

CBOT Exchange Open Interest Report - Monthly

	Open Interest JAN 2017	Open Interest JAN 2016	% CHG	Open Interest DEC 2017	% CHG
Interest Rate Futures					
30-YR BOND	616,209	537,846	14.6%	602,117	2.3%
10-YR NOTE	3,174,958	2,989,848	6.2%	3,095,051	2.6%
5-YR NOTE	3,138,549	2,700,285	16.2%	2,968,830	5.7%
2-YR NOTE	1,323,131	1,123,555	17.8%	1,125,539	17.6%
FED FUND	1,314,337	863,919	52.1%	972,060	35.2%
5-YR SWAP RATE	46,324	32,177	44.0%	32,083	44.4%
2-YR SWAP RATE	0	2,119	-100.0%	0	-
10-YR SWAP RATE	33,400	30,092	11.0%	31,478	6.1%
7-YR SWAP	0	1,733	-100.0%	0	-
ULTRA T-BOND	707,771	635,062	11.4%	685,190	3.3%
30-YR SWAP RATE	1,356	1,005	34.9%	772	75.6%
Ultra 10-Year Note	312,554	56,390	454.3%	291,380	7.3%
Interest Rate Options					
30-YR BOND	511,065	416,559	22.7%	393,015	30.0%
10-YR NOTE	2,774,522	1,804,186	53.8%	2,217,147	25.1%
5-YR NOTE	1,305,681	1,147,840	13.8%	1,036,476	26.0%
2-YR NOTE	59,355	74,807	-20.7%	46,860	26.7%
FED FUND	16,948	62,492	-72.9%	13,648	24.2%
ULTRA T-BOND	2,355	4,742	-50.3%	1,473	59.9%
Ultra 10-Year Note	1,440	0	-	1,375	4.7%
Equity Index Futures					
DJIA	0	0	-	0	-
MINI \$5 DOW	128,613	64,120	100.6%	136,966	-6.1%
DJ US REAL ESTATE	12,309	6,561	87.6%	12,019	2.4%
Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	7,579	21,283	-64.4%	8,421	-10.0%
Energy Futures					
ETHANOL FWD	181	78	132.1%	119	52.1%

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Commodities and Alternative Investments					
Futures					
CORN	1,347,297	1,370,959	-1.7%	1,237,798	8.8%
SOYBEAN	722,736	701,302	3.1%	630,756	14.6%
SOYBEAN MEAL	380,944	414,902	-8.2%	325,056	17.2%
SOYBEAN OIL	405,813	413,747	-1.9%	370,720	9.5%
OATS	7,564	9,699	-22.0%	6,492	16.5%
ROUGH RICE	11,604	12,975	-10.6%	11,521	0.7%
MINI CORN	9,953	7,420	34.1%	8,681	14.7%
MINI SOYBEAN	21,880	7,441	194.0%	15,190	44.0%
MINI WHEAT	2,176	1,124	93.6%	1,778	22.4%
ETHANOL	5,416	4,189	29.3%	5,298	2.2%
DOW-UBS COMMOD INDEX	35,047	16,455	113.0%	23,497	49.2%
FERTILIZER PRODUCTS	2,352	4,695	-49.9%	2,082	13.0%
DJ_UBS ROLL SELECT INDEX FU	1,152	250	360.8%	988	16.6%
CHI WHEAT	494,686	406,429	21.7%	450,980	9.7%
KC WHEAT	233,274	219,586	6.2%	238,536	-2.2%
Intercommodity Spread	0	0	-	0	-

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Commodities and Alternative Investments					
Options					
CORN	991,651	1,029,927	-3.7%	855,633	15.9%
SOYBEAN	565,623	710,361	-20.4%	419,390	34.9%
SOYBEAN MEAL	119,106	175,518	-32.1%	109,093	9.2%
SOYBEAN OIL	128,651	146,278	-12.1%	99,657	29.1%
SOYBEAN CRUSH	242	1,682	-85.6%	142	70.4%
OATS	3,805	3,785	0.5%	3,528	7.9%
ROUGH RICE	1,953	2,916	-33.0%	1,089	79.3%
WHEAT	0	175	-100.0%	0	-
CORN NEARBY+2 CAL SPRD	3,001	10,328	-70.9%	2,036	47.4%
SOYBN NEARBY+2 CAL SPRD	725	0	-	350	107.1%
WHEAT NEARBY+2 CAL SPRD	5,316	9,904	-46.3%	4,852	9.6%
JULY-DEC CORN CAL SPRD	2,025	8,827	-77.1%	1,725	17.4%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	11,450	4,525	153.0%	4,491	155.0%
JULY-DEC WHEAT CAL SPRD	500	4,847	-89.7%	300	66.7%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	64	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	600	0	-	0	-
DEC-DEC CORN CAL SPRD	2,006	0	-	865	131.9%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	675	0	-	500	35.0%
WHEAT-CORN ICSD	4,476	5,070	-11.7%	4,100	9.2%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	1,354	3,684	-63.2%	1,362	-0.6%
CHI WHEAT	320,032	326,847	-2.1%	309,738	3.3%
KC WHEAT	42,187	35,387	19.2%	31,385	34.4%
Intercommodity Spread	600	250	140.0%	601	-0.2%
MAR-JULY CORN CAL SPRD	0	3,753	-100.0%	0	-
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Ags Futures					
WHEAT	1,411	0	-	2,108	-33.1%
Ags Options					
WHEAT	260	0	-	260	0.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	10,668,589	8,974,031	18.9%	9,804,500	8.8%
Equity Index Futures	140,922	70,681	99.4%	148,985	-5.4%
Energy Futures	181	78	132.1%	119	52.1%
Commodities and Alternative Invest	3,681,894	3,591,173	2.5%	3,329,373	10.6%
Ags Futures	1,411	0	-	2,108	-33.1%
TOTAL FUTURES	14,492,997	12,635,963	14.7%	13,285,085	9.1%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,671,366	3,510,626	33.1%	3,709,994	25.9%
Equity Index Options	7,579	21,283	-64.4%	8,421	-10.0%
Commodities and Alternative Invest	2,206,042	2,484,064	-11.2%	1,850,837	19.2%
Ags Options	260	0	-	260	0.0%
TOTAL OPTIONS	6,885,247	6,015,973	14.4%	5,569,512	23.6%
TOTAL COMBINED					
Interest Rate	15,339,955	12,484,657	22.9%	13,514,494	13.5%
Equity Index	148,501	91,964	61.5%	157,406	-5.7%
Energy	181	78	132.1%	119	52.1%
Commodities and Alternative Invest	5,887,936	6,075,237	-3.1%	5,180,210	13.7%
Ags	1,671	0	-	2,368	-29.4%
GRAND TOTAL	21,378,244	18,651,936	14.6%	18,854,597	13.4%