

CBOT Exchange Open Interest Report - Monthly

	Open Interest DEC 2014	Open Interest DEC 2013	% CHG	Open Interest NOV 2014	% CHG
Interest Rate Futures					
30-YR BOND	879,306	648,082	35.7%	952,595	-7.7%
10-YR NOTE	2,611,336	2,212,224	18.0%	2,785,884	-6.3%
5-YR NOTE	1,834,787	1,873,550	-2.1%	1,993,533	-8.0%
2-YR NOTE	1,243,164	759,365	63.7%	1,396,393	-11.0%
FED FUND	748,614	305,092	145.4%	736,109	1.7%
10-YR SWAP	0	0	-	0	-
5-YR SWAP	0	0	-	0	-
5-YR SWAP RATE	33,576	34,001	-1.2%	53,067	-36.7%
2-YR SWAP RATE	6,153	1,155	432.7%	16,762	-63.3%
10-YR SWAP RATE	51,163	51,890	-1.4%	52,260	-2.1%
7-YR SWAP	0	0	-	0	-
30-YR SWAP	0	0	-	0	-
ULTRA T-BOND	524,309	452,058	16.0%	587,651	-10.8%
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	1,942	5,123	-62.1%	2,728	-28.8%
Interest Rate Options					
30-YR BOND	382,609	354,267	8.0%	235,649	62.4%
10-YR NOTE	3,204,136	1,654,844	93.6%	2,343,740	36.7%
5-YR NOTE	692,697	811,877	-14.7%	493,043	40.5%
2-YR NOTE	243,938	22,981	961.5%	101,226	141.0%
FED FUND	21,389	9,268	130.8%	20,789	2.9%
FLEX 30-YR BOND	0	0	-	0	-
FLEX 10-YR NOTE	0	0	-	0	-
ULTRA T-BOND	5,850	5,928	-1.3%	1,528	282.9%
Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	4,623	7,237	-36.1%	10,698	-56.8%
MINI \$5 DOW	117,008	119,639	-2.2%	142,932	-18.1%
DJ US REAL ESTATE	5,771	4,052	42.4%	5,141	12.3%
Equity Index Options					
DJIA	12	12	0.0%	32	-62.5%
MINI \$5 DOW	18,945	16,137	17.4%	27,827	-31.9%
Energy Futures					
ETHANOL FWD	1,345	1,319	2.0%	1,542	-12.8%

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Energy Options					
ETHANOL FWD	0	0	-	0	-
Commodities and Alternative Investments					
Futures					
CORN	1,237,356	1,203,205	2.8%	1,197,127	3.4%
SOYBEAN	599,366	576,092	4.0%	671,393	-10.7%
SOYBEAN MEAL	341,260	262,217	30.1%	365,899	-6.7%
SOYBEAN OIL	355,347	339,805	4.6%	375,754	-5.4%
OATS	8,169	9,331	-12.5%	8,232	-0.8%
ROUGH RICE	8,931	6,959	28.3%	9,763	-8.5%
WHEAT	503,550	565,900	-11.0%	517,153	-2.6%
MINI CORN	7,003	7,041	-0.5%	4,872	43.7%
MINI SOYBEAN	11,668	6,167	89.2%	17,657	-33.9%
MINI WHEAT	1,977	2,010	-1.6%	1,374	43.9%
ETHANOL	5,730	3,143	82.3%	5,303	8.1%
DOW-UBS COMMOD INDEX	10,088	7,514	34.3%	12,217	-17.4%
GRAIN BASIS SWAPS	0	215	-100.0%	0	-
DOW-UBS COMMOD INDEX SWA	0	1,682	-100.0%	0	-
FERTILIZER PRODUCTS	3,260	1,260	158.7%	3,630	-10.2%
DJ_UBS ROLL SELECT INDEX FU	588	424	38.7%	589	-0.2%

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Commodities and Alternative Investments					
Options					
CORN	1,067,881	967,058	10.4%	994,054	7.4%
SOYBEAN	712,979	495,295	44.0%	831,801	-14.3%
SOYBEAN MEAL	194,293	112,457	72.8%	205,809	-5.6%
SOYBEAN OIL	90,495	59,248	52.7%	104,665	-13.5%
SOYBEAN CRUSH	807	1,093	-26.2%	1,046	-22.8%
OATS	3,951	3,719	6.2%	3,527	12.0%
ROUGH RICE	802	457	75.5%	1,789	-55.2%
WHEAT	361,426	289,723	24.7%	230,105	57.1%
CORN NEARBY+2 CAL SPRD	8,122	2,055	295.2%	4,231	92.0%
SOYBN NEARBY+2 CAL SPRD	220	0	-	285	-22.8%
WHEAT NEARBY+2 CAL SPRD	3,926	6,210	-36.8%	1,530	156.6%
JULY-DEC CORN CAL SPRD	2,955	2,670	10.7%	2,455	20.4%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	2,663	800	232.9%	1,869	42.5%
JULY-DEC WHEAT CAL SPRD	0	460	-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	-	0	-
DEC-DEC CORN CAL SPRD	204	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	50	250	-80.0%	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSCO	5,510	56	9,739.3%	2,310	138.5%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYBEAN CORN RATIO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	400	-100.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
MAR-DEC CORN CAL SPRD	3,725	380	880.3%	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	80	50	60.0%	80	0.0%
MAR-JULY CORN CAL SPRD	500	0	-	200	150.0%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	7,934,350	6,342,540	25.1%	8,576,982	-7.5%
Equity Index Futures	127,402	130,928	-2.7%	158,771	-19.8%
Energy Futures	1,345	1,319	2.0%	1,542	-12.8%
Commodities and Alternative Invest	3,094,293	2,992,965	3.4%	3,190,963	-3.0%
TOTAL FUTURES	11,157,390	9,467,752	17.8%	11,928,258	-6.5%

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TOTAL OPTIONS GROUP					
Interest Rate Options	4,550,619	2,859,165	59.2%	3,195,975	42.4%
Equity Index Options	18,957	16,149	17.4%	27,859	-32.0%
Energy Options	0	0	-	0	-
Commodities and Alternative Invest	2,460,589	1,941,981	26.7%	2,386,156	3.1%
TOTAL OPTIONS	7,030,165	4,817,295	45.9%	5,609,990	25.3%
TOTAL COMBINED					
Interest Rate	12,484,969	9,201,705	35.7%	11,772,957	6.0%
Equity Index	146,359	147,077	-0.5%	186,630	-21.6%
Energy	1,345	1,319	2.0%	1,542	-12.8%
Commodities and Alternative Invest	5,554,882	4,934,946	12.6%	5,577,119	-0.4%
GRAND TOTAL	18,187,555	14,285,047	27.3%	17,538,248	3.7%

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