

CBOT Exchange Open Interest Report - Monthly

	Open Interest AUG 2015	Open Interest AUG 2014	% CHG	Open Interest JUL 2015	% CHG
Interest Rate Futures					
30-YR BOND	537,742	984,935	-45.4%	524,097	2.6%
10-YR NOTE	2,847,902	2,753,371	3.4%	2,929,691	-2.8%
5-YR NOTE	2,429,868	2,192,905	10.8%	2,373,024	2.4%
2-YR NOTE	1,257,738	1,377,298	-8.7%	1,353,809	-7.1%
FED FUND	937,457	544,115	72.3%	929,135	0.9%
10-YR SWAP	0	0	-	0	-
5-YR SWAP	0	0	-	0	-
5-YR SWAP RATE	35,421	45,068	-21.4%	35,237	0.5%
2-YR SWAP RATE	4,038	8,605	-53.1%	2,703	49.4%
10-YR SWAP RATE	54,015	56,212	-3.9%	51,580	4.7%
30-YR SWAP	0	0	-	0	-
ULTRA T-BOND	624,251	551,840	13.1%	615,992	1.3%
30-YR SWAP RATE	849	3,776	-77.5%	988	-14.1%
Interest Rate Options					
30-YR BOND	433,412	373,971	15.9%	464,444	-6.7%
10-YR NOTE	2,004,409	2,227,747	-10.0%	1,999,291	0.3%
5-YR NOTE	552,125	932,602	-40.8%	680,259	-18.8%
2-YR NOTE	102,773	82,057	25.2%	225,309	-54.4%
FED FUND	56,449	12,428	354.2%	111,153	-49.2%
FLEX 30-YR BOND	0	0	-	0	-
FLEX 10-YR NOTE	0	0	-	0	-
ULTRA T-BOND	6,490	2,035	218.9%	4,565	42.2%
Equity Index Futures					
\$25 DJ	0	0	0.0%	0	-
DJIA	0	5,975	-100.0%	0	-
MINI \$5 DOW	86,601	127,615	-32.1%	94,172	-8.0%
DJ US REAL ESTATE	5,950	5,313	12.0%	5,045	17.9%
Equity Index Options					
DJIA	0	212	-100.0%	0	-
MINI \$5 DOW	21,862	23,530	-7.1%	12,777	71.1%
Energy Futures					
ETHANOL FWD	168	1,873	-91.0%	250	-32.8%
Energy Options					
ETHANOL FWD	0	0	-	0	-



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Commodities and Alternative Investments					
Futures					
CORN	1,197,585	1,221,454	-2.0%	1,364,290	-12.2%
SOYBEAN	655,843	666,593	-1.6%	641,710	2.2%
SOYBEAN MEAL	369,272	328,444	12.4%	382,644	-3.5%
SOYBEAN OIL	394,107	361,099	9.1%	377,661	4.4%
OATS	8,461	9,157	-7.6%	8,114	4.3%
ROUGH RICE	10,218	8,743	16.9%	8,815	15.9%
MINI CORN	7,387	9,250	-20.1%	10,238	-27.8%
MINI SOYBEAN	15,307	21,798	-29.8%	16,258	-5.8%
MINI WHEAT	967	1,700	-43.1%	2,023	-52.2%
ETHANOL	5,054	6,287	-19.6%	5,583	-9.5%
DOW-UBS COMMOD INDEX	20,824	13,681	52.2%	20,484	1.7%
GRAIN BASIS SWAPS	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	0	1,682	-100.0%	0	-
FERTILIZER PRODUCTS	3,320	2,525	31.5%	3,505	-5.3%
DJ_UBS ROLL SELECT INDEX FU	503	506	-0.6%	503	0.0%
CHI WHEAT	371,619	380,534	-2.3%	413,138	-10.0%
Intercommodity Spread	0	0	-	0	-
KC WHEAT	179,013	133,471	34.1%	201,393	-11.1%

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Commodities and Alternative Investments					
Options					
CORN	1,311,550	1,422,233	-7.8%	1,757,528	-25.4%
SOYBEAN	801,229	841,116	-4.7%	843,738	-5.0%
SOYBEAN MEAL	175,882	199,743	-11.9%	176,108	-0.1%
SOYBEAN OIL	120,789	149,504	-19.2%	100,582	20.1%
SOYBEAN CRUSH	529	794	-33.4%	112	372.3%
OATS	3,799	4,388	-13.4%	3,613	5.1%
ROUGH RICE	2,070	1,766	17.2%	2,982	-30.6%
WHEAT	0	0	-	0	-
CORN NEARBY+2 CAL SPRD	6,043	3,073	96.6%	12,040	-49.8%
SOYBN NEARBY+2 CAL SPRD	100	95	5.3%	100	0.0%
WHEAT NEARBY+2 CAL SPRD	10,259	2,919	251.5%	21,416	-52.1%
JULY-DEC CORN CAL SPRD	185	1,380	-86.6%	0	-
DEC-JULY WHEAT CAL SPRD	35	0	-	35	0.0%
JULY-NOV SOYBEAN CAL SPRD	0	95	-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	-	200	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	3,440	800	330.0%	3,315	3.8%
DEC-DEC CORN CAL SPRD	1,136	777	46.2%	946	20.1%
NOV-JULY SOYBEAN CAL SPRD	0	991	-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	3,820	3,025	26.3%	845	352.1%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYBEAN CORN RATIO	0	0	-	0	-
JAN-MAY SOYBEAN CAL SPRD	0	400	-100.0%	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	-
CHI WHEAT	243,109	299,575	-18.8%	343,332	-29.2%
DEC-JUL SOYBEAN OIL CSO	0	185	-100.0%	0	-
Intercommodity Spread	40	0	-	40	0.0%
KC WHEAT	25,603	34,202	-25.1%	27,601	-7.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	1,000	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	8,729,281	8,518,125	2.5%	8,816,256	-1.0%
Equity Index Futures	92,551	138,903	-33.4%	99,217	-6.7%
Energy Futures	168	1,873	-91.0%	250	-32.8%
Commodities and Alternative Invest	3,239,480	3,166,924	2.3%	3,456,359	-6.3%
TOTAL FUTURES	12,061,480	11,825,825	2.0%	12,372,082	-2.5%



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TOTAL OPTIONS GROUP					
Interest Rate Options	3,155,658	3,630,840	-13.1%	3,485,021	-9.5%
Equity Index Options	21,862	23,742	-7.9%	12,777	71.1%
Energy Options	0	0	-	0	-
Commodities and Alternative Invest	2,709,818	2,967,711	-8.7%	3,295,533	-17.8%
TOTAL OPTIONS	5,887,338	6,622,293	-11.1%	6,793,331	-13.3%
TOTAL COMBINED					
Interest Rate	11,884,939	12,148,965	-2.2%	12,301,277	-3.4%
Equity Index	114,413	162,645	-29.7%	111,994	2.2%
Energy	168	1,873	-91.0%	250	-32.8%
Commodities and Alternative Invest	5,949,298	6,134,635	-3.0%	6,751,892	-11.9%
GRAND TOTAL	17,948,818	18,448,118	-2.7%	19,165,413	-6.3%