

CBOT Exchange Open Interest Report - Monthly

	Open Interest JAN 2013	Open Interest JAN 2012	% CHG	Open Interest Dec 2012	% CHG
Interest Rate Futures					
30-YR BOND	570,738	620,282	-8.0%	543,239	5.1%
10-YR NOTE	1,956,567	1,772,490	10.4%	1,621,897	20.6%
5-YR NOTE	1,540,079	1,475,034	4.4%	1,528,815	0.7%
2-YR NOTE	1,031,961	934,270	10.5%	1,034,325	-0.2%
FED FUND	373,308	548,721	-32.0%	447,169	-16.5%
10-YR SWAP	9,827	9,571	2.7%	8,990	9.3%
5-YR SWAP	6,603	13,572	-51.3%	7,804	-15.4%
MINI EURODOLLAR	0	0	-	0	-
5-YR SWAP RATE	3,372	0	-	2,713	24.3%
2-YR SWAP RATE	1,004	0	-	802	25.2%
10-YR SWAP RATE	5,904	0	-	4,886	20.8%
7-YR SWAP	0	118	-100.0%	0	-
30-YR SWAP	8	463	-98.3%	2	300.0%
ULTRA T-BOND	371,193	378,000	-1.8%	348,705	6.4%
OTR 2-YR NOTE	0	0	-	0	-
OTR 5-YR NOTE	0	40	-100.0%	0	-
OTR 10-YR NOTE	0	72	-100.0%	0	-
30-YR SWAP RATE	805	0	-	27	2,881.5%

Interest Rate Options					
30-YR BOND	392,467	431,756	-9.1%	347,482	12.9%
10-YR NOTE	2,157,817	1,176,558	83.4%	1,246,289	73.1%
5-YR NOTE	1,187,960	371,758	219.6%	440,358	169.8%
2-YR NOTE	140,528	82,910	69.5%	214,227	-34.4%
FED FUND	33,777	438,681	-92.3%	45,746	-26.2%
FLEX 30-YR BOND	800	1,200	-33.3%	800	0.0%
FLEX 10-YR NOTE	0	0	-	0	-
FLEX 2-YR NOTE	0	0	-	0	-
ULTRA T-BOND	3,229	4,203	-23.2%	3,957	-18.4%
FED FUNDS MIDCURVE	0	0	-	0	-

Equity Index Futures					
\$25 DJ	1	1	0.0%	0	#DIV/0
DJIA	10,769	11,275	-4.5%	8,565	25.7%
MINI \$5 DOW	115,734	104,040	11.2%	93,686	23.5%
DJ US REAL ESTATE	1,541	0	-	1,378	11.8%
DOW-UBS COMMOD INDEX	10,385	16,376	-36.6%	6,146	69.0%

Equity Index Options					
DJIA	175	218	-19.7%	123	42.3%
MINI \$5 DOW	12,282	15,614	-21.3%	10,813	13.6%

Energy Futures					
ETHANOL FWD	15,457	39,558	-60.9%	21,959	-29.6%

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Energy Options					
ETHANOL FWD	0	330	-100.0%	0	#DIV/0
Commodities and Alternative Investments					
Futures					
CORN	1,268,697	1,236,409	2.6%	1,128,702	12.4%
SOYBEAN	594,164	500,600	18.7%	546,611	8.7%
SOYBEAN MEAL	283,321	202,258	40.1%	212,334	33.4%
SOYBEAN OIL	325,936	326,213	-0.1%	305,710	6.6%
OATS	11,222	13,650	-17.8%	9,724	15.4%
ROUGH RICE	14,801	14,943	-1.0%	14,260	3.8%
WHEAT	461,585	469,740	-1.7%	456,627	1.1%
MINI CORN	7,988	10,757	-25.7%	6,388	25.0%
MINI SOYBEAN	8,150	12,983	-37.2%	4,943	64.9%
MINI WHEAT	3,529	2,145	64.5%	3,146	12.2%
ETHANOL	9,154	10,608	-13.7%	8,587	6.6%
GRAIN BASIS SWAPS	6,387	6,636	-3.8%	8,014	-20.3%
DOW-UBS COMMOD INDEX SWA	114	0	-	114	0.0%
FERTILIZER PRODUCTS	1,400	425	229.4%	1,320	6.1%
Commodities and Alternative Investments					
Options					
CORN	1,451,789	1,399,856	3.7%	1,244,259	16.7%
SOYBEAN	939,552	652,344	44.0%	741,104	26.8%
SOYBEAN MEAL	149,761	77,698	92.7%	130,781	14.5%
SOYBEAN OIL	142,628	163,473	-12.8%	126,323	12.9%
SOYBEAN CRUSH	836	427	95.8%	680	22.9%
OATS	3,737	3,219	16.1%	3,114	20.0%
ROUGH RICE	2,499	1,781	40.3%	1,725	44.9%
WHEAT	374,212	232,290	61.1%	292,191	28.1%
CORN NEARBY+2 CAL SPRD	6,758	3,671	84.1%	5,222	29.4%
SOYBN NEARBY+2 CAL SPRD	150	265	-43.4%	135	11.1%
WHEAT NEARBY+2 CAL SPRD	2,729	9,372	-70.9%	3,931	-30.6%
JULY-DEC CORN CAL SPRD	16,056	17,965	-10.6%	4,658	244.7%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	2,076	13,441	-84.6%	950	118.5%
JULY-DEC WHEAT CAL SPRD	149	45	231.1%	149	0.0%
JULY-JULY WHEAT CAL SPRD	1	220	-99.5%	1	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	102	0	-	2	5,000.0%
DEC-DEC CORN CAL SPRD	0	50	-100.0%	0	-
NOV-JULY SOYBEAN CAL SPRD	0	65	-100.0%	0	-
SOY OIL NEARBY+2 CAL SPRD	0	2,100	-100.0%	0	-
JULY-DEC SOY OIL CAL SPRD	230	0	-	10	2,200.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-
WHEAT-CORN ICSSO	0	100	-100.0%	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYBEAN CORN RATIO	145	11	1,218.2%	145	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-



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TOTAL FUTURES GROUP					
Interest Rate Futures	5,871,369	5,752,633	2.1%	5,549,374	5.8%
Equity Index Futures	138,430	131,692	5.1%	109,775	26.1%
Energy Futures	15,457	39,558	-60.9%	21,959	-29.6%
Commodities and Alternative Invest	2,996,448	2,807,367	6.7%	2,706,480	10.7%
TOTAL FUTURES	9,021,704	8,731,250	3.3%	8,387,588	7.6%
 TOTAL OPTIONS GROUP					
Interest Rate Options	3,916,578	2,507,066	56.2%	2,298,859	70.4%
Equity Index Options	12,457	15,832	-21.3%	10,936	13.9%
Energy Options	0	330	-100.0%	0	#DIV/0
Commodities and Alternative Invest	3,093,410	2,578,393	20.0%	2,555,380	21.1%
TOTAL OPTIONS	7,022,445	5,101,621	37.7%	4,865,175	44.3%
 TOTAL COMBINED					
Interest Rate	9,787,947	8,259,699	18.5%	7,848,233	24.7%
Equity Index	150,887	147,524	2.3%	120,711	25.0%
Energy	15,457	39,888	-61.2%	21,959	-29.6%
Commodities and Alternative Invest	6,089,858	5,385,760	13.1%	5,261,860	15.7%
GRAND TOTAL	16,044,149	13,832,871	16.0%	13,252,763	21.1%