

CBOT Exchange Open Interest Report - Monthly

	Open Interest SEP 2016	Open Interest SEP 2015	% CHG	Open Interest AUG 2016	% CHG
Interest Rate Futures					
30-YR BOND	567,415	496,675	14.2%	572,810	-0.9%
10-YR NOTE	2,896,690	2,787,878	3.9%	2,842,902	1.9%
5-YR NOTE	2,815,219	2,459,140	14.5%	2,857,570	-1.5%
2-YR NOTE	1,062,797	1,136,316	-6.5%	1,087,048	-2.2%
FED FUND	1,156,185	924,464	25.1%	1,041,374	11.0%
5-YR SWAP RATE	23,811	39,756	-40.1%	37,092	-35.8%
2-YR SWAP RATE	1	3,911	-100.0%	2	-50.0%
10-YR SWAP RATE	26,389	43,537	-39.4%	28,280	-6.7%
7-YR SWAP	0	190	-100.0%	0	-
ULTRA T-BOND	607,514	636,335	-4.5%	639,558	-5.0%
30-YR SWAP RATE	635	828	-23.3%	1,069	-40.6%
Ultra 10-Year Note	227,439	0	-	201,809	12.7%
Interest Rate Options					
30-YR BOND	499,315	431,916	15.6%	348,243	43.4%
10-YR NOTE	1,976,799	1,865,581	6.0%	1,690,089	17.0%
5-YR NOTE	883,569	728,293	21.3%	867,476	1.9%
2-YR NOTE	78,091	90,071	-13.3%	58,150	34.3%
FED FUND	18,715	48,507	-61.4%	18,200	2.8%
FLEX 30-YR BOND	0	0	-	0	-
ULTRA T-BOND	15,168	3,303	359.2%	5,669	167.6%
Ultra 10-Year Note	16,971	0	-	10,100	68.0%
Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	0	0	-	0	-
MINI \$5 DOW	130,899	66,433	97.0%	144,674	-9.5%
DJ US REAL ESTATE	10,863	6,449	68.4%	10,896	-0.3%
Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	7,953	23,193	-65.7%	11,596	-31.4%
Energy Futures					
ETHANOL FWD	230	149	54.4%	346	-33.5%



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Commodities and Alternative Investments					
Futures					
CORN	1,325,077	1,308,170	1.3%	1,317,029	0.6%
SOYBEAN	643,903	704,298	-8.6%	630,073	2.2%
SOYBEAN MEAL	359,912	368,036	-2.2%	350,334	2.7%
SOYBEAN OIL	412,228	402,054	2.5%	399,615	3.2%
OATS	10,520	8,895	18.3%	11,120	-5.4%
ROUGH RICE	11,271	11,543	-2.4%	10,712	5.2%
MINI CORN	8,071	8,212	-1.7%	7,727	4.5%
MINI SOYBEAN	22,339	14,080	58.7%	31,837	-29.8%
MINI WHEAT	1,809	1,333	35.7%	1,455	24.3%
ETHANOL	4,626	4,824	-4.1%	4,640	-0.3%
DOW-UBS COMMOD INDEX	20,008	20,116	-0.5%	22,582	-11.4%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
FERTILIZER PRODUCTS	2,650	2,840	-6.7%	2,635	0.6%
DJ_UBS ROLL SELECT INDEX FU	496	500	-0.8%	496	0.0%
CHI WHEAT	466,454	368,089	26.7%	444,081	5.0%
KC WHEAT	234,584	186,013	26.1%	227,529	3.1%
Intercommodity Spread	0	0	-	0	-

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Commodities and Alternative Investments					
Options					
CORN	1,258,352	1,397,555	-10.0%	1,169,351	7.6%
SOYBEAN	804,809	894,804	-10.1%	758,879	6.1%
SOYBEAN MEAL	155,480	192,968	-19.4%	159,269	-2.4%
SOYBEAN OIL	127,649	127,502	0.1%	128,945	-1.0%
SOYBEAN CRUSH	593	767	-22.7%	699	-15.2%
OATS	3,323	4,766	-30.3%	2,951	12.6%
ROUGH RICE	2,237	2,578	-13.2%	1,906	17.4%
WHEAT	0	0	-	0	-
CORN NEARBY+2 CAL SPRD	1,031	7,145	-85.6%	1,020	1.1%
SOYBN NEARBY+2 CAL SPRD	50	100	-50.0%	0	-
WHEAT NEARBY+2 CAL SPRD	5,361	14,937	-64.1%	4,458	20.3%
JULY-DEC CORN CAL SPRD	1,700	185	818.9%	1,600	6.3%
DEC-JULY WHEAT CAL SPRD	100	35	185.7%	100	0.0%
JULY-NOV SOYBEAN CAL SPRD	30	220	-86.4%	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	2,317	200	1,058.5%	2,326	-0.4%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	13,364	3,265	309.3%	12,746	4.8%
DEC-DEC CORN CAL SPRD	8,402	1,406	497.6%	8,490	-1.0%
NOV-JULY SOYBEAN CAL SPRD	0	68	-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	5,310	3,265	62.6%	2,100	152.9%
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	-
CHI WHEAT	270,782	271,206	-0.2%	248,889	8.8%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
KC WHEAT	35,721	29,192	22.4%	29,813	19.8%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	0	40	-100.0%	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
Ags Futures					
WHEAT	2,894	0	-	0	-
Ags Options					
WHEAT	242	0	-	0	-

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TOTAL FUTURES GROUP					
Interest Rate Futures	9,384,095	8,529,030	10.0%	9,309,514	0.8%
Equity Index Futures	141,762	72,882	94.5%	155,570	-8.9%
Energy Futures	230	149	54.4%	346	-33.5%
Commodities and Alternative Invest	3,523,948	3,409,003	3.4%	3,461,865	1.8%
Ags Futures	2,894	0	-	0	-
TOTAL FUTURES	13,052,929	12,011,064	8.7%	12,927,295	1.0%
TOTAL OPTIONS GROUP					
Interest Rate Options	3,488,628	3,167,671	10.1%	2,997,927	16.4%
Equity Index Options	7,953	23,193	-65.7%	11,596	-31.4%
Commodities and Alternative Invest	2,696,611	2,952,204	-8.7%	2,533,542	6.4%
Ags Options	242	0	-	0	-
TOTAL OPTIONS	6,193,434	6,143,068	0.8%	5,543,065	11.7%
TOTAL COMBINED					
Interest Rate	12,872,723	11,696,701	10.1%	12,307,441	4.6%
Equity Index	149,715	96,075	55.8%	167,166	-10.4%
Energy	230	149	54.4%	346	-33.5%
Commodities and Alternative Invest	6,220,559	6,361,207	-2.2%	5,995,407	3.8%
Ags	3,136	0	-	0	-
GRAND TOTAL	19,246,363	18,154,132	6.0%	18,470,360	4.2%