

CBOT Exchange Open Interest Report - Monthly

| | Open Interest AUG 2013 | Open Interest AUG 2012 | % CHG | Open Interest JUL 2013 | % CHG |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Interest Rate Futures | | | | | |
| 30-YR BOND | 688,117 | 645,694 | 6.6% | 576,609 | 19.3% |
| 10-YR NOTE | 2,124,387 | 1,646,653 | 29.0% | 2,342,207 | -9.3% |
| 5-YR NOTE | 1,576,362 | 1,290,700 | 22.1% | 1,611,675 | -2.2% |
| 2-YR NOTE | 832,638 | 1,000,835 | -16.8% | 840,701 | -1.0% |
| FED FUND | 308,597 | 510,019 | -39.5% | 311,772 | -1.0% |
| 10-YR SWAP | 7,969 | 12,000 | -33.6% | 8,082 | -1.4% |
| 5-YR SWAP | 2,246 | 14,796 | -84.8% | 2,359 | -4.8% |
| MINI EURODOLLAR | 0 | 0 | - | 0 | - |
| 5-YR SWAP RATE | 24,218 | 0 | - | 15,730 | 54.0% |
| 2-YR SWAP RATE | 17,605 | 0 | - | 13,586 | 29.6% |
| 10-YR SWAP RATE | 38,685 | 0 | - | 30,894 | 25.2% |
| 7-YR SWAP | 0 | 115 | -100.0% | 0 | - |
| 30-YR SWAP | 7 | 71 | -90.1% | 8 | -12.5% |
| ULTRA T-BOND | 427,142 | 395,406 | 8.0% | 381,297 | 12.0% |
| OTR 2-YR NOTE | 0 | 0 | - | 0 | - |
| OTR 5-YR NOTE | 0 | 0 | - | 0 | - |
| OTR 10-YR NOTE | 0 | 0 | - | 0 | - |
| 30-YR SWAP RATE | 6,114 | 0 | - | 4,936 | 23.9% |
| Interest Rate Options | | | | | |
| 30-YR BOND | 290,927 | 273,456 | 6.4% | 432,375 | -32.7% |
| 10-YR NOTE | 1,653,763 | 1,231,103 | 34.3% | 2,404,272 | -31.2% |
| 5-YR NOTE | 905,928 | 292,119 | 210.1% | 1,383,368 | -34.5% |
| 2-YR NOTE | 42,375 | 298,683 | -85.8% | 294,900 | -85.6% |
| FED FUND | 5,517 | 120,044 | -95.4% | 4,817 | 14.5% |
| FLEX 30-YR BOND | 0 | 1,600 | -100.0% | 0 | - |
| FLEX 10-YR NOTE | 0 | 0 | - | 0 | - |
| FLEX 2-YR NOTE | 0 | 0 | - | 0 | - |
| ULTRA T-BOND | 886 | 142 | 523.9% | 1,941 | -54.4% |
| FED FUNDS MIDCURVE | 0 | 0 | - | 0 | - |
| Equity Index Futures | | | | | |
| \$25 DJ | 4 | 201 | -98.0% | 0 | - |
| DJIA | 14,781 | 12,786 | 15.6% | 14,436 | 2.4% |
| MINI \$5 DOW | 100,258 | 117,910 | -15.0% | 126,984 | -21.0% |
| DJ US REAL ESTATE | 2,866 | 872 | 228.7% | 2,430 | 17.9% |
| Equity Index Options | | | | | |
| DJIA | 107 | 397 | -73.0% | 98 | 9.2% |
| MINI \$5 DOW | 21,057 | 12,573 | 67.5% | 18,314 | 15.0% |
| Energy Futures | | | | | |
| ETHANOL FWD | 2,734 | 33,842 | -91.9% | 3,124 | -12.5% |



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| Energy Options | | | | | |
| ETHANOL FWD | 0 | 330 | -100.0% | 0 | - |
| Commodities and Alternative Investments | | | | | |
| Futures | | | | | |
| CORN | 1,069,163 | 1,174,319 | -9.0% | 1,164,868 | -8.2% |
| SOYBEAN | 588,522 | 745,279 | -21.0% | 492,244 | 19.6% |
| SOYBEAN MEAL | 268,723 | 256,980 | 4.6% | 257,660 | 4.3% |
| SOYBEAN OIL | 283,087 | 334,797 | -15.4% | 333,805 | -15.2% |
| OATS | 9,028 | 11,468 | -21.3% | 9,047 | -0.2% |
| ROUGH RICE | 9,292 | 13,333 | -30.3% | 10,872 | -14.5% |
| WHEAT | 359,061 | 441,806 | -18.7% | 406,607 | -11.7% |
| MINI CORN | 5,473 | 11,322 | -51.7% | 6,142 | -10.9% |
| MINI SOYBEAN | 16,390 | 13,316 | 23.1% | 12,231 | 34.0% |
| MINI WHEAT | 1,338 | 2,453 | -45.5% | 2,885 | -53.6% |
| ETHANOL | 6,655 | 11,273 | -41.0% | 8,301 | -19.8% |
| DOW-UBS COMMOD INDEX | 7,954 | 8,553 | -7.0% | 6,659 | 19.4% |
| GRAIN BASIS SWAPS | 7,518 | 17,113 | -56.1% | 7,493 | 0.3% |
| DOW-UBS COMMOD INDEX SWA | 1,682 | 114 | 1,375.4% | 114 | 1,375.4% |
| FERTILIZER PRODUCTS | 1,471 | 785 | 87.4% | 916 | 60.6% |
| | 170 | 0 | - | 0 | - |

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| Commodities and Alternative Investments | | | | | |
| Options | | | | | |
| CORN | 1,556,225 | 1,795,046 | -13.3% | 1,818,252 | -14.4% |
| SOYBEAN | 931,200 | 1,167,252 | -20.2% | 779,851 | 19.4% |
| SOYBEAN MEAL | 151,066 | 176,322 | -14.3% | 126,522 | 19.4% |
| SOYBEAN OIL | 103,379 | 175,333 | -41.0% | 95,773 | 7.9% |
| SOYBEAN CRUSH | 886 | 397 | 123.2% | 990 | -10.5% |
| OATS | 4,753 | 4,037 | 17.7% | 4,298 | 10.6% |
| ROUGH RICE | 2,059 | 1,630 | 26.3% | 1,765 | 16.7% |
| WHEAT | 294,192 | 407,643 | -27.8% | 326,267 | -9.8% |
| CORN NEARBY+2 CAL SPRD | 1,390 | 2,749 | -49.4% | 29,920 | -95.4% |
| SOYBN NEARBY+2 CAL SPRD | 217 | 45 | 382.2% | 2,946 | -92.6% |
| WHEAT NEARBY+2 CAL SPRD | 1,986 | 814 | 144.0% | 3,483 | -43.0% |
| JULY-DEC CORN CAL SPRD | 0 | 40 | -100.0% | 0 | - |
| DEC-JULY WHEAT CAL SPRD | 0 | 813 | -100.0% | 0 | - |
| JULY-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| JULY-DEC WHEAT CAL SPRD | 0 | 0 | - | 0 | - |
| JULY-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - |
| NOV-NOV SOYBEAN CAL SPRD | 66 | 26 | 153.8% | 16 | 312.5% |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - |
| DEC-JULY CORN CAL SPRD | 320 | 766 | -58.2% | 320 | 0.0% |
| DEC-DEC CORN CAL SPRD | 1,020 | 1,020 | 0.0% | 400 | 155.0% |
| NOV-JULY SOYBEAN CAL SPRD | 50 | 976 | -94.9% | 0 | - |
| SOY OIL NEARBY+2 CAL SPRD | 130 | 350 | -62.9% | 150 | -13.3% |
| JULY-DEC SOY OIL CAL SPRD | 0 | 0 | - | 0 | - |
| JULY-DEC SOYMEAL CAL SPRD | 0 | 0 | - | 0 | - |
| WHEAT-CORN ICSCO | 275 | 120 | 129.2% | 210 | 31.0% |
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| SOYBEAN CORN RATIO | 0 | 155 | -100.0% | 0 | - |
| JAN-MAY SOYBEAN CAL SPRD | 0 | 135 | -100.0% | 0 | - |
| MAY-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 6,054,087 | 5,516,289 | 9.7% | 6,139,856 | -1.4% |
| Equity Index Futures | 117,909 | 131,769 | -10.5% | 143,850 | -18.0% |
| Energy Futures | 2,734 | 33,842 | -91.9% | 3,124 | -12.5% |
| Commodities and Alternative Invest | 2,635,527 | 3,042,911 | -13.4% | 2,719,844 | -3.1% |
| TOTAL FUTURES | 8,810,257 | 8,724,811 | 1.0% | 9,006,674 | -2.2% |
| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 2,899,396 | 2,217,147 | 30.8% | 4,521,673 | -35.9% |
| Equity Index Options | 21,164 | 12,970 | 63.2% | 18,412 | 14.9% |
| Energy Options | 0 | 330 | -100.0% | 0 | - |
| Commodities and Alternative Invest | 3,049,214 | 3,735,669 | -18.4% | 3,191,163 | -4.4% |
| TOTAL OPTIONS | 5,969,774 | 5,966,116 | 0.1% | 7,731,248 | -22.8% |



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| TOTAL COMBINED | | | | | |
| Interest Rate | 8,953,483 | 7,733,436 | 15.8% | 10,661,529 | -16.0% |
| Equity Index | 139,073 | 144,739 | -3.9% | 162,262 | -14.3% |
| Energy | 2,734 | 34,172 | -92.0% | 3,124 | -12.5% |
| Commodities and Alternative Invest | 5,684,741 | 6,778,580 | -16.1% | 5,911,007 | -3.8% |
| GRAND TOTAL | 14,780,031 | 14,690,927 | 0.6% | 16,737,922 | -11.7% |