

CBOT Exchange Open Interest Report - Monthly

	Open Interest MAR 2017	Open Interest MAR 2016	% CHG	Open Interest FEB 2017	% CHG
Interest Rate Futures					
30-YR BOND	632,384	507,005	24.7%	648,393	-2.5%
10-YR NOTE	3,058,628	2,650,463	15.4%	3,263,890	-6.3%
5-YR NOTE	2,982,596	2,489,899	19.8%	3,159,459	-5.6%
2-YR NOTE	1,383,199	989,754	39.8%	1,421,412	-2.7%
FED FUND	1,673,462	874,740	91.3%	1,586,983	5.4%
5-YR SWAP RATE	27,152	32,460	-16.4%	44,576	-39.1%
2-YR SWAP RATE	0	13	-100.0%	0	-
10-YR SWAP RATE	32,396	26,771	21.0%	32,387	0.0%
7-YR SWAP	0	0	-	0	-
ULTRA T-BOND	704,430	616,363	14.3%	749,743	-6.0%
30-YR SWAP RATE	880	857	2.7%	1,132	-22.3%
Ultra 10-Year Note	337,406	106,560	216.6%	338,888	-0.4%
Interest Rate Options					
30-YR BOND	498,630	431,968	15.4%	481,837	3.5%
10-YR NOTE	2,844,069	1,929,561	47.4%	2,472,153	15.0%
5-YR NOTE	1,343,529	736,374	82.5%	1,408,969	-4.6%
2-YR NOTE	77,421	89,136	-13.1%	82,433	-6.1%
FED FUND	2,876	42,342	-93.2%	6,376	-54.9%
ULTRA T-BOND	2,153	3,254	-33.8%	928	132.0%
Ultra 10-Year Note	1,806	400	351.5%	178	914.6%
Equity Index Futures					
DJIA	0	0	-	0	-
MINI \$5 DOW	128,693	108,337	18.8%	139,180	-7.5%
DJ US REAL ESTATE	13,169	8,584	53.4%	12,778	3.1%
Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	6,378	14,557	-56.2%	7,505	-15.0%
Energy Futures					
ETHANOL FWD	116	146	-20.5%	188	-38.3%

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Commodities and Alternative Investments					
Futures					
CORN	1,465,661	1,389,765	5.5%	1,361,513	7.6%
SOYBEAN	728,412	774,306	-5.9%	685,072	6.3%
SOYBEAN MEAL	377,934	375,408	0.7%	370,669	2.0%
SOYBEAN OIL	416,136	453,877	-8.3%	366,430	13.6%
OATS	6,179	11,107	-44.4%	7,190	-14.1%
ROUGH RICE	11,108	13,149	-15.5%	11,824	-6.1%
MINI CORN	8,278	5,792	42.9%	8,775	-5.7%
MINI SOYBEAN	19,693	13,439	46.5%	20,625	-4.5%
MINI WHEAT	1,736	1,122	54.7%	1,508	15.1%
ETHANOL	5,100	3,830	33.2%	4,751	7.3%
DOW-UBS COMMOD INDEX	35,920	18,433	94.9%	37,884	-5.2%
FERTILIZER PRODUCS	2,592	4,155	-37.6%	2,217	16.9%
DJ_UBS ROLL SELECT INDEX FU	1,070	332	222.3%	1,070	0.0%
CHI WHEAT	514,042	434,924	18.2%	401,441	28.0%
KC WHEAT	258,836	207,597	24.7%	207,022	25.0%
Intercommodity Spread	0	0	-	0	-

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Commodities and Alternative Investments					
Options					
CORN	1,272,646	1,312,683	-3.1%	952,975	33.5%
SOYBEAN	686,154	864,392	-20.6%	523,505	31.1%
SOYBEAN MEAL	129,116	172,517	-25.2%	111,036	16.3%
SOYBEAN OIL	138,725	194,632	-28.7%	89,439	55.1%
SOYBEAN CRUSH	180	2,483	-92.8%	95	89.5%
OATS	2,675	3,237	-17.4%	1,883	42.1%
ROUGH RICE	2,283	2,816	-18.9%	1,960	16.5%
WHEAT	0	0	-	0	-
CORN NEARBY+2 CAL SPRD	2,396	5,688	-57.9%	2,386	0.4%
SOYBN NEARBY+2 CAL SPRD	1,010	350	188.6%	910	11.0%
WHEAT NEARBY+2 CAL SPRD	3,553	7,069	-49.7%	3,501	1.5%
JULY-DEC CORN CAL SPRD	3,225	13,347	-75.8%	1,525	111.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	21,976	7,021	213.0%	16,408	33.9%
JULY-DEC WHEAT CAL SPRD	934	8,620	-89.2%	500	86.8%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	64	129	-50.4%	64	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	2,475	-100.0%	0	-
DEC-JULY CORN CAL SPRD	2,600	0	-	600	333.3%
DEC-DEC CORN CAL SPRD	2,033	1,778	14.3%	2,016	0.8%
NOV-JULY SOYBEAN CAL SPRD	25	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	590	0	-	490	20.4%
WHEAT-CORN ICSD	600	1	59,900.0%	600	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
CHI WHEAT	350,070	365,133	-4.1%	237,640	47.3%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
KC WHEAT	42,089	45,578	-7.7%	32,501	29.5%
Intercommodity Spread	650	1,850	-64.9%	650	0.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Ags Futures					
WHEAT	750	0	-	1,114	-32.7%
Ags Options					
WHEAT	200	0	-	200	0.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	10,832,533	8,294,885	30.6%	11,246,863	-3.7%
Equity Index Futures	141,862	116,921	21.3%	151,958	-6.6%
Energy Futures	116	146	-20.5%	188	-38.3%
Commodities and Alternative Invest	3,852,697	3,707,236	3.9%	3,487,991	10.5%
Ags Futures	750	0	-	1,114	-32.7%
TOTAL FUTURES	14,827,958	12,119,188	22.4%	14,888,114	-0.4%



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TOTAL OPTIONS GROUP					
Interest Rate Options	4,770,484	3,233,035	47.6%	4,452,874	7.1%
Equity Index Options	6,378	14,557	-56.2%	7,505	-15.0%
Commodities and Alternative Invest	2,663,594	3,011,799	-11.6%	1,980,684	34.5%
Ags Options	200	0	-	200	0.0%
TOTAL OPTIONS	7,440,656	6,259,391	18.9%	6,441,263	15.5%
TOTAL COMBINED					
Interest Rate	15,603,017	11,527,920	35.3%	15,699,737	-0.6%
Equity Index	148,240	131,478	12.7%	159,463	-7.0%
Energy	116	146	-20.5%	188	-38.3%
Commodities and Alternative Invest	6,516,291	6,719,035	-3.0%	5,468,675	19.2%
Ags	950	0	-	1,314	-27.7%
GRAND TOTAL	22,268,614	18,378,579	21.2%	21,329,377	4.4%