



CBOT Exchange Open Interest Report - Monthly

	Open Interest DEC 2016	Open Interest DEC 2015	% CHG	Open Interest NOV 2016	% CHG
Interest Rate Futures					
30-YR BOND	602,117	505,751	19.1%	576,732	4.4%
10-YR NOTE	3,095,051	2,540,181	21.8%	3,013,035	2.7%
5-YR NOTE	2,968,830	2,350,140	26.3%	2,938,400	1.0%
2-YR NOTE	1,125,539	1,021,910	10.1%	1,164,693	-3.4%
FED FUND	972,060	767,898	26.6%	1,032,262	-5.8%
5-YR SWAP RATE	32,083	32,412	-1.0%	45,914	-30.1%
2-YR SWAP RATE	0	2,529	-100.0%	0	#DIV/0
10-YR SWAP RATE	31,478	29,524	6.6%	32,166	-2.1%
7-YR SWAP	0	1,992	-100.0%	0	-
ULTRA T-BOND	685,190	613,679	11.7%	652,705	5.0%
30-YR SWAP RATE	772	681	13.4%	885	-12.8%
Ultra 10-Year Note	291,380	0	-	316,208	-7.9%
Interest Rate Options					
30-YR BOND	393,015	331,238	18.7%	467,475	-15.9%
10-YR NOTE	2,217,147	1,343,593	65.0%	2,516,673	-11.9%
5-YR NOTE	1,036,476	768,338	34.9%	1,109,744	-6.6%
2-YR NOTE	46,860	57,580	-18.6%	94,918	-50.6%
FED FUND	13,648	64,259	-78.8%	20,308	-32.8%
FLEX 30-YR BOND	0	0	-	0	-
ULTRA T-BOND	1,473	2,430	-39.4%	3,178	-53.7%
Ultra 10-Year Note	1,375	0	-	600	129.2%
Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	0	0	-	0	-
MINI \$5 DOW	136,966	81,399	68.3%	145,081	-5.6%
DJ US REAL ESTATE	12,019	6,814	76.4%	10,680	12.5%
Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	8,421	13,268	-36.5%	9,574	-12.0%
Energy Futures					
ETHANOL FWD	119	34	250.0%	92	29.3%



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Commodities and Alternative Investments					
Futures					
CORN	1,237,798	1,334,192	-7.2%	1,233,947	0.3%
SOYBEAN	630,756	647,229	-2.5%	729,055	-13.5%
SOYBEAN MEAL	325,056	401,996	-19.1%	361,907	-10.2%
SOYBEAN OIL	370,720	383,672	-3.4%	423,219	-12.4%
OATS	6,492	9,249	-29.8%	7,168	-9.4%
ROUGH RICE	11,521	13,801	-16.5%	12,366	-6.8%
MINI CORN	8,681	5,702	52.2%	7,405	17.2%
MINI SOYBEAN	15,190	6,025	152.1%	19,059	-20.3%
MINI WHEAT	1,778	1,202	47.9%	1,503	18.3%
ETHANOL	5,298	3,956	33.9%	5,538	-4.3%
DOW-UBS COMMOD INDEX	23,497	19,417	21.0%	21,206	10.8%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-
FERTILIZER PRODUCTS	2,082	3,810	-45.4%	2,330	-10.6%
DJ_UBS ROLL SELECT INDEX FU	988	250	295.2%	660	49.7%
CHI WHEAT	450,980	367,911	22.6%	448,769	0.5%
KC WHEAT	238,536	193,324	23.4%	244,057	-2.3%
Intercommodity Spread	0	0	-	0	-



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Commodities and Alternative Investments					
Options					
CORN	855,633	847,643	0.9%	795,676	7.5%
SOYBEAN	419,390	616,528	-32.0%	433,885	-3.3%
SOYBEAN MEAL	109,093	155,816	-30.0%	100,838	8.2%
SOYBEAN OIL	99,657	130,731	-23.8%	93,610	6.5%
SOYBEAN CRUSH	142	1,192	-88.1%	144	-1.4%
OATS	3,528	3,399	3.8%	3,218	9.6%
ROUGH RICE	1,089	2,050	-46.9%	1,584	-31.3%
WHEAT	0	175	-100.0%	0	-
CORN NEARBY+2 CAL SPRD	2,036	8,549	-76.2%	755	169.7%
SOYBN NEARBY+2 CAL SPRD	350	0	-	50	600.0%
WHEAT NEARBY+2 CAL SPRD	4,852	8,922	-45.6%	4,027	20.5%
JULY-DEC CORN CAL SPRD	1,725	8,176	-78.9%	1,675	3.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	4,491	3,290	36.5%	4,280	4.9%
JULY-DEC WHEAT CAL SPRD	300	2,750	-89.1%	300	0.0%
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	-	0	-
DEC-DEC CORN CAL SPRD	865	0	-	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	-	500	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
WHEAT-CORN IC50	4,100	3,655	12.2%	3,800	7.9%
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	1,362	3,634	-62.5%	700	94.6%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
CHI WHEAT	309,738	253,562	22.2%	233,108	32.9%
KC WHEAT	31,385	28,421	10.4%	20,680	51.8%
Intercommodity Spread	601	0	-	51	1,078.4%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	2,359	-100.0%	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-
Ags Futures					
WHEAT	2,108	0	-	2,585	-18.5%
Ags Options					
WHEAT	260	0	-	260	0.0%



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TOTAL FUTURES GROUP					
Interest Rate Futures	9,804,500	7,866,697	24.6%	9,773,000	0.3%
Equity Index Futures	148,985	88,213	68.9%	155,761	-4.4%
Energy Futures	119	34	250.0%	92	29.3%
Commodities and Alternative Invest	3,329,373	3,391,736	-1.8%	3,518,189	-5.4%
Ags Futures	2,108	0	-	2,585	-18.5%
TOTAL FUTURES	13,285,085	11,346,680	17.1%	13,449,627	-1.2%
TOTAL OPTIONS GROUP					
Interest Rate Options	3,709,994	2,567,438	44.5%	4,212,896	-11.9%
Equity Index Options	8,421	13,268	-36.5%	9,574	-12.0%
Commodities and Alternative Invest	1,850,837	2,080,852	-11.1%	1,698,881	8.9%
Ags Options	260	0	-	260	0.0%
TOTAL OPTIONS	5,569,512	4,661,558	19.5%	5,921,611	-5.9%
TOTAL COMBINED					
Interest Rate	13,514,494	10,434,135	29.5%	13,985,896	-3.4%
Equity Index	157,406	101,481	55.1%	165,335	-4.8%
Energy	119	34	250.0%	92	29.3%
Commodities and Alternative Invest	5,180,210	5,472,588	-5.3%	5,217,070	-0.7%
Ags	2,368	0	-	2,845	-16.8%
GRAND TOTAL	18,854,597	16,008,238	17.8%	19,371,238	-2.7%