

CBOT Exchange Open Interest Report - Monthly

	Open Interest NOV 2014	Open Interest NOV 2013	% CHG	Open Interest OCT 2014	% CHG
Interest Rate Futures					
30-YR BOND	952,595	753,132	26.5%	828,934	14.9%
10-YR NOTE	2,785,884	2,415,707	15.3%	2,763,299	0.8%
5-YR NOTE	1,993,533	2,012,277	-0.9%	1,925,183	3.6%
2-YR NOTE	1,396,393	1,014,075	37.7%	1,327,584	5.2%
FED FUND	736,109	289,624	154.2%	693,072	6.2%
10-YR SWAP	0	0	-	0	-
5-YR SWAP	0	0	-	0	-
5-YR SWAP RATE	53,067	33,896	56.6%	54,230	-2.1%
2-YR SWAP RATE	16,762	5,105	228.3%	16,470	1.8%
10-YR SWAP RATE	52,260	46,344	12.8%	51,313	1.8%
7-YR SWAP	0	0	-	0	-
30-YR SWAP	0	0	-	0	-
ULTRA T-BOND	587,651	489,300	20.1%	510,679	15.1%
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	2,728	6,181	-55.9%	2,720	0.3%
Interest Rate Options					
30-YR BOND	235,649	427,416	-44.9%	500,413	-52.9%
10-YR NOTE	2,343,740	1,920,367	22.0%	2,821,061	-16.9%
5-YR NOTE	493,043	581,755	-15.2%	1,229,440	-59.9%
2-YR NOTE	101,226	15,623	547.9%	148,197	-31.7%
FED FUND	20,789	14,466	43.7%	19,270	7.9%
FLEX 30-YR BOND	0	0	-	0	-
FLEX 10-YR NOTE	0	0	-	0	-
ULTRA T-BOND	1,528	12,533	-87.8%	10,006	-84.7%
Equity Index Futures					
\$25 DJ	0	3	-100.0%	0	-
DJIA	10,698	13,823	-22.6%	11,280	-5.2%
MINI \$5 DOW	142,932	135,626	5.4%	124,928	14.4%
DJ US REAL ESTATE	5,141	3,393	51.5%	5,500	-6.5%
Equity Index Options					
DJIA	32	62	-48.4%	38	-15.8%
MINI \$5 DOW	27,827	22,187	25.4%	29,940	-7.1%
Energy Futures					
ETHANOL FWD	1,542	2,431	-36.6%	1,478	4.3%

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Energy Options					
ETHANOL FWD	0	0	-	0	-
Commodities and Alternative Investments					
Futures					
CORN	1,197,127	1,202,579	-0.5%	1,289,260	-7.1%
SOYBEAN	671,393	619,303	8.4%	659,450	1.8%
SOYBEAN MEAL	365,899	272,258	34.4%	371,840	-1.6%
SOYBEAN OIL	375,754	337,054	11.5%	405,879	-7.4%
OATS	8,232	8,482	-2.9%	10,033	-18.0%
ROUGH RICE	9,763	8,436	15.7%	9,932	-1.7%
WHEAT	517,153	388,036	33.3%	576,455	-10.3%
MINI CORN	4,872	4,737	2.8%	13,036	-62.6%
MINI SOYBEAN	17,657	11,591	52.3%	13,055	35.3%
MINI WHEAT	1,374	1,724	-20.3%	2,164	-36.5%
ETHANOL	5,303	3,409	55.6%	6,646	-20.2%
DOW-UBS COMMOD INDEX	12,217	8,174	49.5%	11,232	8.8%
GRAIN BASIS SWAPS	0	886	-100.0%	0	-
DOW-UBS COMMOD INDEX SWA	0	1,682	-100.0%	0	-
FERTILIZER PRODUCTS	3,630	1,645	120.7%	3,685	-1.5%
DJ_UBS ROLL SELECT INDEX FU	589	170	246.5%	589	0.0%

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Commodities and Alternative Investments					
Options					
CORN	994,054	944,806	5.2%	1,704,109	-41.7%
SOYBEAN	831,801	543,033	53.2%	813,110	2.3%
SOYBEAN MEAL	205,809	118,986	73.0%	262,684	-21.7%
SOYBEAN OIL	104,665	68,354	53.1%	171,540	-39.0%
SOYBEAN CRUSH	1,046	1,037	0.9%	791	32.2%
OATS	3,527	3,172	11.2%	5,454	-35.3%
ROUGH RICE	1,789	1,701	5.2%	1,448	23.5%
WHEAT	230,105	219,970	4.6%	420,978	-45.3%
CORN NEARBY+2 CAL SPRD	4,231	1,655	155.6%	4,913	-13.9%
SOYBN NEARBY+2 CAL SPRD	285	875	-67.4%	205	39.0%
WHEAT NEARBY+2 CAL SPRD	1,530	3,845	-60.2%	5,853	-73.9%
JULY-DEC CORN CAL SPRD	2,455	2,545	-3.5%	1,355	81.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	610	-100.0%
JULY-NOV SOYBEAN CAL SPRD	1,869	175	968.0%	1,345	39.0%
JULY-DEC WHEAT CAL SPRD	0	30	-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	-	860	-100.0%
DEC-DEC CORN CAL SPRD	0	0	-	890	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	50	-100.0%	250	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSCO	2,310	57	3,952.6%	5,735	-59.7%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYBEAN CORN RATIO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	400	0	-	400	0.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	50	-100.0%	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	80	55	45.5%	0	-
MAR-JULY CORN CAL SPRD	200	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	185	-100.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	8,576,982	7,065,641	21.4%	8,173,484	4.9%
Equity Index Futures	158,771	152,845	3.9%	141,708	12.0%
Energy Futures	1,542	2,431	-36.6%	1,478	4.3%
Commodities and Alternative Invest	3,190,963	2,870,166	11.2%	3,373,256	-5.4%
TOTAL FUTURES	11,928,258	10,091,083	18.2%	11,689,926	2.0%

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TOTAL OPTIONS GROUP					
Interest Rate Options	3,195,975	2,972,160	7.5%	4,728,387	-32.4%
Equity Index Options	27,859	22,249	25.2%	29,978	-7.1%
Energy Options	0	0	-	0	-
Commodities and Alternative Invest	2,386,156	1,910,396	24.9%	3,402,715	-29.9%
TOTAL OPTIONS	5,609,990	4,904,805	14.4%	8,161,080	-31.3%
TOTAL COMBINED					
Interest Rate	11,772,957	10,037,801	17.3%	12,901,871	-8.8%
Equity Index	186,630	175,094	6.6%	171,686	8.7%
Energy	1,542	2,431	-36.6%	1,478	4.3%
Commodities and Alternative Invest	5,577,119	4,780,562	16.7%	6,775,971	-17.7%
GRAND TOTAL	17,538,248	14,995,888	17.0%	19,851,006	-11.7%

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