



CBOT Exchange Open Interest Report - Monthly

	Open Interest AUG 2017	Open Interest AUG 2016	% CHG	Open Interest JUL 2017	% CHG
Interest Rate Futures					
30-YR BOND	766,649	572,810	33.8%	732,092	4.7%
10-YR NOTE	3,435,810	2,842,902	20.9%	3,202,411	7.3%
5-YR NOTE	3,236,138	2,857,570	13.2%	2,959,255	9.4%
2-YR NOTE	1,493,960	1,087,048	37.4%	1,375,416	8.6%
FED FUND	1,795,750	1,041,374	72.4%	1,706,604	5.2%
5-YR SWAP RATE	20,615	37,092	-44.4%	22,641	-8.9%
2-YR SWAP RATE	0	2	-100.0%	0	-
10-YR SWAP RATE	32,990	28,280	16.7%	31,201	5.7%
7-YR SWAP	0	0	-	0	-
ULTRA T-BOND	892,731	639,558	39.6%	813,089	9.8%
30-YR SWAP RATE	215	1,069	-79.9%	216	-0.5%
Ultra 10-Year Note	426,451	201,809	111.3%	406,554	4.9%
Interest Rate Options					
30-YR BOND	589,897	348,243	69.4%	673,786	-12.5%
10-YR NOTE	3,148,962	1,690,089	86.3%	2,746,803	14.6%
5-YR NOTE	1,036,990	867,476	19.5%	1,071,797	-3.2%
2-YR NOTE	329,179	58,150	466.1%	34,791	846.2%
FED FUND	2,901	18,200	-84.1%	901	222.0%
ULTRA T-BOND	1,602	5,669	-71.7%	1,479	8.3%
Ultra 10-Year Note	0	10,100	-100.0%	50	-100.0%
Equity Index Futures					
DJIA	0	0	-	0	-
MINI \$5 DOW	152,531	144,674	5.4%	137,759	10.7%
DJ US REAL ESTATE	17,381	10,896	59.5%	17,775	-2.2%
Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	7,095	11,596	-38.8%	5,725	23.9%
Energy Futures					
ETHANOL	1,708	4,640	-63.2%	1,901	-10.2%
ETHANOL FWD	0	346	-100.0%	26	-100.0%



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Commodities and Alternative Investments					
Futures					
CORN	1,317,691	1,317,029	0.1%	1,420,468	-7.2%
SOYBEAN	657,897	630,073	4.4%	621,496	5.9%
SOYBEAN MEAL	386,570	350,334	10.3%	340,187	13.6%
SOYBEAN OIL	423,326	399,615	5.9%	406,141	4.2%
OATS	5,722	11,120	-48.5%	6,964	-17.8%
ROUGH RICE	10,139	10,712	-5.3%	10,019	1.2%
WHEAT	586	0	-	971	-39.6%
MINI CORN	5,710	7,727	-26.1%	7,258	-21.3%
MINI SOYBEAN	18,734	31,837	-41.2%	21,360	-12.3%
MINI WHEAT	2,234	1,455	53.5%	2,872	-22.2%
DOW-UBS COMMOD INDEX	48,809	22,582	116.1%	45,673	6.9%
FERTILIZER PRODUCTS	2,770	2,635	5.1%	3,120	-11.2%
DJ_UBS ROLL SELECT INDEX FU	1,070	496	115.7%	1,070	0.0%
KC WHEAT	276,602	227,529	21.6%	270,817	2.1%
CHI WHEAT	439,287	444,081	-1.1%	430,128	2.1%
Intercommodity Spread	0	0	-	0	-



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Commodities and Alternative Investments					
Options					
CORN	1,131,385	1,169,351	-3.2%	1,393,507	-18.8%
SOYBEAN	639,721	758,879	-15.7%	717,386	-10.8%
SOYBEAN MEAL	108,160	159,269	-32.1%	116,180	-6.9%
SOYBEAN OIL	76,822	128,945	-40.4%	85,572	-10.2%
SOYBEAN CRUSH	200	699	-71.4%	165	21.2%
OATS	2,665	2,951	-9.7%	2,684	-0.7%
ROUGH RICE	1,863	1,906	-2.3%	3,704	-49.7%
WHEAT	100	0	-	100	0.0%
CORN NEARBY+2 CAL SPRD	6,076	1,020	495.7%	3,165	92.0%
SOYBN NEARBY+2 CAL SPRD	10	0	-	10	0.0%
WHEAT NEARBY+2 CAL SPRD	2,420	4,458	-45.7%	600	303.3%
JULY-DEC CORN CAL SPRD	0	1,600	-100.0%	0	-
DEC-JULY WHEAT CAL SPRD	225	100	125.0%	0	-
JULY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	50	2,326	-97.9%	50	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	18,645	12,746	46.3%	18,250	2.2%
DEC-DEC CORN CAL SPRD	8,539	8,490	0.6%	5,881	45.2%
NOV-JULY SOYBEAN CAL SPRD	1,146	0	-	626	83.1%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
WHEAT-CORN IC50	50	2,100	-97.6%	830	-94.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
KC WHEAT	46,398	29,813	55.6%	52,847	-12.2%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
CHI WHEAT	301,540	248,889	21.2%	354,410	-14.9%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Ags Futures					
FERTILIZER PRODUCS	700	0	-	250	180.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	12,101,309	9,309,514	30.0%	11,249,479	7.6%
Equity Index Futures	169,912	155,570	9.2%	155,534	9.2%
Energy Futures	1,708	4,986	-65.7%	1,927	-11.4%
Commodities and Alternative Invest	3,597,147	3,457,225	4.0%	3,588,544	0.2%
Ags Futures	700	0	-	250	180.0%
TOTAL FUTURES	15,870,776	12,927,295	22.8%	14,995,734	5.8%



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TOTAL OPTIONS GROUP					
Interest Rate Options	5,109,531	2,997,927	70.4%	4,529,607	12.8%
Equity Index Options	7,095	11,596	-38.8%	5,725	23.9%
Commodities and Alternative Invest	2,346,015	2,533,542	-7.4%	2,755,967	-14.9%
TOTAL OPTIONS	7,462,641	5,543,065	34.6%	7,291,299	2.3%
TOTAL COMBINED					
Interest Rate	17,210,840	12,307,441	39.8%	15,779,086	9.1%
Equity Index	177,007	167,166	5.9%	161,259	9.8%
Energy	1,708	4,986	-65.7%	1,927	-11.4%
Commodities and Alternative Invest	5,943,162	5,990,767	-0.8%	6,344,511	-6.3%
Ags	700	0	-	250	180.0%
GRAND TOTAL	23,333,417	18,470,360	26.3%	22,287,033	4.7%