

CBOT Exchange Open Interest Report - Monthly

	Open Interest JAN 2018	Open Interest JAN 2017	% CHG	Open Interest DEC 2018	% CHG
Interest Rate Futures					
30-YR BOND	806,341	616,209	30.9%	757,123	6.5%
10-YR NOTE	3,637,449	3,174,958	14.6%	3,231,028	12.6%
5-YR NOTE	3,426,629	3,138,549	9.2%	3,100,571	10.5%
2-YR NOTE	2,011,822	1,323,131	52.1%	1,784,468	12.7%
FED FUND	1,745,051	1,314,337	32.8%	1,489,243	17.2%
5-YR SWAP RATE	24,170	46,324	-47.8%	21,479	12.5%
2-YR SWAP RATE	0	0	-	0	-
10-YR SWAP RATE	28,185	33,400	-15.6%	25,411	10.9%
7-YR SWAP	0	0	-	0	-
ULTRA T-BOND	908,929	707,771	28.4%	875,576	3.8%
30-YR SWAP RATE	217	1,356	-84.0%	132	64.4%
Ultra 10-Year Note	566,153	312,554	81.1%	516,915	9.5%
Interest Rate Options					
30-YR BOND	793,910	511,065	55.3%	616,328	28.8%
10-YR NOTE	3,550,679	2,774,522	28.0%	2,342,971	51.5%
5-YR NOTE	1,398,531	1,305,681	7.1%	986,661	41.7%
2-YR NOTE	268,924	59,355	353.1%	287,229	-6.4%
FED FUND	801	16,948	-95.3%	565	41.8%
ULTRA T-BOND	7,245	2,355	207.6%	6,863	5.6%
Ultra 10-Year Note	0	1,440	-100.0%	0	-
Equity Index Futures					
DJ US REAL ESTATE	19,685	12,309	59.9%	17,918	9.9%
E-mini (\$5) Dow	154,097	128,613	19.8%	146,087	5.5%
Equity Index Options					
E-mini (\$5) Dow	10,228	7,579	35.0%	8,536	19.8%
Energy Futures					
ETHANOL	2,801	5,416	-48.3%	2,624	6.7%
ETHANOL FWD	0	181	-100.0%	0	-

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Commodities and Alternative Investments					
Futures					
CORN	1,684,903	1,347,297	25.1%	1,541,851	9.3%
SOYBEAN	788,108	722,736	9.0%	708,342	11.3%
SOYBEAN MEAL	434,216	380,944	14.0%	376,516	15.3%
SOYBEAN OIL	509,740	405,813	25.6%	443,675	14.9%
OATS	6,265	7,564	-17.2%	6,546	-4.3%
ROUGH RICE	9,596	11,604	-17.3%	10,001	-4.0%
WHEAT	4,382	1,411	210.6%	1,012	333.0%
MINI CORN	10,244	9,953	2.9%	8,491	20.6%
MINI SOYBEAN	16,802	21,880	-23.2%	9,995	68.1%
MINI WHEAT	1,773	2,176	-18.5%	1,959	-9.5%
DOW-UBS COMMOD INDEX	82,302	35,047	134.8%	60,007	37.2%
FERTILIZER PRODUCTS	2,295	2,352	-2.4%	2,390	-4.0%
DJ_UBS ROLL SELECT INDEX FU	741	1,152	-35.7%	659	12.4%
CHI WHEAT	541,128	494,686	9.4%	526,746	2.7%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	315,100	233,274	35.1%	330,541	-4.7%
Commodities and Alternative Investments					
Options					
CORN	1,287,213	991,651	29.8%	1,003,718	28.2%
SOYBEAN	591,337	565,623	4.5%	422,556	39.9%
SOYBEAN MEAL	140,382	119,106	17.9%	99,646	40.9%
SOYBEAN OIL	95,574	128,651	-25.7%	75,650	26.3%
SOYBEAN CRUSH	136	242	-43.8%	126	7.9%
OATS	1,160	3,805	-69.5%	1,180	-1.7%
ROUGH RICE	2,126	1,953	8.9%	685	210.4%
WHEAT	213	260	-18.1%	0	#DIV/0
CORN NEARBY+2 CAL SPRD	2,050	3,001	-31.7%	100	1,950.0%
SOYBN NEARBY+2 CAL SPRD	0	725	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	5,987	5,316	12.6%	5,385	11.2%
JULY-DEC CORN CAL SPRD	504	2,025	-75.1%	400	26.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	2,518	11,450	-78.0%	550	357.8%
JULY-DEC WHEAT CAL SPRD	0	500	-100.0%	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	9	64	-85.9%	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	600	-100.0%	0	-
DEC-DEC CORN CAL SPRD	77	2,006	-96.2%	76	1.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	675	-100.0%	0	-
WHEAT-CORN ICSSO	2,716	4,476	-39.3%	3,016	-9.9%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	845	1,354	-37.6%	845	0.0%
CHI WHEAT	412,375	320,032	28.9%	304,916	35.2%
Intercommodity Spread	3,078	600	413.0%	0	-
KC WHEAT	84,297	42,187	99.8%	44,581	89.1%
MAR-JULY CORN CAL SPRD	70	0	-	70	0.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-

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Ags Futures					
FERTILIZER PRODUCTS	1,000	0	-	400	150.0%
TOTAL FUTURES GROUP					
Interest Rate Futures	13,154,946	10,668,589	23.3%	11,801,946	11.5%
Equity Index Futures	173,782	140,922	23.3%	164,005	6.0%
Energy Futures	2,801	5,597	-50.0%	2,624	6.7%
Commodities and Alternative Invest	4,407,595	3,677,889	19.8%	4,028,731	9.4%
Ags Futures	1,000	0	-	400	150.0%
TOTAL FUTURES	17,740,124	14,492,997	22.4%	15,997,706	10.9%
TOTAL OPTIONS GROUP					
Interest Rate Options	6,020,090	4,671,366	28.9%	4,240,617	42.0%
Equity Index Options	10,228	7,579	35.0%	8,536	19.8%
Commodities and Alternative Invest	2,632,667	2,206,302	19.3%	1,963,500	34.1%
TOTAL OPTIONS	8,662,985	6,885,247	25.8%	6,212,653	39.4%
TOTAL COMBINED					
Interest Rate	19,175,036	15,339,955	25.0%	16,042,563	19.5%
Equity Index	184,010	148,501	23.9%	172,541	6.6%
Energy	2,801	5,597	-50.0%	2,624	6.7%
Commodities and Alternative Invest	7,040,262	5,884,191	19.6%	5,992,231	17.5%
Ags	1,000	0	-	400	150.0%
GRAND TOTAL	26,403,109	21,378,244	23.5%	22,210,359	18.9%