



CBOT Exchange Open Interest Report - Monthly

	Open Interest OCT 2016	Open Interest OCT 2015	% CHG	Open Interest SEP 2016	% CHG
Interest Rate Futures					
30-YR BOND	544,254	480,579	13.2%	567,415	-4.1%
10-YR NOTE	2,907,529	2,738,783	6.2%	2,896,690	0.4%
5-YR NOTE	2,790,470	2,491,537	12.0%	2,815,219	-0.9%
2-YR NOTE	1,243,729	1,157,976	7.4%	1,062,797	17.0%
FED FUND	1,192,445	912,091	30.7%	1,156,185	3.1%
5-YR SWAP RATE	35,751	39,675	-9.9%	23,811	50.1%
2-YR SWAP RATE	1	3,961	-100.0%	1	0.0%
10-YR SWAP RATE	31,435	41,910	-25.0%	26,389	19.1%
7-YR SWAP	0	930	-100.0%	0	-
ULTRA T-BOND	621,779	641,185	-3.0%	607,514	2.3%
30-YR SWAP RATE	677	864	-21.6%	635	6.6%
Ultra 10-Year Note	241,554	0	-	227,439	6.2%
Interest Rate Options					
30-YR BOND	473,011	394,566	19.9%	499,315	-5.3%
10-YR NOTE	2,133,745	1,777,876	20.0%	1,976,799	7.9%
5-YR NOTE	832,237	838,563	-0.8%	883,569	-5.8%
2-YR NOTE	120,462	89,897	34.0%	78,091	54.3%
FED FUND	18,580	87,834	-78.8%	18,715	-0.7%
FLEX 30-YR BOND	0	0	-	0	-
ULTRA T-BOND	18,479	5,387	243.0%	15,168	21.8%
Ultra 10-Year Note	10,272	0	-	16,971	-39.5%
Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	0	0	-	0	-
MINI \$5 DOW	119,151	91,146	30.7%	130,899	-9.0%
DJ US REAL ESTATE	10,083	6,790	48.5%	10,863	-7.2%
Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	7,948	27,072	-70.6%	7,953	-0.1%
Energy Futures					
ETHANOL FWD	162	190	-14.7%	230	-29.6%



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Commodities and Alternative Investments					
Futures					
CORN	1,351,820	1,349,249	0.2%	1,325,077	2.0%
SOYBEAN	626,063	636,357	-1.6%	643,903	-2.8%
SOYBEAN MEAL	371,160	412,163	-9.9%	359,912	3.1%
SOYBEAN OIL	476,388	440,181	8.2%	412,228	15.6%
OATS	8,761	10,952	-20.0%	10,520	-16.7%
ROUGH RICE	10,452	12,287	-14.9%	11,271	-7.3%
MINI CORN	8,031	9,894	-18.8%	8,071	-0.5%
MINI SOYBEAN	12,542	6,295	99.2%	22,339	-43.9%
MINI WHEAT	1,889	1,559	21.2%	1,809	4.4%
ETHANOL	5,324	5,526	-3.7%	4,626	15.1%
DOW-UBS COMMOD INDEX	17,067	19,061	-10.5%	20,008	-14.7%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
FERTILIZER PRODUCTS	2,452	3,860	-36.5%	2,650	-7.5%
DJ_UBS ROLL SELECT INDEX FU	660	500	32.0%	496	33.1%
CHI WHEAT	495,281	384,867	28.7%	466,454	6.2%
KC WHEAT	262,846	198,662	32.3%	234,584	12.0%
Intercommodity Spread	0	0	-	0	-



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Commodities and Alternative Investments					
Options					
CORN	1,416,112	1,385,113	2.2%	1,258,352	12.5%
SOYBEAN	361,911	530,120	-31.7%	804,809	-55.0%
SOYBEAN MEAL	173,688	201,176	-13.7%	155,480	11.7%
SOYBEAN OIL	146,955	170,807	-14.0%	127,649	15.1%
SOYBEAN CRUSH	129	649	-80.1%	593	-78.2%
OATS	3,964	5,203	-23.8%	3,323	19.3%
ROUGH RICE	819	2,266	-63.9%	2,237	-63.4%
WHEAT	0	0	-	0	-
CORN NEARBY+2 CAL SPRD	2,541	10,307	-75.3%	1,031	146.5%
SOYBN NEARBY+2 CAL SPRD	50	0	-	50	0.0%
WHEAT NEARBY+2 CAL SPRD	6,141	17,236	-64.4%	5,361	14.5%
JULY-DEC CORN CAL SPRD	1,675	4,710	-64.4%	1,700	-1.5%
DEC-JULY WHEAT CAL SPRD	515	35	1,371.4%	100	415.0%
JULY-NOV SOYBEAN CAL SPRD	1,587	1,222	29.9%	30	5,190.0%
JULY-DEC WHEAT CAL SPRD	200	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	2,317	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	16,528	4,700	251.7%	13,364	23.7%
DEC-DEC CORN CAL SPRD	8,372	1,768	373.5%	8,402	-0.4%
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 IC50	8,060	2,735	194.7%	5,310	51.8%
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	5,130	-100.0%	0	-
CHI WHEAT	319,682	312,979	2.1%	270,782	18.1%
KC WHEAT	37,580	35,826	4.9%	35,721	5.2%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	0	365	-100.0%	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
Ags Futures					
WHEAT	3,623	0	-	2,894	25.2%
Ags Options					
WHEAT	347	0	-	242	43.4%



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TOTAL FUTURES GROUP					
Interest Rate Futures	9,609,624	8,509,491	12.9%	9,384,095	2.4%
Equity Index Futures	129,234	97,936	32.0%	141,762	-8.8%
Energy Futures	162	190	-14.7%	230	-29.6%
Commodities and Alternative Invest	3,650,736	3,491,413	4.6%	3,523,948	3.6%
Ags Futures	3,623	0	-	2,894	25.2%
TOTAL FUTURES	13,393,379	12,099,030	10.7%	13,052,929	2.6%
TOTAL OPTIONS GROUP					
Interest Rate Options	3,606,786	3,194,123	12.9%	3,488,628	3.4%
Equity Index Options	7,948	27,072	-70.6%	7,953	-0.1%
Commodities and Alternative Invest	2,506,509	2,692,347	-6.9%	2,696,611	-7.0%
Ags Options	347	0	-	242	43.4%
TOTAL OPTIONS	6,121,590	5,913,542	3.5%	6,193,434	-1.2%
TOTAL COMBINED					
Interest Rate	13,216,410	11,703,614	12.9%	12,872,723	2.7%
Equity Index	137,182	125,008	9.7%	149,715	-8.4%
Energy	162	190	-14.7%	230	-29.6%
Commodities and Alternative Invest	6,157,245	6,183,760	-0.4%	6,220,559	-1.0%
Ags	3,970	0	-	3,136	26.6%
GRAND TOTAL	19,514,969	18,012,572	8.3%	19,246,363	1.4%