

CBOT Exchange Open Interest Report - Monthly

	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
Interest Rate Futures					
30-YR BOND	748,103	554,903	34.8%	739,056	1.2%
10-YR NOTE	3,079,946	2,764,842	11.4%	3,232,315	-4.7%
5-YR NOTE	3,072,432	2,691,845	14.1%	3,316,672	-7.4%
2-YR NOTE	1,365,241	1,056,960	29.2%	1,325,181	3.0%
FED FUND	1,669,959	923,535	80.8%	1,742,500	-4.2%
5-YR SWAP RATE	22,836	26,036	-12.3%	25,903	-11.8%
2-YR SWAP RATE	0	0	-	0	-
10-YR SWAP RATE	29,435	25,446	15.7%	30,041	-2.0%
7-YR SWAP	0	0	-	0	-
ULTRA T-BOND	791,953	580,145	36.5%	774,931	2.2%
30-YR SWAP RATE	208	651	-68.0%	1,280	-83.8%
Ultra 10-Year Note	391,454	138,740	182.1%	373,193	4.9%
Interest Rate Options					
30-YR BOND	798,369	456,864	74.7%	474,916	68.1%
10-YR NOTE	2,598,542	2,385,981	8.9%	2,218,974	17.1%
5-YR NOTE	1,134,792	987,182	15.0%	886,134	28.1%
2-YR NOTE	42,029	80,010	-47.5%	32,753	28.3%
FED FUND	1,401	20,826	-93.3%	2,151	-34.9%
ULTRA T-BOND	8,341	3,266	155.4%	280	2,878.9%
Ultra 10-Year Note	89	1,230	-92.8%	0	-
Equity Index Futures					
DJIA	0	0	-	0	-
MINI \$5 DOW	130,352	102,849	26.7%	120,532	8.1%
DJ US REAL ESTATE	17,139	8,581	99.7%	14,936	14.7%
Equity Index Options					
DJIA	0	0	-	0	-
MINI \$5 DOW	4,762	13,826	-65.6%	7,182	-33.7%
Energy Futures					
ETHANOL	2,298	4,953	-53.6%	3,278	-29.9%
ETHANOL FWD	29	163	-82.2%	171	-83.0%



CBOT Exchange Open Interest Report - Monthly

	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
Commodities and Alternative Investments					
Futures					
CORN	1,324,743	1,306,209	1.4%	1,393,518	-4.9%
SOYBEAN	658,869	783,848	-15.9%	689,196	-4.4%
SOYBEAN MEAL	372,071	379,669	-2.0%	413,647	-10.1%
SOYBEAN OIL	368,798	360,550	2.3%	436,912	-15.6%
OATS	6,482	9,877	-34.4%	6,632	-2.3%
ROUGH RICE	9,917	9,290	6.7%	9,148	8.4%
MINI CORN	5,236	9,325	-43.8%	8,587	-39.0%
MINI SOYBEAN	16,216	34,167	-52.5%	18,237	-11.1%
MINI WHEAT	1,940	1,152	68.4%	1,335	45.3%
DOW-UBS COMMOD INDEX	47,115	16,397	187.3%	44,014	7.0%
FERTILIZER PRODUCTS	3,020	3,465	-12.8%	2,060	46.6%
DJ_UBS ROLL SELECT INDEX FU	1,070	496	115.7%	1,070	0.0%
CHI WHEAT	407,065	415,288	-2.0%	469,032	-13.2%
KC WHEAT	258,297	217,345	18.8%	276,250	-6.5%
Intercommodity Spread	0	0	-	0	-

CBOT Exchange Open Interest Report - Monthly

	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
Commodities and Alternative Investments					
Options					
CORN	1,359,754	1,594,176	-14.7%	1,411,296	-3.7%
SOYBEAN	660,002	1,070,281	-38.3%	683,581	-3.4%
SOYBEAN MEAL	120,521	212,753	-43.4%	137,715	-12.5%
SOYBEAN OIL	86,189	134,740	-36.0%	144,264	-40.3%
SOYBEAN CRUSH	250	741	-66.3%	335	-25.4%
OATS	2,482	1,650	50.4%	2,650	-6.3%
ROUGH RICE	2,735	2,098	30.4%	4,746	-42.4%
WHEAT	0	0	-	0	-
CORN NEARBY+2 CAL SPRD	3,685	9,976	-63.1%	1,673	120.3%
SOYBN NEARBY+2 CAL SPRD	1,110	0	-	1,110	0.0%
WHEAT NEARBY+2 CAL SPRD	275	975	-71.8%	2,050	-86.6%
JULY-DEC CORN CAL SPRD	0	0	-	10,330	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	0	0	-	22,657	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	1,034	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-
NOV-NOV SOYBEAN CAL SPRD	73	206	-64.6%	76	-3.9%
SOYMEAL NEARBY+2 CAL SPRD	0	600	-100.0%	0	-
DEC-JULY CORN CAL SPRD	14,390	200	7,095.0%	3,900	269.0%
DEC-DEC CORN CAL SPRD	5,570	6,448	-13.6%	4,002	39.2%
NOV-JULY SOYBEAN CAL SPRD	625	0	-	25	2,400.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	800	-100.0%
WHEAT-CORN ICSD	800	200	300.0%	750	6.7%
AUG-NOV SOYBEAN CAL SPRD	53	20	165.0%	50	6.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
CHI WHEAT	303,358	241,498	25.6%	362,879	-16.4%
KC WHEAT	43,774	39,685	10.3%	60,641	-27.8%
MAR-JULY CORN CAL SPRD	0	0	-	0	-
AUG-DEC SOYBEAN MEAL CSO	0	5	-100.0%	0	-
Intercommodity Spread	0	0	-	950	-100.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-
Ags Futures					
WHEAT	1,010	0	-	1,366	-26.1%
FERTILIZER PRODUCTS	50	0	-	0	-
Ags Options					
WHEAT	100	0	-	100	0.0%



CBOT Exchange Open Interest Report - Monthly

	Open Interest JUN 2017	Open Interest JUN 2016	% CHG	Open Interest MAY 2017	% CHG
TOTAL FUTURES GROUP					
Interest Rate Futures	11,171,567	8,763,103	27.5%	11,561,072	-3.4%
Equity Index Futures	147,491	111,430	32.4%	135,468	8.9%
Energy Futures	2,327	5,116	-54.5%	3,449	-32.5%
Commodities and Alternative Invest	3,480,839	3,547,078	-1.9%	3,769,638	-7.7%
Ags Futures	1,060	0	-	1,366	-22.4%
TOTAL OPTIONS GROUP					
Interest Rate Options	4,583,563	3,935,359	16.5%	3,615,208	26.8%
Equity Index Options	4,762	13,826	-65.6%	7,182	-33.7%
Commodities and Alternative Invest	2,605,646	3,316,252	-21.4%	2,857,514	-8.8%
Ags Options	100	0	-	100	0.0%
TOTAL OPTIONS	7,194,071	7,265,437	-1.0%	6,480,004	11.0%
TOTAL COMBINED					
Interest Rate	15,755,130	12,698,462	24.1%	15,176,280	3.8%
Equity Index	152,253	125,256	21.6%	142,650	6.7%
Energy	2,327	5,116	-54.5%	3,449	-32.5%
Commodities and Alternative Invest	6,086,485	6,863,330	-11.3%	6,627,152	-8.2%
Ags	1,160	0	-	1,466	-20.9%
GRAND TOTAL	21,997,355	19,692,164	11.7%	21,950,997	0.2%