

CBOT Exchange Open Interest Report - Monthly

| | Open Interest AUG 2016 | Open Interest AUG 2015 | % CHG | Open Interest JUL 2016 | % CHG |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Interest Rate Futures | | | | | |
| 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% |
| Interest Rate Options | | | | | |
| 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% |
| Equity Index Futures | | | | | |
| \$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% |
| Equity Index Options | | | | | |
| DJIA | 0 | 0 | - | 0 | - |
| MINI \$5 DOW | 11,596 | 21,862 | -47.0% | 10,432 | 11.2% |
| Energy Futures | | | | | |
| ETHANOL FWD | 346 | 168 | 106.0% | 216 | 60.2% |



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| Commodities and Alternative Investments | | | | | |
| Futures | | | | | |
| 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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| Commodities and Alternative Investments | | | | | |
| Options | | | | | |
| 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 | - |
| TOTAL FUTURES GROUP | | | | | |
| 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% |
| TOTAL FUTURES | 12,927,295 | 12,061,480 | 7.2% | 12,596,186 | 2.6% |



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| TOTAL OPTIONS GROUP | | | | | |
| 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% |
| TOTAL OPTIONS | 5,543,065 | 5,887,338 | -5.8% | 6,473,710 | -14.4% |
| TOTAL COMBINED | | | | | |
| 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% |
| GRAND TOTAL | 18,470,360 | 17,948,818 | 2.9% | 19,069,896 | -3.1% |