

## CBOT Exchange Open Interest Report - Monthly

	Open Interest JUL 2015	Open Interest JUL 2014	% CHG	Open Interest JUN 2015	% CHG
<b>Interest Rate Futures</b>					
30-YR BOND	524,097	777,452	-32.6%	481,405	8.9%
10-YR NOTE	2,929,691	2,773,093	5.6%	2,731,898	7.2%
5-YR NOTE	2,373,024	2,195,396	8.1%	2,121,212	11.9%
2-YR NOTE	1,353,809	1,304,049	3.8%	1,191,530	13.6%
FED FUND	929,135	470,512	97.5%	906,380	2.5%
10-YR SWAP	0	0	-	0	-
5-YR SWAP	0	0	-	0	-
5-YR SWAP RATE	35,237	35,824	-1.6%	32,493	8.4%
2-YR SWAP RATE	2,703	4,667	-42.1%	2,704	0.0%
10-YR SWAP RATE	51,580	52,979	-2.6%	45,571	13.2%
30-YR SWAP	0	0	-	0	-
ULTRA T-BOND	615,992	494,711	24.5%	587,765	4.8%
30-YR SWAP RATE	988	3,844	-74.3%	926	6.7%
<b>Interest Rate Options</b>					
30-YR BOND	464,444	404,626	14.8%	544,319	-14.7%
10-YR NOTE	1,999,291	2,420,196	-17.4%	2,415,124	-17.2%
5-YR NOTE	680,259	1,018,055	-33.2%	623,780	9.1%
2-YR NOTE	225,309	85,494	163.5%	262,760	-14.3%
FED FUND	111,153	10,597	948.9%	117,431	-5.3%
FLEX 30-YR BOND	0	0	-	0	-
FLEX 10-YR NOTE	0	0	-	0	-
ULTRA T-BOND	4,565	13,811	-66.9%	2,936	55.5%
<b>Equity Index Futures</b>					
\$25 DJ	0	0	-	0	-
DJIA	0	3,424	-100.0%	0	-
MINI \$5 DOW	94,172	127,572	-26.2%	91,810	2.6%
DJ US REAL ESTATE	5,045	4,157	21.4%	5,230	-3.5%
<b>Equity Index Options</b>					
DJIA	0	207	-100.0%	0	-
MINI \$5 DOW	12,777	18,934	-32.5%	11,396	12.1%
<b>Energy Futures</b>					
ETHANOL FWD	250	1,829	-86.3%	341	-26.7%
<b>Energy Options</b>					
ETHANOL FWD	0	0	-	0	-

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<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
CORN	1,364,290	1,379,315	-1.1%	1,309,238	4.2%
SOYBEAN	641,710	608,655	5.4%	666,172	-3.7%
SOYBEAN MEAL	382,644	306,116	25.0%	393,430	-2.7%
SOYBEAN OIL	377,661	329,144	14.7%	380,673	-0.8%
OATS	8,114	7,188	12.9%	7,213	12.5%
ROUGH RICE	8,815	9,233	-4.5%	9,586	-8.0%
WHEAT	614,531	584,894	5.1%	573,358	7.2%
MINI CORN	10,238	9,991	2.5%	7,223	41.7%
MINI SOYBEAN	16,258	20,874	-22.1%	16,241	0.1%
MINI WHEAT	2,023	2,504	-19.2%	1,574	28.5%
ETHANOL	5,583	6,599	-15.4%	7,251	-23.0%
DOW-UBS COMMOD INDEX	20,484	10,729	90.9%	22,678	-9.7%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	1,682	-100.0%	0	-
FERTILIZER PRODUCTS	3,505	2,230	57.2%	3,155	11.1%
DJ_UBS ROLL SELECT INDEX FU	503	506	-0.6%	1,167	-56.9%

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<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
CORN	1,757,528	1,666,524	5.5%	1,737,456	1.2%
SOYBEAN	843,738	873,132	-3.4%	907,588	-7.0%
SOYBEAN MEAL	176,108	175,286	0.5%	174,598	0.9%
SOYBEAN OIL	100,582	126,190	-20.3%	85,981	17.0%
SOYBEAN CRUSH	112	664	-83.1%	62	80.6%
OATS	3,613	3,642	-0.8%	3,032	19.2%
ROUGH RICE	2,982	2,684	11.1%	1,695	75.9%
WHEAT	370,973	379,282	-2.2%	390,226	-4.9%
CORN NEARBY+2 CAL SPRD	12,040	24,694	-51.2%	10,256	17.4%
SOYBN NEARBY+2 CAL SPRD	100	464	-78.4%	100	0.0%
WHEAT NEARBY+2 CAL SPRD	21,416	10,946	95.7%	7,255	195.2%
JULY-DEC CORN CAL SPRD	0	1,000	-100.0%	0	-
DEC-JULY WHEAT CAL SPRD	35	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	0	85	-100.0%	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	200	0	-	33	506.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	3,315	755	339.1%	3,970	-16.5%
DEC-DEC CORN CAL SPRD	946	521	81.6%	806	17.4%
NOV-JULY SOYBEAN CAL SPRD	0	445	-100.0%	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSCO	845	3,025	-72.1%	480	76.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYBEAN CORN RATIO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
NOV-DEC SOYBEAN CSO	0	650	-100.0%	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-
DEC-JUL SOYBEAN OIL CSO	0	155	-100.0%	0	-
SEP-DEC SOYBEAN MEAL CSO	1,000	0	-	1,000	0.0%
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	8,816,256	8,112,527	8.7%	8,101,884	8.8%
Equity Index Futures	99,217	135,153	-26.6%	97,040	2.2%
Energy Futures	250	1,829	-86.3%	341	-26.7%
Commodities and Alternative Invest	3,456,359	3,279,660	5.4%	3,398,959	1.7%
<b>TOTAL FUTURES</b>	<b>12,372,082</b>	<b>11,529,169</b>	<b>7.3%</b>	<b>11,598,224</b>	<b>6.7%</b>

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<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	3,485,021	3,952,779	-11.8%	3,966,350	-12.1%
Equity Index Options	12,777	19,141	-33.2%	11,396	12.1%
Energy Options	0	0	-	0	-
Commodities and Alternative Invest	3,295,533	3,270,144	0.8%	3,324,538	-0.9%
<b>TOTAL OPTIONS</b>	<b>6,793,331</b>	<b>7,242,064</b>	<b>-6.2%</b>	<b>7,302,284</b>	<b>-7.0%</b>
<b>TOTAL COMBINED</b>					
Interest Rate	12,301,277	12,065,306	2.0%	12,068,234	1.9%
Equity Index	111,994	154,294	-27.4%	108,436	3.3%
Energy	250	1,829	-86.3%	341	-26.7%
Commodities and Alternative Invest	6,751,892	6,549,804	3.1%	6,723,497	0.4%
<b>GRAND TOTAL</b>	<b>19,165,413</b>	<b>18,771,233</b>	<b>2.1%</b>	<b>18,900,508</b>	<b>1.4%</b>

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