

CBOT Exchange Open Interest Report - Monthly

	Open Interest SEP 2017	Open Interest SEP 2016	% CHG	Open Interest AUG 2017	% CHG
Interest Rate Futures					
30-YR BOND	712,261	567,415	25.5%	766,649	-7.1%
10-YR NOTE	3,126,281	2,896,690	7.9%	3,435,810	-9.0%
5-YR NOTE	2,969,097	2,815,219	5.5%	3,236,138	-8.3%
2-YR NOTE	1,600,017	1,062,797	50.5%	1,493,960	7.1%
FED FUND	1,601,282	1,156,185	38.5%	1,795,750	-10.8%
5-YR SWAP RATE	20,444	23,811	-14.1%	20,615	-0.8%
2-YR SWAP RATE	0	1	-100.0%	0	-
10-YR SWAP RATE	28,198	26,389	6.9%	32,990	-14.5%
7-YR SWAP	0	0	-	0	-
ULTRA T-BOND	816,810	607,514	34.5%	892,731	-8.5%
30-YR SWAP RATE	173	635	-72.8%	215	-19.5%
Ultra 10-Year Note	439,884	227,439	93.4%	426,451	3.1%
Interest Rate Options					
30-YR BOND	728,845	499,315	46.0%	589,897	23.6%
10-YR NOTE	3,267,922	1,976,799	65.3%	3,148,962	3.8%
5-YR NOTE	1,305,524	883,569	47.8%	1,036,990	25.9%
2-YR NOTE	380,361	78,091	387.1%	329,179	15.5%
FED FUND	5,601	18,715	-70.1%	2,901	93.1%
ULTRA T-BOND	2,083	15,168	-86.3%	1,602	30.0%
Ultra 10-Year Note	0	16,971	-100.0%	0	-
Equity Index Futures					
DJIA	0	0	-	0	-
DJ US REAL ESTATE	18,262	10,863	68.1%	17,381	5.1%
E-mini (\$5) Dow	156,979	130,899	19.9%	152,531	2.9%
Equity Index Options					
DJIA	0	0	-	0	-
E-mini (\$5) Dow	4,845	7,953	-39.1%	7,095	-31.7%
Energy Futures					
ETHANOL	1,652	4,626	-64.3%	1,708	-3.3%
ETHANOL FWD	0	230	-100.0%	0	-

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Commodities and Alternative Investments					
Futures					
CORN	1,407,404	1,325,077	6.2%	1,317,691	6.8%
SOYBEAN	682,660	643,903	6.0%	657,897	3.8%
SOYBEAN MEAL	363,400	359,912	1.0%	386,570	-6.0%
SOYBEAN OIL	406,888	412,228	-1.3%	423,326	-3.9%
OATS	5,839	10,520	-44.5%	5,722	2.0%
ROUGH RICE	10,456	11,271	-7.2%	10,139	3.1%
WHEAT	415	2,894	-85.7%	586	-29.2%
MINI CORN	5,382	8,071	-33.3%	5,710	-5.7%
MINI SOYBEAN	15,570	22,339	-30.3%	18,734	-16.9%
MINI WHEAT	2,155	1,809	19.1%	2,234	-3.5%
DOW-UBS COMMOD INDEX	64,265	20,008	221.2%	48,809	31.7%
FERTILIZER PRODUCTS	2,970	2,650	12.1%	2,770	7.2%
DJ_UBS ROLL SELECT INDEX FU	1,070	496	115.7%	1,070	0.0%
KC WHEAT	267,776	234,584	14.1%	276,602	-3.2%
Intercommodity Spread	0	0	-	0	-
CHI WHEAT	430,675	466,454	-7.7%	439,287	-2.0%

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Commodities and Alternative Investments					
Options					
CORN	1,274,336	1,258,352	1.3%	1,131,385	12.6%
SOYBEAN	677,163	804,809	-15.9%	639,721	5.9%
SOYBEAN MEAL	109,311	155,480	-29.7%	108,160	1.1%
SOYBEAN OIL	78,468	127,649	-38.5%	76,822	2.1%
SOYBEAN CRUSH	255	593	-57.0%	200	27.5%
OATS	2,860	3,323	-13.9%	2,665	7.3%
ROUGH RICE	3,658	2,237	63.5%	1,863	96.3%
WHEAT	100	242	-58.7%	100	0.0%
CORN NEARBY+2 CAL SPRD	6,126	1,031	494.2%	6,076	0.8%
SOYBN NEARBY+2 CAL SPRD	10	50	-80.0%	10	0.0%
WHEAT NEARBY+2 CAL SPRD	4,380	5,361	-18.3%	2,420	81.0%
JULY-DEC CORN CAL SPRD	0	1,700	-100.0%	0	-
DEC-JULY WHEAT CAL SPRD	924	100	824.0%	225	310.7%
JULY-NOV SOYBEAN CAL SPRD	0	30	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	50	2,317	-97.8%	50	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	18,525	13,364	38.6%	18,645	-0.6%
DEC-DEC CORN CAL SPRD	10,033	8,402	19.4%	8,539	17.5%
NOV-JULY SOYBEAN CAL SPRD	1,646	0	-	1,146	43.6%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSCO	50	5,310	-99.1%	50	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	36	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	70	0	-	0	-
KC WHEAT	49,955	35,721	39.8%	46,398	7.7%
Intercommodity Spread	0	0	-	0	-
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
CHI WHEAT	328,266	270,782	21.2%	301,540	8.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
 Ags Futures					
FERTILIZER PRODUCTS	1,000	0	-	700	42.9%
 TOTAL FUTURES GROUP					
Interest Rate Futures	11,314,447	9,384,095	20.6%	12,101,309	-6.5%
Equity Index Futures	175,241	141,762	23.6%	169,912	3.1%
Energy Futures	1,652	4,856	-66.0%	1,708	-3.3%
Commodities and Alternative Invest	3,666,925	3,522,216	4.1%	3,597,147	1.9%
Ags Futures	1,000	0	-	700	42.9%
TOTAL FUTURES	15,159,265	13,052,929	16.1%	15,870,776	-4.5%

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TOTAL OPTIONS GROUP					
Interest Rate Options	5,690,336	3,488,628	63.1%	5,109,531	11.4%
Equity Index Options	4,845	7,953	-39.1%	7,095	-31.7%
Commodities and Alternative Invest	2,566,222	2,696,853	-4.8%	2,346,015	9.4%
TOTAL OPTIONS	8,261,403	6,193,434	33.4%	7,462,641	10.7%
TOTAL COMBINED					
Interest Rate	17,004,783	12,872,723	32.1%	17,210,840	-1.2%
Equity Index	180,086	149,715	20.3%	177,007	1.7%
Energy	1,652	4,856	-66.0%	1,708	-3.3%
Commodities and Alternative Invest	6,233,147	6,219,069	0.2%	5,943,162	4.9%
Ags	1,000	0	-	700	42.9%
GRAND TOTAL	23,420,668	19,246,363	21.7%	23,333,417	0.4%