



## CBOT Exchange Open Interest Report - Monthly

	Open Interest AUG 2016	Open Interest AUG 2015	% CHG	Open Interest JUL 2016	% CHG
<b>Interest Rate Futures</b>					
30-YR BOND	572,810	537,742	6.5%	569,616	0.6%
10-YR NOTE	2,842,902	2,847,902	-0.2%	2,799,695	1.5%
5-YR NOTE	2,857,570	2,429,868	17.6%	2,714,625	5.3%
2-YR NOTE	1,087,048	1,257,738	-13.6%	1,065,654	2.0%
FED FUND	1,041,374	937,457	11.1%	922,040	12.9%
5-YR SWAP RATE	37,092	35,421	4.7%	35,198	5.4%
2-YR SWAP RATE	2	4,038	-100.0%	2	0.0%
10-YR SWAP RATE	28,280	54,015	-47.6%	25,235	12.1%
7-YR SWAP	0	0	-	0	-
ULTRA T-BOND	639,558	624,251	2.5%	600,072	6.6%
30-YR SWAP RATE	1,069	849	25.9%	1,010	5.8%
Ultra 10-Year Note	201,809	0	-	172,099	17.3%
<b>Interest Rate Options</b>					
30-YR BOND	348,243	433,412	-19.7%	465,109	-25.1%
10-YR NOTE	1,690,089	2,004,409	-15.7%	2,004,368	-15.7%
5-YR NOTE	867,476	552,125	57.1%	830,973	4.4%
2-YR NOTE	58,150	102,773	-43.4%	74,522	-22.0%
FED FUND	18,200	56,449	-67.8%	19,754	-7.9%
FLEX 30-YR BOND	0	0	-	0	-
ULTRA T-BOND	5,669	6,490	-12.7%	7,742	-26.8%
Ultra 10-Year Note	10,100	0	-	2,940	243.5%
<b>Equity Index Futures</b>					
\$25 DJ	0	0	-	0	-
DJIA	0	0	-	0	-
MINI \$5 DOW	144,674	86,601	67.1%	141,021	2.6%
DJ US REAL ESTATE	10,896	5,950	83.1%	9,287	17.3%
<b>Equity Index Options</b>					
DJIA	0	0	-	0	-
MINI \$5 DOW	11,596	21,862	-47.0%	10,432	11.2%
<b>Energy Futures</b>					
ETHANOL FWD	346	168	106.0%	216	60.2%



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<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
CORN	1,317,029	1,197,585	10.0%	1,318,161	-0.1%
SOYBEAN	630,073	655,843	-3.9%	689,023	-8.6%
SOYBEAN MEAL	350,334	369,272	-5.1%	363,271	-3.6%
SOYBEAN OIL	399,615	394,107	1.4%	360,488	10.9%
OATS	11,120	8,461	31.4%	9,814	13.3%
ROUGH RICE	10,712	10,218	4.8%	10,957	-2.2%
MINI CORN	7,727	7,387	4.6%	8,555	-9.7%
MINI SOYBEAN	31,837	15,307	108.0%	33,480	-4.9%
MINI WHEAT	1,455	967	50.5%	1,775	-18.0%
ETHANOL	4,640	5,054	-8.2%	4,260	8.9%
DOW-UBS COMMOD INDEX	22,582	20,824	8.4%	16,027	40.9%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
FERTILIZER PRODUCTS	2,635	3,320	-20.6%	3,455	-23.7%
DJ_UBS ROLL SELECT INDEX FU	496	503	-1.4%	496	0.0%
KC WHEAT	227,529	179,013	27.1%	239,844	-5.1%
CHI WHEAT	444,081	371,619	19.5%	480,810	-7.6%
Intercommodity Spread	0	0	-	0	-



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<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
CORN	1,169,351	1,311,550	-10.8%	1,453,677	-19.6%
SOYBEAN	758,879	801,229	-5.3%	915,784	-17.1%
SOYBEAN MEAL	159,269	175,882	-9.4%	197,972	-19.5%
SOYBEAN OIL	128,945	120,789	6.8%	138,345	-6.8%
SOYBEAN CRUSH	699	529	32.1%	671	4.2%
OATS	2,951	3,799	-22.3%	2,641	11.7%
ROUGH RICE	1,906	2,070	-7.9%	2,145	-11.1%
WHEAT	0	0	-	0	-
CORN NEARBY+2 CAL SPRD	1,020	6,043	-83.1%	9,799	-89.6%
SOYBN NEARBY+2 CAL SPRD	0	100	-100.0%	1	-100.0%
WHEAT NEARBY+2 CAL SPRD	4,458	10,259	-56.5%	5,306	-16.0%
JULY-DEC CORN CAL SPRD	1,600	185	764.9%	0	-
DEC-JULY WHEAT CAL SPRD	100	35	185.7%	0	-
JULY-NOV SOYBEAN CAL SPRD	0	0	-	30	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	2,326	200	1,063.0%	227	924.7%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	12,746	3,440	270.5%	3,100	311.2%
DEC-DEC CORN CAL SPRD	8,490	1,136	647.4%	6,874	23.5%
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	2,100	3,820	-45.0%	200	950.0%
AUG-NOV SOYBEAN CAL SPRD	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	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
KC WHEAT	29,813	25,603	16.4%	44,883	-33.6%
CHI WHEAT	248,889	243,109	2.4%	276,215	-9.9%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	0	40	-100.0%	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	9,309,514	8,729,281	6.6%	8,905,246	4.5%
Equity Index Futures	155,570	92,551	68.1%	150,308	3.5%
Energy Futures	346	168	106.0%	216	60.2%
Commodities and Alternative Invest	3,461,865	3,239,480	6.9%	3,540,416	-2.2%
<b>TOTAL FUTURES</b>	<b>12,927,295</b>	<b>12,061,480</b>	<b>7.2%</b>	<b>12,596,186</b>	<b>2.6%</b>



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<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	2,997,927	3,155,658	-5.0%	3,405,408	-12.0%
Equity Index Options	11,596	21,862	-47.0%	10,432	11.2%
Commodities and Alternative Invest	2,533,542	2,709,818	-6.5%	3,057,870	-17.1%
<b>TOTAL OPTIONS</b>	<b>5,543,065</b>	<b>5,887,338</b>	<b>-5.8%</b>	<b>6,473,710</b>	<b>-14.4%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	12,307,441	11,884,939	3.6%	12,310,654	0.0%
Equity Index	167,166	114,413	46.1%	160,740	4.0%
Energy	346	168	106.0%	216	60.2%
Commodities and Alternative Invest	5,995,407	5,949,298	0.8%	6,598,286	-9.1%
<b>GRAND TOTAL</b>	<b>18,470,360</b>	<b>17,948,818</b>	<b>2.9%</b>	<b>19,069,896</b>	<b>-3.1%</b>