

CBOT Exchange Open Interest Report - Monthly

	Open Interest AUG 2014	Open Interest AUG 2013	% CHG	Open Interest JUL 2014	% CHG
Interest Rate Futures					
30-YR BOND	984,935	688,117	43.1%	777,452	26.7%
10-YR NOTE	2,753,371	2,124,387	29.6%	2,773,093	-0.7%
5-YR NOTE	2,192,905	1,576,362	39.1%	2,195,396	-0.1%
2-YR NOTE	1,377,298	832,638	65.4%	1,304,049	5.6%
FED FUND	544,115	308,597	76.3%	470,512	15.6%
10-YR SWAP	0	7,969	-100.0%	0	-
5-YR SWAP	0	2,246	-100.0%	0	-
5-YR SWAP RATE	45,068	24,218	86.1%	35,824	25.8%
2-YR SWAP RATE	8,605	17,605	-51.1%	4,667	84.4%
10-YR SWAP RATE	56,212	38,685	45.3%	52,979	6.1%
7-YR SWAP	0	0	-	0	-
30-YR SWAP	0	7	-100.0%	0	-
ULTRA T-BOND	551,840	427,142	29.2%	494,711	11.5%
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	3,776	6,114	-38.2%	3,844	-1.8%
Interest Rate Options					
30-YR BOND	373,971	290,927	28.5%	404,626	-7.6%
10-YR NOTE	2,227,747	1,653,763	34.7%	2,420,196	-8.0%
5-YR NOTE	932,602	905,928	2.9%	1,018,055	-8.4%
2-YR NOTE	82,057	42,375	93.6%	85,494	-4.0%
FED FUND	12,428	5,517	125.3%	10,597	17.3%
FLEX 30-YR BOND	0	0	-	0	-
FLEX 10-YR NOTE	0	0	-	0	-
ULTRA T-BOND	2,035	886	129.7%	13,811	-85.3%
Equity Index Futures					
\$25 DJ	0	4	-100.0%	0	-
DJIA	5,975	14,781	-59.6%	3,424	74.5%
MINI \$5 DOW	127,615	100,258	27.3%	127,572	0.0%
DJ US REAL ESTATE	5,313	2,866	85.4%	4,157	27.8%
Equity Index Options					
DJIA	212	107	98.1%	207	2.4%
MINI \$5 DOW	23,530	21,057	11.7%	18,934	24.3%
Energy Futures					
ETHANOL FWD	1,873	2,734	-31.5%	1,829	2.4%

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Energy Options					
ETHANOL FWD	0	0	-	0	-
Commodities and Alternative Investments					
Futures					
CORN	1,221,454	1,069,163	14.2%	1,379,315	-11.4%
SOYBEAN	666,593	588,522	13.3%	608,655	9.5%
SOYBEAN MEAL	328,444	268,723	22.2%	306,116	7.3%
SOYBEAN OIL	361,099	283,087	27.6%	329,144	9.7%
OATS	9,157	9,028	1.4%	7,188	27.4%
ROUGH RICE	8,743	9,292	-5.9%	9,233	-5.3%
WHEAT	514,005	359,061	43.2%	584,894	-12.1%
MINI CORN	9,250	5,473	69.0%	9,991	-7.4%
MINI SOYBEAN	21,798	16,390	33.0%	20,874	4.4%
MINI WHEAT	1,700	1,338	27.1%	2,504	-32.1%
ETHANOL	6,287	6,655	-5.5%	6,599	-4.7%
DOW-UBS COMMOD INDEX	13,681	7,954	72.0%	10,729	27.5%
GRAIN BASIS SWAPS	0	7,518	-100.0%	0	-
DOW-UBS COMMOD INDEX SWA	1,682	1,682	0.0%	1,682	0.0%
FERTILIZER PRODUCTS	2,525	1,471	71.7%	2,230	13.2%
DJ_UBS ROLL SELECT INDEX FU	506	170	197.6%	506	0.0%

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Commodities and Alternative Investments					
Options					
CORN	1,422,233	1,556,225	-8.6%	1,666,524	-14.7%
SOYBEAN	841,116	931,200	-9.7%	873,132	-3.7%
SOYBEAN MEAL	199,743	151,066	32.2%	175,286	14.0%
SOYBEAN OIL	149,504	103,379	44.6%	126,190	18.5%
SOYBEAN CRUSH	794	886	-10.4%	664	19.6%
OATS	4,388	4,753	-7.7%	3,642	20.5%
ROUGH RICE	1,766	2,059	-14.2%	2,684	-34.2%
WHEAT	333,777	294,192	13.5%	379,282	-12.0%
CORN NEARBY+2 CAL SPRD	3,073	1,390	121.1%	24,694	-87.6%
SOYBN NEARBY+2 CAL SPRD	95	217	-56.2%	464	-79.5%
WHEAT NEARBY+2 CAL SPRD	2,919	1,986	47.0%	10,946	-73.3%
JULY-DEC CORN CAL SPRD	1,380	0	-	1,000	38.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	95	0	-	85	11.8%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	66	-100.0%	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	800	320	150.0%	755	6.0%
DEC-DEC CORN CAL SPRD	777	1,020	-23.8%	521	49.1%
NOV-JULY SOYBEAN CAL SPRD	991	50	1,882.0%	445	122.7%
SOY OIL NEARBY+2 CAL SPRD	0	130	-100.0%	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSD	3,025	275	1,000.0%	3,025	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYBEAN CORN RATIO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	400	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	185	0	-	155	19.4%
TOTAL FUTURES GROUP					
Interest Rate Futures	8,518,125	6,054,087	40.7%	8,112,527	5.0%
Equity Index Futures	138,903	117,909	17.8%	135,153	2.8%
Energy Futures	1,873	2,734	-31.5%	1,829	2.4%
Commodities and Alternative Invest	3,166,924	2,635,527	20.2%	3,279,660	-3.4%
TOTAL FUTURES	11,825,825	8,810,257	34.2%	11,529,169	2.6%

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TOTAL OPTIONS GROUP					
Interest Rate Options	3,630,840	2,899,396	25.2%	3,952,779	-8.1%
Equity Index Options	23,742	21,164	12.2%	19,141	24.0%
Energy Options	0	0	-	0	-
Commodities and Alternative Invest	2,967,711	3,049,214	-2.7%	3,270,144	-9.2%
TOTAL OPTIONS	6,622,293	5,969,774	10.9%	7,242,064	-8.6%
TOTAL COMBINED					
Interest Rate	12,148,965	8,953,483	35.7%	12,065,306	0.7%
Equity Index	162,645	139,073	16.9%	154,294	5.4%
Energy	1,873	2,734	-31.5%	1,829	2.4%
Commodities and Alternative Invest	6,134,635	5,684,741	7.9%	6,549,804	-6.3%
GRAND TOTAL	18,448,118	14,780,031	24.8%	18,771,233	-1.7%

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