

CBOT Exchange Open Interest Report - Monthly

	Open Interest NOV 2016	Open Interest NOV 2015	% CHG	Open Interest OCT 2016	% CHG
Interest Rate Futures					
30-YR BOND	576,732	518,835	11.2%	544,254	6.0%
10-YR NOTE	3,013,035	2,770,441	8.8%	2,907,529	3.6%
5-YR NOTE	2,938,400	2,538,998	15.7%	2,790,470	5.3%
2-YR NOTE	1,164,693	1,016,009	14.6%	1,243,729	-6.4%
FED FUND	1,032,262	842,296	22.6%	1,192,445	-13.4%
5-YR SWAP RATE	45,914	33,641	36.5%	35,751	28.4%
2-YR SWAP RATE	0	3,656	-100.0%	1	-100.0%
10-YR SWAP RATE	32,166	34,707	-7.3%	31,435	2.3%
7-YR SWAP	0	1,458	-100.0%	0	-
ULTRA T-BOND	652,705	662,651	-1.5%	621,779	5.0%
30-YR SWAP RATE	885	641	38.1%	677	30.7%
Ultra 10-Year Note	316,208	0	-	241,554	30.9%
Interest Rate Options					
30-YR BOND	467,475	354,670	31.8%	473,011	-1.2%
10-YR NOTE	2,516,673	1,694,613	48.5%	2,133,745	17.9%
5-YR NOTE	1,109,744	727,407	52.6%	832,237	33.3%
2-YR NOTE	94,918	75,715	25.4%	120,462	-21.2%
FED FUND	20,308	72,588	-72.0%	18,580	9.3%
FLEX 30-YR BOND	0	0	-	0	-
ULTRA T-BOND	3,178	1,933	64.4%	18,479	-82.8%
Ultra 10-Year Note	600	0	-	10,272	-94.2%
Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	0	0	-	0	-
MINI \$5 DOW	145,081	104,929	38.3%	119,151	21.8%
DJ US REAL ESTATE	10,680	5,912	80.6%	10,083	5.9%
Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	9,574	16,224	-41.0%	7,948	20.5%
Energy Futures					
ETHANOL FWD	92	214	-57.0%	162	-43.2%



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Commodities and Alternative Investments					
Futures					
CORN	1,233,947	1,295,784	-4.8%	1,351,820	-8.7%
SOYBEAN	729,055	691,099	5.5%	626,063	16.5%
SOYBEAN MEAL	361,907	416,686	-13.1%	371,160	-2.5%
SOYBEAN OIL	423,219	441,243	-4.1%	476,388	-11.2%
OATS	7,168	8,822	-18.7%	8,761	-18.2%
ROUGH RICE	12,366	12,669	-2.4%	10,452	18.3%
MINI CORN	7,405	4,649	59.3%	8,031	-7.8%
MINI SOYBEAN	19,059	9,104	109.3%	12,542	52.0%
MINI WHEAT	1,503	919	63.5%	1,889	-20.4%
ETHANOL	5,538	4,709	17.6%	5,324	4.0%
DOW-UBS COMMOD INDEX	21,206	20,156	5.2%	17,067	24.3%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
FERTILIZER PRODUCTS	2,330	4,085	-43.0%	2,452	-5.0%
DJ_UBS ROLL SELECT INDEX FU	660	500	32.0%	660	0.0%
KC WHEAT	244,057	191,303	27.6%	262,846	-7.1%
Intercommodity Spread	0	0	-	0	-
CHI WHEAT	448,769	364,273	23.2%	495,281	-9.4%

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Commodities and Alternative Investments					
Options					
CORN	795,676	807,547	-1.5%	1,416,112	-43.8%
SOYBEAN	433,885	655,523	-33.8%	361,911	19.9%
SOYBEAN MEAL	100,838	139,992	-28.0%	173,688	-41.9%
SOYBEAN OIL	93,610	119,376	-21.6%	146,955	-36.3%
SOYBEAN CRUSH	144	966	-85.1%	129	11.6%
OATS	3,218	2,845	13.1%	3,964	-18.8%
ROUGH RICE	1,584	2,459	-35.6%	819	93.4%
WHEAT	0	75	-100.0%	0	-
CORN NEARBY+2 CAL SPRD	755	7,980	-90.5%	2,541	-70.3%
SOYBN NEARBY+2 CAL SPRD	50	0	-	50	0.0%
WHEAT NEARBY+2 CAL SPRD	4,027	5,334	-24.5%	6,141	-34.4%
JULY-DEC CORN CAL SPRD	1,675	5,056	-66.9%	1,675	0.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	515	-100.0%
JULY-NOV SOYBEAN CAL SPRD	4,280	3,275	30.7%	1,587	169.7%
JULY-DEC WHEAT CAL SPRD	300	0	-	200	50.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	0	-	16,528	-100.0%
DEC-DEC CORN CAL SPRD	0	0	-	8,372	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	500	0	-	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSCO	3,800	25	15,100.0%	8,060	-52.9%
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	700	5,273	-86.7%	0	-
KC WHEAT	20,680	24,299	-14.9%	37,580	-45.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	51	0	-	0	-
MAR-JULY CORN CAL SPRD	0	200	-100.0%	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
CHI WHEAT	233,108	206,792	12.7%	319,682	-27.1%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
Ags Futures					
WHEAT	2,585	0	-	3,623	-28.7%
Ags Options					
WHEAT	260	0	-	347	-25.1%

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TOTAL FUTURES GROUP					
Interest Rate Futures	9,773,000	8,423,333	16.0%	9,609,624	1.7%
Equity Index Futures	155,761	110,841	40.5%	129,234	20.5%
Energy Futures	92	214	-57.0%	162	-43.2%
Commodities and Alternative Invest	3,518,189	3,466,001	1.5%	3,650,736	-3.6%
Ags Futures	2,585	0	-	3,623	-28.7%
TOTAL FUTURES	13,449,627	12,000,389	12.1%	13,393,379	0.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	4,212,896	2,926,926	43.9%	3,606,786	16.8%
Equity Index Options	9,574	16,224	-41.0%	7,948	20.5%
Commodities and Alternative Invest	1,698,881	1,987,017	-14.5%	2,506,509	-32.2%
Ags Options	260	0	-	347	-25.1%
TOTAL OPTIONS	5,921,611	4,930,167	20.1%	6,121,590	-3.3%
TOTAL COMBINED					
Interest Rate	13,985,896	11,350,259	23.2%	13,216,410	5.8%
Equity Index	165,335	127,065	30.1%	137,182	20.5%
Energy	92	214	-57.0%	162	-43.2%
Commodities and Alternative Invest	5,217,070	5,453,018	-4.3%	6,157,245	-15.3%
Ags	2,845	0	-	3,970	-28.3%
GRAND TOTAL	19,371,238	16,930,556	14.4%	19,514,969	-0.7%