

CBOT Exchange Open Interest Report - Monthly

	Open Interest OCT 2017	Open Interest OCT 2016	% CHG	Open Interest SEP 2017	% CHG
Interest Rate Futures					
30-YR BOND	737,236	544,254	35.5%	712,261	3.5%
10-YR NOTE	3,244,341	2,907,529	11.6%	3,126,281	3.8%
5-YR NOTE	3,069,081	2,790,470	10.0%	2,969,097	3.4%
2-YR NOTE	1,652,536	1,243,729	32.9%	1,600,017	3.3%
FED FUND	1,588,157	1,192,445	33.2%	1,601,282	-0.8%
5-YR SWAP RATE	22,894	35,751	-36.0%	20,444	12.0%
2-YR SWAP RATE	0	1	-100.0%	0	-
10-YR SWAP RATE	28,950	31,435	-7.9%	28,198	2.7%
7-YR SWAP	0	0	-	0	-
ULTRA T-BOND	884,301	621,779	42.2%	816,810	8.3%
30-YR SWAP RATE	142	677	-79.0%	173	-17.9%
Ultra 10-Year Note	435,065	241,554	80.1%	439,884	-1.1%
Interest Rate Options					
30-YR BOND	600,500	473,011	27.0%	728,845	-17.6%
10-YR NOTE	3,096,641	2,133,745	45.1%	3,267,922	-5.2%
5-YR NOTE	1,416,714	832,237	70.2%	1,305,524	8.5%
2-YR NOTE	380,144	120,462	215.6%	380,361	-0.1%
FED FUND	6,610	18,580	-64.4%	5,601	18.0%
ULTRA T-BOND	3,178	18,479	-82.8%	2,083	52.6%
Ultra 10-Year Note	700	10,272	-93.2%	0	-
Equity Index Futures					
DJIA	0	0	-	0	-
DJ US REAL ESTATE	18,515	10,083	83.6%	18,262	1.4%
E-mini (\$5) Dow	160,111	119,151	34.4%	156,979	2.0%
Equity Index Options					
DJIA	0	0	-	0	-
E-mini (\$5) Dow	8,658	7,948	8.9%	4,845	78.7%
Energy Futures					
ETHANOL	1,817	5,324	-65.9%	1,652	10.0%
ETHANOL FWD	0	162	-100.0%	0	-

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Commodities and Alternative Investments					
Futures					
CORN	1,593,949	1,351,820	17.9%	1,407,404	13.3%
SOYBEAN	665,622	626,063	6.3%	682,660	-2.5%
SOYBEAN MEAL	391,871	371,160	5.6%	363,400	7.8%
SOYBEAN OIL	451,964	476,388	-5.1%	406,888	11.1%
OATS	7,820	8,761	-10.7%	5,839	33.9%
ROUGH RICE	10,120	10,452	-3.2%	10,456	-3.2%
WHEAT	422	3,623	-88.4%	415	1.7%
MINI CORN	5,897	8,031	-26.6%	5,382	9.6%
MINI SOYBEAN	9,620	12,542	-23.3%	15,570	-38.2%
MINI WHEAT	2,474	1,889	31.0%	2,155	14.8%
DOW-UBS COMMOD INDEX	74,392	17,067	335.9%	64,265	15.8%
FERTILIZER PRODUCS	2,845	2,452	16.0%	2,970	-4.2%
DJ_UBS ROLL SELECT INDEX FU	660	660	0.0%	1,070	-38.3%
Intercommodity Spread	0	0	-	0	-
CHI WHEAT	564,106	495,281	13.9%	430,675	31.0%
KC WHEAT	321,544	262,846	22.3%	267,776	20.1%

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Commodities and Alternative Investments					
Options					
CORN	1,334,643	1,416,112	-5.8%	1,274,336	4.7%
SOYBEAN	388,919	361,911	7.5%	677,163	-42.6%
SOYBEAN MEAL	121,820	173,688	-29.9%	109,311	11.4%
SOYBEAN OIL	100,888	146,955	-31.3%	78,468	28.6%
SOYBEAN CRUSH	80	129	-38.0%	255	-68.6%
OATS	3,125	3,964	-21.2%	2,860	9.3%
ROUGH RICE	1,430	819	74.6%	3,658	-60.9%
WHEAT	100	347	-71.2%	100	0.0%
CORN NEARBY+2 CAL SPRD	6,126	2,541	141.1%	6,126	0.0%
SOYBN NEARBY+2 CAL SPRD	0	50	-100.0%	10	-100.0%
WHEAT NEARBY+2 CAL SPRD	6,665	6,141	8.5%	4,380	52.2%
JULY-DEC CORN CAL SPRD	0	1,675	-100.0%	0	-
DEC-JULY WHEAT CAL SPRD	1,424	515	176.5%	924	54.1%
JULY-NOV SOYBEAN CAL SPRD	0	1,587	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	0	200	-100.0%	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	50	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	17,240	16,528	4.3%	18,525	-6.9%
DEC-DEC CORN CAL SPRD	10,033	8,372	19.8%	10,033	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	1,646	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSCO	250	8,060	-96.9%	50	400.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	36	0	-	36	0.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
Intercommodity Spread	0	0	-	0	-
CHI WHEAT	358,606	319,682	12.2%	328,266	9.2%
KC WHEAT	51,413	37,580	36.8%	49,955	2.9%
MAR-JULY CORN CAL SPRD	70	0	-	70	0.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
 Ags Futures					
FERTILIZER PRODUCTS	400	0	-	1,000	-60.0%
 TOTAL FUTURES GROUP					
Interest Rate Futures	11,662,703	9,609,624	21.4%	11,314,447	3.1%
Equity Index Futures	178,626	129,234	38.2%	175,241	1.9%
Energy Futures	1,817	5,486	-66.9%	1,652	10.0%
Commodities and Alternative Invest	4,103,306	3,649,035	12.4%	3,666,925	11.9%
Ags Futures	400	0	-	1,000	-60.0%
TOTAL FUTURES	15,946,852	13,393,379	19.1%	15,159,265	5.2%



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TOTAL OPTIONS GROUP					
Interest Rate Options	5,504,487	3,606,786	52.6%	5,690,336	-3.3%
Equity Index Options	8,658	7,948	8.9%	4,845	78.7%
Commodities and Alternative Invest	2,402,868	2,506,856	-4.1%	2,566,222	-6.4%
TOTAL OPTIONS	7,916,013	6,121,590	29.3%	8,261,403	-4.2%
TOTAL COMBINED					
Interest Rate	17,167,190	13,216,410	29.9%	17,004,783	1.0%
Equity Index	187,284	137,182	36.5%	180,086	4.0%
Energy	1,817	5,486	-66.9%	1,652	10.0%
Commodities and Alternative Invest	6,506,174	6,155,891	5.7%	6,233,147	4.4%
Ags	400	0	-	1,000	-60.0%
GRAND TOTAL	23,862,865	19,514,969	22.3%	23,420,668	1.9%