

CBOT Exchange Open Interest Report - Monthly

	Open Interest JUL 2016	Open Interest JUL 2015	% CHG	Open Interest JUN 2016	% CHG
Interest Rate Futures					
30-YR BOND	569,616	524,097	8.7%	554,903	2.7%
10-YR NOTE	2,799,695	2,929,691	-4.4%	2,764,842	1.3%
5-YR NOTE	2,714,625	2,373,024	14.4%	2,691,845	0.8%
2-YR NOTE	1,065,654	1,353,809	-21.3%	1,056,960	0.8%
FED FUND	922,040	929,135	-0.8%	923,535	-0.2%
5-YR SWAP RATE	35,198	35,237	-0.1%	26,036	35.2%
2-YR SWAP RATE	2	2,703	-99.9%	0	-
10-YR SWAP RATE	25,235	51,580	-51.1%	25,446	-0.8%
7-YR SWAP	0	0	-	0	-
ULTRA T-BOND	600,072	615,992	-2.6%	580,145	3.4%
30-YR SWAP RATE	1,010	988	2.2%	651	55.1%
Ultra 10-Year Note	172,099	0	-	138,740	24.0%
Interest Rate Options					
30-YR BOND	465,109	464,444	0.1%	456,864	1.8%
10-YR NOTE	2,004,368	1,999,291	0.3%	2,385,981	-16.0%
5-YR NOTE	830,973	680,259	22.2%	987,182	-15.8%
2-YR NOTE	74,522	225,309	-66.9%	80,010	-6.9%
FED FUND	19,754	111,153	-82.2%	20,826	-5.1%
FLEX 30-YR BOND	0	0	-	0	-
ULTRA T-BOND	7,742	4,565	69.6%	3,266	137.0%
Ultra 10-Year Note	2,940	0	-	1,230	139.0%
Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	0	0	-	0	-
MINI \$5 DOW	141,021	94,172	49.7%	102,849	37.1%
DJ US REAL ESTATE	9,287	5,045	84.1%	8,581	8.2%
Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	10,432	12,777	-18.4%	13,826	-24.5%
Energy Futures					
ETHANOL FWD	216	250	-13.6%	163	32.5%



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Commodities and Alternative Investments					
Futures					
CORN	1,318,161	1,364,290	-3.4%	1,306,209	0.9%
SOYBEAN	689,023	641,710	7.4%	783,848	-12.1%
SOYBEAN MEAL	363,271	382,644	-5.1%	379,669	-4.3%
SOYBEAN OIL	360,488	377,661	-4.5%	360,550	0.0%
OATS	9,814	8,114	21.0%	9,877	-0.6%
ROUGH RICE	10,957	8,815	24.3%	9,290	17.9%
MINI CORN	8,555	10,238	-16.4%	9,325	-8.3%
MINI SOYBEAN	33,480	16,258	105.9%	34,167	-2.0%
MINI WHEAT	1,775	2,023	-12.3%	1,152	54.1%
ETHANOL	4,260	5,583	-23.7%	4,953	-14.0%
DOW-UBS COMMOD INDEX	16,027	20,484	-21.8%	16,397	-2.3%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
FERTILIZER PRODUCTS	3,455	3,505	-1.4%	3,465	-0.3%
DJ_UBS ROLL SELECT INDEX FU	496	503	-1.4%	496	0.0%
KC WHEAT	239,844	201,393	19.1%	217,345	10.4%
CHI WHEAT	480,810	413,138	16.4%	415,288	15.8%
Intercommodity Spread	0	0	-	0	-

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Commodities and Alternative Investments					
Options					
CORN	1,453,677	1,757,528	-17.3%	1,594,176	-8.8%
SOYBEAN	915,784	843,738	8.5%	1,070,281	-14.4%
SOYBEAN MEAL	197,972	176,108	12.4%	212,753	-6.9%
SOYBEAN OIL	138,345	100,582	37.5%	134,740	2.7%
SOYBEAN CRUSH	671	112	499.1%	741	-9.4%
OATS	2,641	3,613	-26.9%	1,650	60.1%
ROUGH RICE	2,145	2,982	-28.1%	2,098	2.2%
WHEAT	0	0	-	0	-
CORN NEARBY+2 CAL SPRD	9,799	12,040	-18.6%	9,976	-1.8%
SOYBN NEARBY+2 CAL SPRD	1	100	-99.0%	0	-
WHEAT NEARBY+2 CAL SPRD	5,306	21,416	-75.2%	975	444.2%
JULY-DEC CORN CAL SPRD	0	0	-	0	-
DEC-JULY WHEAT CAL SPRD	0	35	-100.0%	0	-
JULY-NOV SOYBEAN CAL SPRD	30	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	227	200	13.5%	206	10.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	600	-100.0%
DEC-JULY CORN CAL SPRD	3,100	3,315	-6.5%	200	1,450.0%
DEC-DEC CORN CAL SPRD	6,874	946	626.6%	6,448	6.6%
NOV-JULY SOYBEAN CAL SPRD	0	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	200	845	-76.3%	200	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	20	-100.0%
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	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
KC WHEAT	44,883	27,601	62.6%	39,685	13.1%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
CHI WHEAT	276,215	343,332	-19.5%	241,498	14.4%
Intercommodity Spread	0	40	-100.0%	0	-
SEP-DEC SOYBEAN MEAL CSO	0	1,000	-100.0%	0	-
AUG-DEC SOYBEAN MEAL CSO	0	0	-	5	-100.0%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	8,905,246	8,816,256	1.0%	8,763,103	1.6%
Equity Index Futures	150,308	99,217	51.5%	111,430	34.9%
Energy Futures	216	250	-13.6%	163	32.5%
Commodities and Alternative Invest	3,540,416	3,456,359	2.4%	3,552,031	-0.3%
TOTAL FUTURES	12,596,186	12,372,082	1.8%	12,426,727	1.4%



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TOTAL OPTIONS GROUP					
Interest Rate Options	3,405,408	3,485,021	-2.3%	3,935,359	-13.5%
Equity Index Options	10,432	12,777	-18.4%	13,826	-24.5%
Commodities and Alternative Invest	3,057,870	3,295,533	-7.2%	3,316,252	-7.8%
TOTAL OPTIONS	6,473,710	6,793,331	-4.7%	7,265,437	-10.9%
TOTAL COMBINED					
Interest Rate	12,310,654	12,301,277	0.1%	12,698,462	-3.1%
Equity Index	160,740	111,994	43.5%	125,256	28.3%
Energy	216	250	-13.6%	163	32.5%
Commodities and Alternative Invest	6,598,286	6,751,892	-2.3%	6,868,283	-3.9%
GRAND TOTAL	19,069,896	19,165,413	-0.5%	19,692,164	-3.2%