



## CBOT Exchange Open Interest Report - Monthly

|                              | Open Interest<br>JUL 2017 | Open Interest<br>JUL 2016 | % CHG   | Open Interest<br>JUN 2017 | % CHG  |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| <b>Interest Rate Futures</b> |                           |                           |         |                           |        |
| 30-YR BOND                   | 732,092                   | 569,616                   | 28.5%   | 748,103                   | -2.1%  |
| 10-YR NOTE                   | 3,202,411                 | 2,799,695                 | 14.4%   | 3,079,946                 | 4.0%   |
| 5-YR NOTE                    | 2,959,255                 | 2,714,625                 | 9.0%    | 3,072,432                 | -3.7%  |
| 2-YR NOTE                    | 1,375,416                 | 1,065,654                 | 29.1%   | 1,365,241                 | 0.7%   |
| FED FUND                     | 1,706,604                 | 922,040                   | 85.1%   | 1,669,959                 | 2.2%   |
| 5-YR SWAP RATE               | 22,641                    | 35,198                    | -35.7%  | 22,836                    | -0.9%  |
| 2-YR SWAP RATE               | 0                         | 2                         | -100.0% | 0                         | -      |
| 10-YR SWAP RATE              | 31,201                    | 25,235                    | 23.6%   | 29,435                    | 6.0%   |
| 7-YR SWAP                    | 0                         | 0                         | -       | 0                         | -      |
| ULTRA T-BOND                 | 813,089                   | 600,072                   | 35.5%   | 791,953                   | 2.7%   |
| 30-YR SWAP RATE              | 216                       | 1,010                     | -78.6%  | 208                       | 3.8%   |
| Ultra 10-Year Note           | 406,554                   | 172,099                   | 136.2%  | 391,454                   | 3.9%   |
| <b>Interest Rate Options</b> |                           |                           |         |                           |        |
| 30-YR BOND                   | 673,786                   | 465,109                   | 44.9%   | 798,369                   | -15.6% |
| 10-YR NOTE                   | 2,746,803                 | 2,004,368                 | 37.0%   | 2,598,542                 | 5.7%   |
| 5-YR NOTE                    | 1,071,797                 | 830,973                   | 29.0%   | 1,134,792                 | -5.6%  |
| 2-YR NOTE                    | 34,791                    | 74,522                    | -53.3%  | 42,029                    | -17.2% |
| FED FUND                     | 901                       | 19,754                    | -95.4%  | 1,401                     | -35.7% |
| ULTRA T-BOND                 | 1,479                     | 7,742                     | -80.9%  | 8,341                     | -82.3% |
| Ultra 10-Year Note           | 50                        | 2,940                     | -98.3%  | 89                        | -43.8% |
| <b>Equity Index Futures</b>  |                           |                           |         |                           |        |
| DJIA                         | 0                         | 0                         | -       | 0                         | -      |
| MINI \$5 DOW                 | 137,759                   | 141,021                   | -2.3%   | 130,352                   | 5.7%   |
| DJ US REAL ESTATE            | 17,775                    | 9,287                     | 91.4%   | 17,139                    | 3.7%   |
| <b>Equity Index Options</b>  |                           |                           |         |                           |        |
| DJIA                         | 0                         | 0                         | -       | 0                         | -      |
| MINI \$5 DOW                 | 5,725                     | 10,432                    | -45.1%  | 4,762                     | 20.2%  |
| <b>Energy Futures</b>        |                           |                           |         |                           |        |
| ETHANOL                      | 1,901                     | 4,260                     | -55.4%  | 2,298                     | -17.3% |
| ETHANOL FWD                  | 26                        | 216                       | -88.0%  | 29                        | -10.3% |



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| <b>Commodities and<br/>Alternative Investments</b> |                           |                           |        |                           |       |
| <b>Futures</b>                                     |                           |                           |        |                           |       |
| CORN   | 1,420,468                 | 1,318,161                 | 7.8%   | 1,324,743                 | 7.2%  |
| SOYBEAN  | 621,496                   | 689,023                   | -9.8%  | 658,869                   | -5.7% |
| SOYBEAN MEAL                                       | 340,187                   | 363,271                   | -6.4%  | 372,071                   | -8.6% |
| SOYBEAN OIL  | 406,141                   | 360,488                   | 12.7%  | 368,798                   | 10.1% |
| OATS   | 6,964                     | 9,814                     | -29.0% | 6,482                     | 7.4%  |
| ROUGH RICE   | 10,019                    | 10,957                    | -8.6%  | 9,917                     | 1.0%  |
| WHEAT  | 971                       | 0                         | -      | 1,010                     | -3.9% |
| MINI CORN  | 7,258                     | 8,555                     | -15.2% | 5,236                     | 38.6% |
| MINI SOYBEAN                                       | 21,360                    | 33,480                    | -36.2% | 16,216                    | 31.7% |
| MINI WHEAT   | 2,872                     | 1,775                     | 61.8%  | 1,940                     | 48.0% |
| DOW-UBS COMMOD INDEX                               | 45,673                    | 16,027                    | 185.0% | 47,115                    | -3.1% |
| FERTILIZER PRODUCTS                                | 3,120                     | 3,455                     | -9.7%  | 3,020                     | 3.3%  |
| DJ_UBS ROLL SELECT INDEX FU                        | 1,070                     | 496                       | 115.7% | 1,070                     | 0.0%  |
| CHI WHEAT  | 430,128                   | 480,810                   | -10.5% | 407,065                   | 5.7%  |
| Intercommodity Spread                              | 0                         | 0                         | -      | 0                         | -     |
| KC WHEAT   | 270,817                   | 239,844                   | 12.9%  | 258,297                   | 4.8%  |





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| <b>TOTAL OPTIONS GROUP</b>         |                           |                           |              |                           |             |
| Interest Rate Options              | 4,529,607                 | 3,405,408                 | 33.0%        | 4,583,563                 | -1.2%       |
| Equity Index Options               | 5,725                     | 10,432                    | -45.1%       | 4,762                     | 20.2%       |
| Commodities and Alternative Invest | 2,755,967                 | 3,057,870                 | -9.9%        | 2,605,746                 | 5.8%        |
| <b>TOTAL OPTIONS</b>               | <b>7,291,299</b>          | <b>6,473,710</b>          | <b>12.6%</b> | <b>7,194,071</b>          | <b>1.4%</b> |
| <b>TOTAL COMBINED</b>              |                           |                           |              |                           |             |
| Interest Rate                      | 15,779,086                | 12,310,654                | 28.2%        | 15,755,130                | 0.2%        |
| Equity Index                       | 161,259                   | 160,740                   | 0.3%         | 152,253                   | 5.9%        |
| Energy                             | 1,927                     | 4,476                     | -56.9%       | 2,327                     | -17.2%      |
| Commodities and Alternative Invest | 6,344,511                 | 6,594,026                 | -3.8%        | 6,087,595                 | 4.2%        |
| Ags                                | 250                       | 0                         | -            | 50                        | 400.0%      |
| <b>GRAND TOTAL</b>                 | <b>22,287,033</b>         | <b>19,069,896</b>         | <b>16.9%</b> | <b>21,997,355</b>         | <b>1.3%</b> |