SOYBEAN OIL	126,190	95,773	31.8%	133,059	-5.2%
SOYBEAN CRUSH	664	990	-32.9%	440	50.9%
OATS	3,642	4,298	-15.3%	2,390	52.4%
ROUGH RICE	2,684	1,765	52.1%	2,101	27.7%
WHEAT	379,282	326,267	16.2%	294,546	28.8%
CORN NEARBY+2 CAL SPRD	24,694	29,920	-17.5%	22,345	10.5%
SOYBN NEARBY+2 CAL SPRD	464	2,946	-84.2%	471	-1.5%
WHEAT NEARBY+2 CAL SPRD	10,946	3,483	214.3%	8,566	27.8%
JULY-DEC CORN CAL SPRD	1,000	0	-	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	85	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	16	-100.0%	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	755	320	135.9%	0	-
DEC-DEC CORN CAL SPRD	521	400	30.3%	221	135.7%
NOV-JULY SOYBEAN CAL SPRD	445	0	-	441	0.9%
SOY OIL NEARBY+2 CAL SPRD	0	150	-100.0%	345	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSD	3,025	210	1,340.5%	2,125	42.4%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	1,448	-100.0%
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	-	0	-
NOV-DEC SOYBEAN CSO	650	0	-	650	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	155	0	-	155	0.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	8,112,527	6,139,856	32.1%	7,495,224	8.2%
Equity Index Futures	135,153	143,850	-6.0%	127,203	6.2%
Energy Futures	1,829	3,124	-41.5%	2,085	-12.3%
Commodities and Alternative Invest	3,279,660	2,719,844	20.6%	3,076,534	6.6%
TOTAL FUTURES	11,529,169	9,006,674	28.0%	10,701,046	7.7%

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TOTAL OPTIONS GROUP					
Interest Rate Options	3,952,779	4,521,673	-12.6%	3,327,137	18.8%
Equity Index Options	19,141	18,412	4.0%	14,538	31.7%
Energy Options	0	0	-	0	-
Commodities and Alternative Invest	3,270,144	3,191,163	2.5%	2,738,208	19.4%
TOTAL OPTIONS	7,242,064	7,731,248	-6.3%	6,079,883	19.1%
TOTAL COMBINED					
Interest Rate	12,065,306	10,661,529	13.2%	10,822,361	11.5%
Equity Index	154,294	162,262	-4.9%	141,741	8.9%
Energy	1,829	3,124	-41.5%	2,085	-12.3%
Commodities and Alternative Invest	6,549,804	5,911,007	10.8%	5,814,742	12.6%
GRAND TOTAL	18,771,233	16,737,922	12.1%	16,780,929	11.9%

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