

CBOT Exchange Open Interest Report - Monthly

| | Open Interest DEC 2017 | Open Interest DEC 2016 | % CHG | Open Interest NOV 2017 | % CHG |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Interest Rate Futures | | | | | |
| 30-YR BOND | 757,123 | 602,117 | 25.7% | 793,217 | -4.6% |
| 10-YR NOTE | 3,231,028 | 3,095,051 | 4.4% | 3,473,364 | -7.0% |
| 5-YR NOTE | 3,100,571 | 2,968,830 | 4.4% | 3,236,108 | -4.2% |
| 2-YR NOTE | 1,784,468 | 1,125,539 | 58.5% | 1,747,558 | 2.1% |
| FED FUND | 1,489,243 | 972,060 | 53.2% | 1,540,290 | -3.3% |
| 5-YR SWAP RATE | 21,479 | 32,083 | -33.1% | 23,089 | -7.0% |
| 2-YR SWAP RATE | 0 | 0 | - | 0 | - |
| 10-YR SWAP RATE | 25,411 | 31,478 | -19.3% | 27,909 | -9.0% |
| 7-YR SWAP | 0 | 0 | - | 0 | - |
| ULTRA T-BOND | 875,576 | 685,190 | 27.8% | 898,665 | -2.6% |
| 30-YR SWAP RATE | 132 | 772 | -82.9% | 124 | 6.5% |
| Ultra 10-Year Note | 516,915 | 291,380 | 77.4% | 503,125 | 2.7% |
| Interest Rate Options | | | | | |
| 30-YR BOND | 616,328 | 393,015 | 56.8% | 473,180 | 30.3% |
| 10-YR NOTE | 2,342,971 | 2,217,147 | 5.7% | 2,485,753 | -5.7% |
| 5-YR NOTE | 986,661 | 1,036,476 | -4.8% | 870,027 | 13.4% |
| 2-YR NOTE | 287,229 | 46,860 | 513.0% | 182,790 | 57.1% |
| FED FUND | 565 | 13,648 | -95.9% | 6,675 | -91.5% |
| ULTRA T-BOND | 6,863 | 1,473 | 365.9% | 3,140 | 118.6% |
| Ultra 10-Year Note | 0 | 1,375 | -100.0% | 0 | - |
| Equity Index Futures | | | | | |
| DJIA | 0 | 0 | - | 0 | - |
| DJ US REAL ESTATE | 17,918 | 12,019 | 49.1% | 22,088 | -18.9% |
| E-mini (\$5) Dow | 146,087 | 136,966 | 6.7% | 154,698 | -5.6% |
| Equity Index Options | | | | | |
| DJIA | 0 | 0 | - | 0 | - |
| E-mini (\$5) Dow | 8,536 | 8,421 | 1.4% | 12,580 | -32.1% |
| Energy Futures | | | | | |
| ETHANOL | 2,624 | 5,298 | -50.5% | 1,843 | 42.4% |
| ETHANOL FWD | 0 | 119 | -100.0% | 0 | - |

CBOT Exchange Open Interest Report - Monthly

| | Open Interest DEC 2017 | Open Interest DEC 2016 | % CHG | Open Interest NOV 2017 | % CHG |
|--|---------------------------|---------------------------|--------|---------------------------|--------|
| Commodities and Alternative Investments | | | | | |
| Futures | | | | | |
| CORN | 1,541,851 | 1,237,798 | 24.6% | 1,505,922 | 2.4% |
| SOYBEAN | 708,342 | 630,756 | 12.3% | 751,833 | -5.8% |
| SOYBEAN MEAL | 376,516 | 325,056 | 15.8% | 412,301 | -8.7% |
| SOYBEAN OIL | 443,675 | 370,720 | 19.7% | 465,890 | -4.8% |
| OATS | 6,546 | 6,492 | 0.8% | 7,029 | -6.9% |
| ROUGH RICE | 10,001 | 11,521 | -13.2% | 10,180 | -1.8% |
| WHEAT | 1,012 | 2,108 | -52.0% | 697 | 45.2% |
| MINI CORN | 8,491 | 8,681 | -2.2% | 6,762 | 25.6% |
| MINI SOYBEAN | 9,995 | 15,190 | -34.2% | 13,126 | -23.9% |
| MINI WHEAT | 1,959 | 1,778 | 10.2% | 1,831 | 7.0% |
| DOW-UBS COMMOD INDEX | 60,007 | 23,497 | 155.4% | 86,462 | -30.6% |
| FERTILIZER PRODUCTS | 2,390 | 2,082 | 14.8% | 3,130 | -23.6% |
| DJ_UBS ROLL SELECT INDEX FU | 659 | 988 | -33.3% | 660 | -0.2% |
| Intercommodity Spread | 0 | 0 | - | 0 | - |
| KC WHEAT | 330,541 | 238,536 | 38.6% | 309,965 | 6.6% |
| CHI WHEAT | 526,746 | 450,980 | 16.8% | 499,190 | 5.5% |

CBOT Exchange Open Interest Report - Monthly

| | Open Interest DEC 2017 | Open Interest DEC 2016 | % CHG | Open Interest NOV 2017 | % CHG |
|--|---------------------------|---------------------------|--------------|---------------------------|--------------|
| Commodities and Alternative Investments | | | | | |
| Options | | | | | |
| CORN | 1,003,718 | 855,633 | 17.3% | 968,317 | 3.7% |
| SOYBEAN | 422,556 | 419,390 | 0.8% | 447,922 | -5.7% |
| SOYBEAN MEAL | 99,646 | 109,093 | -8.7% | 88,153 | 13.0% |
| SOYBEAN OIL | 75,650 | 99,657 | -24.1% | 90,526 | -16.4% |
| SOYBEAN CRUSH | 126 | 142 | -11.3% | 151 | -16.6% |
| OATS | 1,180 | 3,528 | -66.6% | 1,062 | 11.1% |
| ROUGH RICE | 685 | 1,089 | -37.1% | 2,860 | -76.0% |
| WHEAT | 0 | 260 | -100.0% | 100 | -100.0% |
| CORN NEARBY+2 CAL SPRD | 100 | 2,036 | -95.1% | 0 | - |
| SOYBN NEARBY+2 CAL SPRD | 0 | 350 | -100.0% | 0 | - |
| WHEAT NEARBY+2 CAL SPRD | 5,385 | 4,852 | 11.0% | 4,900 | 9.9% |
| JULY-DEC CORN CAL SPRD | 400 | 1,725 | -76.8% | 0 | - |
| DEC-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - |
| JULY-NOV SOYBEAN CAL SPRD | 550 | 4,491 | -87.8% | 10 | 5,400.0% |
| JULY-DEC WHEAT CAL SPRD | 0 | 300 | -100.0% | 0 | - |
| JULY-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - |
| NOV-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - |
| DEC-JULY CORN CAL SPRD | 0 | 0 | - | 0 | - |
| DEC-DEC CORN CAL SPRD | 76 | 865 | -91.2% | 0 | - |
| NOV-JULY SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| SOY OIL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - |
| JULY-DEC SOY OIL CAL SPRD | 0 | 500 | -100.0% | 0 | - |
| WHEAT-CORN ICISO | 3,016 | 4,100 | -26.4% | 926 | 225.7% |
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| JAN-MAY SOYBEAN CAL SPRD | 0 | 0 | - | 36 | -100.0% |
| MAR-DEC CORN CAL SPRD | 0 | 0 | - | 0 | - |
| MAR-JULY WHEAT CAL SPRD | 845 | 1,362 | -38.0% | 200 | 322.5% |
| Intercommodity Spread | 0 | 601 | -100.0% | 0 | - |
| KC WHEAT | 44,581 | 31,385 | 42.0% | 32,248 | 38.2% |
| CHI WHEAT | 304,916 | 309,738 | -1.6% | 245,001 | 24.5% |
| MAR-JULY CORN CAL SPRD | 70 | 0 | - | 70 | 0.0% |
| AUG-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - |
| SEP-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - |
| Ags Futures | | | | | |
| FERTILIZER PRODUCTS | 400 | 0 | - | 1,400 | -71.4% |
| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 11,801,946 | 9,804,500 | 20.4% | 12,243,449 | -3.6% |
| Equity Index Futures | 164,005 | 148,985 | 10.1% | 176,786 | -7.2% |
| Energy Futures | 2,624 | 5,417 | -51.6% | 1,843 | 42.4% |
| Commodities and Alternative Invest | 4,028,731 | 3,326,183 | 21.1% | 4,074,978 | -1.1% |
| Ags Futures | 400 | 0 | - | 1,400 | -71.4% |
| TOTAL FUTURES | 15,997,706 | 13,285,085 | 20.4% | 16,498,456 | -3.0% |

CBOT Exchange Open Interest Report - Monthly

| | Open Interest DEC 2017 | Open Interest DEC 2016 | % CHG | Open Interest NOV 2017 | % CHG |
|------------------------------------|---------------------------|---------------------------|--------------|---------------------------|--------------|
| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 4,240,617 | 3,709,994 | 14.3% | 4,021,565 | 5.4% |
| Equity Index Options | 8,536 | 8,421 | 1.4% | 12,580 | -32.1% |
| Commodities and Alternative Invest | 1,963,500 | 1,851,097 | 6.1% | 1,882,482 | 4.3% |
| TOTAL OPTIONS | 6,212,653 | 5,569,512 | 11.5% | 5,916,627 | 5.0% |
| TOTAL COMBINED | | | | | |
| Interest Rate | 16,042,563 | 13,514,494 | 18.7% | 16,265,014 | -1.4% |
| Equity Index | 172,541 | 157,406 | 9.6% | 189,366 | -8.9% |
| Energy | 2,624 | 5,417 | -51.6% | 1,843 | 42.4% |
| Commodities and Alternative Invest | 5,992,231 | 5,177,280 | 15.7% | 5,957,460 | 0.6% |
| Ags | 400 | 0 | - | 1,400 | -71.4% |
| GRAND TOTAL | 22,210,359 | 18,854,597 | 17.8% | 22,415,083 | -0.9% |