

CBOT Exchange Open Interest Report - Monthly

	Open Interest FEB 2017	Open Interest FEB 2016	% CHG	Open Interest JAN 2017	% CHG
Interest Rate Futures					
30-YR BOND	648,393	552,033	17.5%	616,209	5.2%
10-YR NOTE	3,263,890	3,023,189	8.0%	3,174,958	2.8%
5-YR NOTE	3,159,459	2,674,183	18.1%	3,138,549	0.7%
2-YR NOTE	1,421,412	1,072,083	32.6%	1,323,131	7.4%
FED FUND	1,586,983	837,540	89.5%	1,314,337	20.7%
5-YR SWAP RATE	44,576	41,253	8.1%	46,324	-3.8%
2-YR SWAP RATE	0	2,533	-100.0%	0	-
10-YR SWAP RATE	32,387	32,655	-0.8%	33,400	-3.0%
7-YR SWAP	0	788	-100.0%	0	-
ULTRA T-BOND	749,743	629,740	19.1%	707,771	5.9%
30-YR SWAP RATE	1,132	1,051	7.7%	1,356	-16.5%
Ultra 10-Year Note	338,888	76,535	342.8%	312,554	8.4%
Interest Rate Options					
30-YR BOND	481,837	476,468	1.1%	511,065	-5.7%
10-YR NOTE	2,472,153	2,052,399	20.5%	2,774,522	-10.9%
5-YR NOTE	1,408,969	615,672	128.9%	1,305,681	7.9%
2-YR NOTE	82,433	76,314	8.0%	59,355	38.9%
FED FUND	6,376	49,234	-87.0%	16,948	-62.4%
ULTRA T-BOND	928	1,984	-53.2%	2,355	-60.6%
Ultra 10-Year Note	178	0	-	1,440	-87.6%
Equity Index Futures					
DJIA	0	0	-	0	-
MINI \$5 DOW	139,180	60,329	130.7%	128,613	8.2%
DJ US REAL ESTATE	12,778	6,129	108.5%	12,309	3.8%
Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	7,505	23,341	-67.8%	7,579	-1.0%
Energy Futures					
ETHANOL FWD	188	206	-8.7%	181	3.9%

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Commodities and Alternative Investments					
Futures					
CORN	1,361,513	1,327,763	2.5%	1,347,297	1.1%
SOYBEAN	685,072	695,334	-1.5%	722,736	-5.2%
SOYBEAN MEAL	370,669	393,602	-5.8%	380,944	-2.7%
SOYBEAN OIL	366,430	383,756	-4.5%	405,813	-9.7%
OATS	7,190	10,507	-31.6%	7,564	-4.9%
ROUGH RICE	11,824	12,255	-3.5%	11,604	1.9%
MINI CORN	8,775	4,448	97.3%	9,953	-11.8%
MINI SOYBEAN	20,625	5,538	272.4%	21,880	-5.7%
MINI WHEAT	1,508	888	69.8%	2,176	-30.7%
ETHANOL	4,751	4,192	13.3%	5,416	-12.3%
DOW-UBS COMMOD INDEX	37,884	17,489	116.6%	35,047	8.1%
FERTILIZER PRODUCS	2,217	4,525	-51.0%	2,352	-5.7%
DJ_UBS ROLL SELECT INDEX FU	1,070	333	221.3%	1,152	-7.1%
KC WHEAT	207,022	213,417	-3.0%	233,274	-11.3%
CHI WHEAT	401,441	426,170	-5.8%	494,686	-18.8%
Intercommodity Spread	0	0	-	0	-

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Commodities and Alternative Investments					
Options					
CORN	952,975	942,841	1.1%	991,651	-3.9%
SOYBEAN	523,505	662,507	-21.0%	565,623	-7.4%
SOYBEAN MEAL	111,036	144,693	-23.3%	119,106	-6.8%
SOYBEAN OIL	89,439	131,826	-32.2%	128,651	-30.5%
SOYBEAN CRUSH	95	1,995	-95.2%	242	-60.7%
OATS	1,883	2,347	-19.8%	3,805	-50.5%
ROUGH RICE	1,960	2,039	-3.9%	1,953	0.4%
WHEAT	0	0	-	0	-
CORN NEARBY+2 CAL SPRD	2,386	5,363	-55.5%	3,001	-20.5%
SOYBN NEARBY+2 CAL SPRD	910	50	1,720.0%	725	25.5%
WHEAT NEARBY+2 CAL SPRD	3,501	7,911	-55.7%	5,316	-34.1%
JULY-DEC CORN CAL SPRD	1,525	10,477	-85.4%	2,025	-24.7%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	16,408	5,086	222.6%	11,450	43.3%
JULY-DEC WHEAT CAL SPRD	500	7,597	-93.4%	500	0.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	64	0	-	64	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	600	0	-	600	0.0%
DEC-DEC CORN CAL SPRD	2,016	700	188.0%	2,006	0.5%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	490	0	-	675	-27.4%
WHEAT-CORN ICSCO	600	1	59,900.0%	4,476	-86.6%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	1,354	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
KC WHEAT	32,501	38,176	-14.9%	42,187	-23.0%
CHI WHEAT	237,640	282,927	-16.0%	320,032	-25.7%
Intercommodity Spread	650	1,850	-64.9%	600	8.3%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Ags Futures					
WHEAT	1,114	0	-	1,411	-21.0%
Ags Options					
WHEAT	200	0	-	260	-23.1%
TOTAL FUTURES GROUP					
Interest Rate Futures	11,246,863	8,943,583	25.8%	10,668,589	5.4%
Equity Index Futures	151,958	66,458	128.7%	140,922	7.8%
Energy Futures	188	206	-8.7%	181	3.9%
Commodities and Alternative Invest	3,487,991	3,500,217	-0.3%	3,681,894	-5.3%
Ags Futures	1,114	0	-	1,411	-21.0%
TOTAL FUTURES	14,888,114	12,510,464	19.0%	14,492,997	2.7%

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TOTAL OPTIONS GROUP					
Interest Rate Options	4,452,874	3,272,071	36.1%	4,671,366	-4.7%
Equity Index Options	7,505	23,341	-67.8%	7,579	-1.0%
Commodities and Alternative Invest	1,980,684	2,248,386	-11.9%	2,206,042	-10.2%
Ags Options	200	0	-	260	-23.1%
TOTAL OPTIONS	6,441,263	5,543,798	16.2%	6,885,247	-6.4%
TOTAL COMBINED					
Interest Rate	15,699,737	12,215,654	28.5%	15,339,955	2.3%
Equity Index	159,463	89,799	77.6%	148,501	7.4%
Energy	188	206	-8.7%	181	3.9%
Commodities and Alternative Invest	5,468,675	5,748,603	-4.9%	5,887,936	-7.1%
Ags	1,314	0	-	1,671	-21.4%
GRAND TOTAL	21,329,377	18,054,262	18.1%	21,378,244	-0.2%