



## CBOT Exchange Open Interest Report - Monthly

|                              | Open Interest<br>JUL 2015 | Open Interest<br>JUL 2014 | % CHG   | Open Interest<br>JUN 2015 | % CHG  |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| <b>Interest Rate Futures</b> |                           |                           |         |                           |        |
| 30-YR BOND                   | 524,097                   | 777,452                   | -32.6%  | 481,405                   | 8.9%   |
| 10-YR NOTE                   | 2,929,691                 | 2,773,093                 | 5.6%    | 2,731,898                 | 7.2%   |
| 5-YR NOTE                    | 2,373,024                 | 2,195,396                 | 8.1%    | 2,121,212                 | 11.9%  |
| 2-YR NOTE                    | 1,353,809                 | 1,304,049                 | 3.8%    | 1,191,530                 | 13.6%  |
| FED FUND                     | 929,135                   | 470,512                   | 97.5%   | 906,380                   | 2.5%   |
| 10-YR SWAP                   | 0                         | 0                         | -       | 0                         | -      |
| 5-YR SWAP                    | 0                         | 0                         | -       | 0                         | -      |
| 5-YR SWAP RATE               | 35,237                    | 35,824                    | -1.6%   | 32,493                    | 8.4%   |
| 2-YR SWAP RATE               | 2,703                     | 4,667                     | -42.1%  | 2,704                     | 0.0%   |
| 10-YR SWAP RATE              | 51,580                    | 52,979                    | -2.6%   | 45,571                    | 13.2%  |
| 30-YR SWAP                   | 0                         | 0                         | -       | 0                         | -      |
| ULTRA T-BOND                 | 615,992                   | 494,711                   | 24.5%   | 587,765                   | 4.8%   |
| 30-YR SWAP RATE              | 988                       | 3,844                     | -74.3%  | 926                       | 6.7%   |
| <b>Interest Rate Options</b> |                           |                           |         |                           |        |
| 30-YR BOND                   | 464,444                   | 404,626                   | 14.8%   | 544,319                   | -14.7% |
| 10-YR NOTE                   | 1,999,291                 | 2,420,196                 | -17.4%  | 2,415,124                 | -17.2% |
| 5-YR NOTE                    | 680,259                   | 1,018,055                 | -33.2%  | 623,780                   | 9.1%   |
| 2-YR NOTE                    | 225,309                   | 85,494                    | 163.5%  | 262,760                   | -14.3% |
| FED FUND                     | 111,153                   | 10,597                    | 948.9%  | 117,431                   | -5.3%  |
| FLEX 30-YR BOND              | 0                         | 0                         | -       | 0                         | -      |
| FLEX 10-YR NOTE              | 0                         | 0                         | -       | 0                         | -      |
| ULTRA T-BOND                 | 4,565                     | 13,811                    | -66.9%  | 2,936                     | 55.5%  |
| <b>Equity Index Futures</b>  |                           |                           |         |                           |        |
| \$25 DJ                      | 0                         | 0                         | -       | 0                         | -      |
| DJIA                         | 0                         | 3,424                     | -100.0% | 0                         | -      |
| MINI \$5 DOW                 | 94,172                    | 127,572                   | -26.2%  | 91,810                    | 2.6%   |
| DJ US REAL ESTATE            | 5,045                     | 4,157                     | 21.4%   | 5,230                     | -3.5%  |
| <b>Equity Index Options</b>  |                           |                           |         |                           |        |
| DJIA                         | 0                         | 207                       | -100.0% | 0                         | -      |
| MINI \$5 DOW                 | 12,777                    | 18,934                    | -32.5%  | 11,396                    | 12.1%  |
| <b>Energy Futures</b>        |                           |                           |         |                           |        |
| ETHANOL FWD                  | 250                       | 1,829                     | -86.3%  | 341                       | -26.7% |
| <b>Energy Options</b>        |                           |                           |         |                           |        |
| ETHANOL FWD                  | 0                         | 0                         | -       | 0                         | -      |

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| <b>Commodities and<br/>Alternative Investments</b> |                           |                           |         |                           |        |
| <b>Futures</b>                                     |                           |                           |         |                           |        |
| CORN   | 1,364,290                 | 1,379,315                 | -1.1%   | 1,309,238                 | 4.2%   |
| SOYBEAN  | 641,710                   | 608,655                   | 5.4%    | 666,172                   | -3.7%  |
| SOYBEAN MEAL                                       | 382,644                   | 306,116                   | 25.0%   | 393,430                   | -2.7%  |
| SOYBEAN OIL  | 377,661                   | 329,144                   | 14.7%   | 380,673                   | -0.8%  |
| OATS   | 8,114                     | 7,188                     | 12.9%   | 7,213                     | 12.5%  |
| ROUGH RICE   | 8,815                     | 9,233                     | -4.5%   | 9,586                     | -8.0%  |
| WHEAT  | 614,531                   | 584,894                   | 5.1%    | 573,358                   | 7.2%   |
| MINI CORN  | 10,238                    | 9,991                     | 2.5%    | 7,223                     | 41.7%  |
| MINI SOYBEAN                                       | 16,258                    | 20,874                    | -22.1%  | 16,241                    | 0.1%   |
| MINI WHEAT   | 2,023                     | 2,504                     | -19.2%  | 1,574                     | 28.5%  |
| ETHANOL  | 5,583                     | 6,599                     | -15.4%  | 7,251                     | -23.0% |
| DOW-UBS COMMOD INDEX                               | 20,484                    | 10,729                    | 90.9%   | 22,678                    | -9.7%  |
| GRAIN BASIS SWAPS                                  | 0                         | 0                         | -       | 0                         | -      |
| DOW-UBS COMMOD INDEX SWA                           | 0                         | 1,682                     | -100.0% | 0                         | -      |
| FERTILIZER PRODUCTS                                | 3,505                     | 2,230                     | 57.2%   | 3,155                     | 11.1%  |
| DJ_UBS ROLL SELECT INDEX FU                        | 503                       | 506                       | -0.6%   | 1,167                     | -56.9% |

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| <b>Commodities and Alternative Investments</b> |                           |                           |             |                           |             |
| <b>Options</b>                                 |                           |                           |             |                           |             |
| CORN   | 1,757,528                 | 1,666,524                 | 5.5%        | 1,737,456                 | 1.2%        |
| SOYBEAN  | 843,738                   | 873,132                   | -3.4%       | 907,588                   | -7.0%       |
| SOYBEAN MEAL                                   | 176,108                   | 175,286                   | 0.5%        | 174,598                   | 0.9%        |
| SOYBEAN OIL                                    | 100,582                   | 126,190                   | -20.3%      | 85,981                    | 17.0%       |
| SOYBEAN CRUSH                                  | 112                       | 664                       | -83.1%      | 62                        | 80.6%       |
| OATS   | 3,613                     | 3,642                     | -0.8%       | 3,032                     | 19.2%       |
| ROUGH RICE                                     | 2,982                     | 2,684                     | 11.1%       | 1,695                     | 75.9%       |
| WHEAT  | 370,973                   | 379,282                   | -2.2%       | 390,226                   | -4.9%       |
| CORN NEARBY+2 CAL SPRD                         | 12,040                    | 24,694                    | -51.2%      | 10,256                    | 17.4%       |
| SOYBN NEARBY+2 CAL SPRD                        | 100                       | 464                       | -78.4%      | 100                       | 0.0%        |
| WHEAT NEARBY+2 CAL SPRD                        | 21,416                    | 10,946                    | 95.7%       | 7,255                     | 195.2%      |
| JULY-DEC CORN CAL SPRD                         | 0                         | 1,000                     | -100.0%     | 0                         | -           |
| DEC-JULY WHEAT CAL SPRD                        | 35                        | 0                         | -           | 0                         | -           |
| JULY-NOV SOYBEAN CAL SPRD                      | 0                         | 85                        | -100.0%     | 0                         | -           |
| JULY-DEC WHEAT CAL SPRD                        | 0                         | 0                         | -           | 0                         | -           |
| JULY-JULY WHEAT CAL SPRD                       | 0                         | 0                         | -           | 0                         | -           |
| NOV-NOV SOYBEAN CAL SPRD                       | 200                       | 0                         | -           | 33                        | 506.1%      |
| SOYMEAL NEARBY+2 CAL SPRD                      | 0                         | 0                         | -           | 0                         | -           |
| DEC-JULY CORN CAL SPRD                         | 3,315                     | 755                       | 339.1%      | 3,970                     | -16.5%      |
| DEC-DEC CORN CAL SPRD                          | 946                       | 521                       | 81.6%       | 806                       | 17.4%       |
| NOV-JULY SOYBEAN CAL SPRD                      | 0                         | 445                       | -100.0%     | 0                         | -           |
| SOY OIL NEARBY+2 CAL SPRD                      | 0                         | 0                         | -           | 0                         | -           |
| JULY-DEC SOY OIL CAL SPRD                      | 0                         | 0                         | -           | 0                         | -           |
| JULY-DEC SOYMEAL CAL SPRD                      | 0                         | 0                         | -           | 0                         | -           |
| WHEAT-CORN ICSCO                               | 845                       | 3,025                     | -72.1%      | 480                       | 76.0%       |
| AUG-NOV SOYBEAN CAL SPRD                       | 0                         | 0                         | -           | 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                            | 0                         | 650                       | -100.0%     | 0                         | -           |
| MAR-JULY WHEAT CAL SPRD                        | 0                         | 0                         | -           | 0                         | -           |
| MAR-JULY CORN CAL SPRD                         | 0                         | 0                         | -           | 0                         | -           |
| DEC-JUL SOYBEAN OIL CSO                        | 0                         | 155                       | -100.0%     | 0                         | -           |
| SEP-DEC SOYBEAN MEAL CSO                       | 1,000                     | 0                         | -           | 1,000                     | 0.0%        |
| <b>TOTAL FUTURES GROUP</b>                     |                           |                           |             |                           |             |
| Interest Rate Futures                          | 8,816,256                 | 8,112,527                 | 8.7%        | 8,101,884                 | 8.8%        |
| Equity Index Futures                           | 99,217                    | 135,153                   | -26.6%      | 97,040                    | 2.2%        |
| Energy Futures                                 | 250                       | 1,829                     | -86.3%      | 341                       | -26.7%      |
| Commodities and Alternative Invest             | 3,456,359                 | 3,279,660                 | 5.4%        | 3,398,959                 | 1.7%        |
| <b>TOTAL FUTURES</b>                           | <b>12,372,082</b>         | <b>11,529,169</b>         | <b>7.3%</b> | <b>11,598,224</b>         | <b>6.7%</b> |

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| <b>TOTAL OPTIONS GROUP</b>         |                           |                           |              |                           |              |
| Interest Rate Options              | 3,485,021                 | 3,952,779                 | -11.8%       | 3,966,350                 | -12.1%       |
| Equity Index Options               | 12,777                    | 19,141                    | -33.2%       | 11,396                    | 12.1%        |
| Energy Options                     | 0                         | 0                         | -            | 0                         | -            |
| Commodities and Alternative Invest | 3,295,533                 | 3,270,144                 | 0.8%         | 3,324,538                 | -0.9%        |
| <b>TOTAL OPTIONS</b>               | <b>6,793,331</b>          | <b>7,242,064</b>          | <b>-6.2%</b> | <b>7,302,284</b>          | <b>-7.0%</b> |
| <b>TOTAL COMBINED</b>              |                           |                           |              |                           |              |
| Interest Rate                      | 12,301,277                | 12,065,306                | 2.0%         | 12,068,234                | 1.9%         |
| Equity Index                       | 111,994                   | 154,294                   | -27.4%       | 108,436                   | 3.3%         |
| Energy                             | 250                       | 1,829                     | -86.3%       | 341                       | -26.7%       |
| Commodities and Alternative Invest | 6,751,892                 | 6,549,804                 | 3.1%         | 6,723,497                 | 0.4%         |
| <b>GRAND TOTAL</b>                 | <b>19,165,413</b>         | <b>18,771,233</b>         | <b>2.1%</b>  | <b>18,900,508</b>         | <b>1.4%</b>  |

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