

CBOT Exchange Open Interest Report - Monthly

	Open Interest MAR 2015	Open Interest MAR 2014	% CHG	Open Interest FEB 2015	% CHG
Interest Rate Futures					
30-YR BOND	429,050	728,155	-41.1%	448,881	-4.4%
10-YR NOTE	2,769,351	2,544,155	8.9%	2,655,114	4.3%
5-YR NOTE	1,994,762	2,000,881	-0.3%	1,939,125	2.9%
2-YR NOTE	1,354,166	1,014,534	33.5%	1,361,535	-0.5%
FED FUND	777,368	340,243	128.5%	718,422	8.2%
10-YR SWAP	0	0	-	0	-
5-YR SWAP	0	0	-	0	-
5-YR SWAP RATE	37,966	30,769	23.4%	36,881	2.9%
2-YR SWAP RATE	4,217	3,924	7.5%	6,093	-30.8%
10-YR SWAP RATE	45,371	40,303	12.6%	56,112	-19.1%
30-YR SWAP	0	0	-	0	-
ULTRA T-BOND	570,448	484,762	17.7%	599,354	-4.8%
30-YR SWAP RATE	1,886	3,567	-47.1%	2,900	-35.0%
Interest Rate Options					
30-YR BOND	292,862	450,984	-35.1%	214,561	36.5%
10-YR NOTE	1,822,544	2,146,362	-15.1%	2,148,875	-15.2%
5-YR NOTE	618,407	963,043	-35.8%	588,757	5.0%
2-YR NOTE	105,776	150,785	-29.8%	106,086	-0.3%
FED FUND	96,980	5,556	1,645.5%	56,662	71.2%
FLEX 30-YR BOND	0	0	-	0	-
FLEX 10-YR NOTE	0	0	-	0	-
ULTRA T-BOND	3,477	13,780	-74.8%	1,293	168.9%
Equity Index Futures					
\$25 DJ	0	0	-	0	-
DJIA	4,453	3,564	24.9%	9,191	-51.6%
MINI \$5 DOW	97,604	130,172	-25.0%	116,247	-16.0%
DJ US REAL ESTATE	5,069	5,095	-0.5%	6,680	-24.1%
Equity Index Options					
DJIA	12	15	-20.0%	13	-7.7%
MINI \$5 DOW	18,963	16,504	14.9%	23,172	-18.2%
Energy Futures					
ETHANOL FWD	472	1,501	-68.6%	245	92.7%
Energy Options					
ETHANOL FWD	0	0	-	0	-

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Commodities and Alternative Investments					
Futures					
CORN	1,352,918	1,341,961	0.8%	1,245,936	8.6%
SOYBEAN	765,313	635,842	20.4%	673,336	13.7%
SOYBEAN MEAL	346,637	315,697	9.8%	350,098	-1.0%
SOYBEAN OIL	383,784	312,185	22.9%	357,665	7.3%
OATS	9,569	8,976	6.6%	8,677	10.3%
ROUGH RICE	9,228	8,246	11.9%	9,256	-0.3%
WHEAT	588,999	513,336	14.7%	564,170	4.4%
MINI CORN	6,827	11,156	-38.8%	5,008	36.3%
MINI SOYBEAN	14,176	16,890	-16.1%	13,444	5.4%
MINI WHEAT	1,675	4,050	-58.6%	1,721	-2.7%
ETHANOL	6,724	5,726	17.4%	6,795	-1.0%
DOW-UBS COMMOD INDEX	13,628	14,346	-5.0%	13,110	4.0%
GRAIN BASIS SWAPS	0	16	-100.0%	0	-
DOW-UBS COMMOD INDEX SWA	0	1,682	-100.0%	0	-
FERTILIZER PRODUCTS	2,130	1,715	24.2%	4,200	-49.3%
DJ_UBS ROLL SELECT INDEX FU	1,084	423	156.3%	420	158.1%

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Commodities and Alternative Investments					
Options					
CORN	1,443,922	1,266,601	14.0%	1,090,256	32.4%
SOYBEAN	863,873	655,341	31.8%	789,369	9.4%
SOYBEAN MEAL	188,621	169,777	11.1%	184,919	2.0%
SOYBEAN OIL	115,247	121,129	-4.9%	101,527	13.5%
SOYBEAN CRUSH	631	1,107	-43.0%	591	6.8%
OATS	3,864	4,519	-14.5%	3,450	12.0%
ROUGH RICE	2,641	2,009	31.5%	1,633	61.7%
WHEAT	435,774	495,941	-12.1%	354,256	23.0%
CORN NEARBY+2 CAL SPRD	5,956	11,643	-48.8%	4,368	36.4%
SOYBN NEARBY+2 CAL SPRD	220	1,174	-81.3%	220	0.0%
WHEAT NEARBY+2 CAL SPRD	11,391	5,064	124.9%	5,627	102.4%
JULY-DEC CORN CAL SPRD	8,965	25,441	-64.8%	8,405	6.7%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	11,115	9,466	17.4%	8,039	38.3%
JULY-DEC WHEAT CAL SPRD	2,296	2,098	9.4%	1,535	49.6%
JULY-JULY WHEAT CAL SPRD	0	218	-100.0%	0	-
NOV-NOV SOYBEAN CAL SPRD	33	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	300	0	-	200	50.0%
DEC-JULY CORN CAL SPRD	100	0	-	100	0.0%
DEC-DEC CORN CAL SPRD	444	182	144.0%	316	40.5%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	50	1,201	-95.8%	50	0.0%
JULY-DEC SOY OIL CAL SPRD	25	225	-88.9%	25	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	5	-100.0%	0	-
WHEAT-CORN ICSCO	1,300	5	25,900.0%	1,500	-13.3%
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	250	-100.0%	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
NOV-DEC SOYBEAN CSO	0	50	-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	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	7,984,585	7,191,293	11.0%	7,824,417	2.0%
Equity Index Futures	107,126	138,831	-22.8%	132,118	-18.9%
Energy Futures	472	1,501	-68.6%	245	92.7%
Commodities and Alternative Invest	3,502,692	3,192,247	9.7%	3,253,836	7.6%
TOTAL FUTURES	11,594,875	10,523,872	10.2%	11,210,616	3.4%

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TOTAL OPTIONS GROUP					
Interest Rate Options	2,940,046	3,730,510	-21.2%	3,116,234	-5.7%
Equity Index Options	18,975	16,519	14.9%	23,185	-18.2%
Energy Options	0	0	-	0	-
Commodities and Alternative Invest	3,096,768	2,773,446	11.7%	2,556,386	21.1%
TOTAL OPTIONS	6,055,789	6,520,475	-7.1%	5,695,805	6.3%
TOTAL COMBINED					
Interest Rate	10,924,631	10,921,803	0.0%	10,940,651	-0.1%
Equity Index	126,101	155,350	-18.8%	155,303	-18.8%
Energy	472	1,501	-68.6%	245	92.7%
Commodities and Alternative Invest	6,599,460	5,965,693	10.6%	5,810,222	13.6%
GRAND TOTAL	17,650,664	17,044,347	3.6%	16,906,421	4.4%

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