

CBOT Exchange Open Interest Report - Monthly

	Open Interest FEB 2018	Open Interest FEB 2017	% CHG	Open Interest JAN 2018	% CHG
Interest Rate Futures					
30-YR BOND	829,123	648,393	27.9%	806,341	2.8%
10-YR NOTE	3,645,214	3,263,890	11.7%	3,637,449	0.2%
5-YR NOTE	3,401,266	3,159,459	7.7%	3,426,629	-0.7%
2-YR NOTE	1,866,914	1,421,412	31.3%	2,011,822	-7.2%
FED FUND	2,251,411	1,586,983	41.9%	1,745,051	29.0%
5-YR SWAP RATE	27,229	44,576	-38.9%	24,170	12.7%
2-YR SWAP RATE	0	0	-	0	-
10-YR SWAP RATE	40,880	32,387	26.2%	28,185	45.0%
7-YR SWAP	0	0	-	0	-
ULTRA T-BOND	991,473	749,743	32.2%	908,929	9.1%
30-YR SWAP RATE	223	1,132	-80.3%	217	2.8%
Ultra 10-Year Note	568,411	338,888	67.7%	566,153	0.4%
Interest Rate Options					
30-YR BOND	731,958	481,837	51.9%	793,910	-7.8%
10-YR NOTE	3,617,212	2,472,153	46.3%	3,550,679	1.9%
5-YR NOTE	1,624,232	1,408,969	15.3%	1,398,531	16.1%
2-YR NOTE	236,770	82,433	187.2%	268,924	-12.0%
FED FUND	3,537	6,376	-44.5%	801	341.6%
ULTRA T-BOND	3,317	928	257.4%	7,245	-54.2%
Ultra 10-Year Note	0	178	-100.0%	0	-
Equity Index Futures					
DJ US REAL ESTATE	23,134	12,778	81.0%	19,685	17.5%
E-mini (\$5) Dow	114,094	139,180	-18.0%	154,097	-26.0%
Equity Index Options					
E-mini (\$5) Dow	11,485	7,505	53.0%	10,228	12.3%
Energy Futures					
ETHANOL	1,938	4,751	-59.2%	2,801	-30.8%
ETHANOL FWD	0	188	-100.0%	0	-

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Ag Products Futures					
CORN	1,662,228	1,361,513	22.1%	1,684,903	-1.3%
SOYBEAN	777,749	685,072	13.5%	788,108	-1.3%
SOYBEAN MEAL	449,667	370,669	21.3%	434,216	3.6%
SOYBEAN OIL	475,332	366,430	29.7%	509,740	-6.8%
OATS	5,691	7,190	-20.8%	6,265	-9.2%
ROUGH RICE	8,829	11,824	-25.3%	9,596	-8.0%
WHEAT	7,950	1,114	613.6%	4,382	81.4%
MINI CORN	9,030	8,775	2.9%	10,244	-11.9%
MINI SOYBEAN	23,937	20,625	16.1%	16,802	42.5%
MINI WHEAT	1,785	1,508	18.4%	1,773	0.7%
DOW-UBS COMMOD INDEX	51,549	37,884	36.1%	82,302	-37.4%
FERTILIZER PRODUCS	2,250	2,217	1.5%	2,295	-2.0%
DJ_UBS ROLL SELECT INDEX FU	823	1,070	-23.1%	741	11.1%
KC WHEAT	301,825	207,022	45.8%	315,100	-4.2%
Intercommodity Spread	0	0	-	0	-
CHI WHEAT	445,030	401,441	10.9%	541,128	-17.8%
Ag Products Options					
CORN	1,090,222	952,975	14.4%	1,287,213	-15.3%
SOYBEAN	608,027	523,505	16.1%	591,337	2.8%
SOYBEAN MEAL	160,928	111,036	44.9%	140,382	14.6%
SOYBEAN OIL	73,937	89,439	-17.3%	95,574	-22.6%
SOYBEAN CRUSH	118	95	24.2%	136	-13.2%
OATS	468	1,883	-75.1%	1,160	-59.7%
ROUGH RICE	932	1,960	-52.4%	2,126	-56.2%
WHEAT	100	200	-50.0%	213	-53.1%
CORN NEARBY+2 CAL SPRD	3,850	2,386	61.4%	2,050	87.8%
SOYBN NEARBY+2 CAL SPRD	0	910	-100.0%	0	-
WHEAT NEARBY+2 CAL SPRD	5,137	3,501	46.7%	5,987	-14.2%
JULY-DEC CORN CAL SPRD	804	1,525	-47.3%	504	59.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	10,045	16,408	-38.8%	2,518	298.9%
JULY-DEC WHEAT CAL SPRD	250	500	-50.0%	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	9	64	-85.9%	9	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	600	-100.0%	0	-
DEC-DEC CORN CAL SPRD	278	2,016	-86.2%	77	261.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	490	-100.0%	0	-
WHEAT-CORN ICSO	90	600	-85.0%	2,716	-96.7%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	845	-100.0%
KC WHEAT	77,915	32,501	139.7%	84,297	-7.6%
Intercommodity Spread	3,561	650	447.8%	3,078	15.7%
CHI WHEAT	385,517	237,640	62.2%	412,375	-6.5%
MAR-JULY CORN CAL SPRD	0	0	-	70	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-



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Ags Futures					
FERTILIZER PRODUCTS	725	0	-	1,000	-27.5%
TOTAL FUTURES GROUP					
Interest Rate Futures	13,622,144	11,246,863	21.1%	13,154,946	3.6%
Equity Index Futures	137,228	151,958	-9.7%	173,782	-21.0%
Energy Futures	1,938	4,939	-60.8%	2,801	-30.8%
Ag Products Futures	4,223,675	3,484,354	21.2%	4,407,595	-4.2%
Ags Futures	725	0	-	1,000	-27.5%
TOTAL FUTURES	17,985,710	14,888,114	20.8%	17,740,124	1.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	6,217,026	4,452,874	39.6%	6,020,090	3.3%
Equity Index Options	11,485	7,505	53.0%	10,228	12.3%
Ag Products Options	2,422,188	1,980,884	22.3%	2,632,667	-8.0%
TOTAL OPTIONS	8,650,699	6,441,263	34.3%	8,662,985	-0.1%
TOTAL COMBINED					
Interest Rate	19,839,170	15,699,737	26.4%	19,175,036	3.5%
Equity Index	148,713	159,463	-6.7%	184,010	-19.2%
Energy	1,938	4,939	-60.8%	2,801	-30.8%
Ag Products	6,645,863	5,465,238	21.6%	7,040,262	-5.6%
Ags	725	0	-	1,000	-27.5%
GRAND TOTAL	26,636,409	21,329,377	24.9%	26,403,109	0.9%