

CBOT Exchange Open Interest Report - Monthly

	Open Interest MAR 2014	Open Interest MAR 2013	% CHG	Open Interest FEB 2014	% CHG
Interest Rate Futures					
30-YR BOND	728,155	626,280	16.3%	778,804	-6.5%
10-YR NOTE	2,544,155	2,198,221	15.7%	2,426,204	4.9%
5-YR NOTE	2,000,881	1,836,993	8.9%	2,018,098	-0.9%
2-YR NOTE	1,014,534	926,131	9.5%	916,245	10.7%
FED FUND	340,243	377,428	-9.9%	335,152	1.5%
10-YR SWAP	0	9,748	-100.0%	0	-
5-YR SWAP	0	3,062	-100.0%	0	-
5-YR SWAP RATE	30,769	12,600	144.2%	27,511	11.8%
2-YR SWAP RATE	3,924	3,385	15.9%	3,603	8.9%
10-YR SWAP RATE	40,303	17,569	129.4%	45,013	-10.5%
7-YR SWAP	0	0	-	0	-
30-YR SWAP	0	7	-100.0%	0	-
ULTRA T-BOND	484,762	371,801	30.4%	566,457	-14.4%
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	3,567	531	571.8%	4,970	-28.2%
Interest Rate Options					
30-YR BOND	450,984	433,920	3.9%	270,594	66.7%
10-YR NOTE	2,146,362	1,717,862	24.9%	2,100,990	2.2%
5-YR NOTE	963,043	940,897	2.4%	759,237	26.8%
2-YR NOTE	150,785	196,349	-23.2%	44,399	239.6%
FED FUND	5,556	14,283	-61.1%	2,954	88.1%
FLEX 30-YR BOND	0	0	-	0	#DIV/0
FLEX 10-YR NOTE	0	0	-	0	-
ULTRA T-BOND	13,780	3,274	320.9%	10,666	29.2%
Equity Index Futures					
\$25 DJ	0	3	-100.0%	0	-
DJIA	3,564	6,482	-45.0%	13,417	-73.4%
MINI \$5 DOW	130,172	114,175	14.0%	127,274	2.3%
DJ US REAL ESTATE	5,095	1,913	166.3%	4,708	8.2%
Equity Index Options					
DJIA	15	131	-88.5%	15	0.0%
MINI \$5 DOW	16,504	14,832	11.3%	19,748	-16.4%
Energy Futures					
ETHANOL FWD	1,501	10,916	-86.2%	2,502	-40.0%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



CBOT Exchange Open Interest Report - Monthly

	Open Interest MAR 2014	Open Interest MAR 2013	% CHG	Open Interest FEB 2014	% CHG
Energy Options					
ETHANOL FWD	0	0	-	0	-
Commodities and Alternative Investments					
Futures					
CORN	1,341,961	1,363,425	-1.6%	1,269,183	5.7%
SOYBEAN	635,842	567,153	12.1%	677,477	-6.1%
SOYBEAN MEAL	315,697	265,947	18.7%	312,630	1.0%
SOYBEAN OIL	312,185	331,309	-5.8%	301,472	3.6%
OATS	8,976	11,672	-23.1%	9,657	-7.1%
ROUGH RICE	8,246	14,786	-44.2%	7,563	9.0%
WHEAT	513,336	444,411	15.5%	488,444	5.1%
MINI CORN	11,156	7,718	44.5%	6,229	79.1%
MINI SOYBEAN	16,890	9,011	87.4%	12,201	38.4%
MINI WHEAT	4,050	3,419	18.5%	1,880	115.4%
ETHANOL	5,726	11,408	-49.8%	5,498	4.1%
DOW-UBS COMMOD INDEX	14,346	9,221	55.6%	13,893	3.3%
GRAIN BASIS SWAPS	16	7,233	-99.8%	119	-86.6%
DOW-UBS COMMOD INDEX SWAP	1,682	114	1,375.4%	1,682	0.0%
FERTILIZER PRODUCTS	1,715	1,151	49.0%	1,925	-10.9%
DJ_UBS ROLL SELECT INDEX FU	423	0	-	424	-0.2%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CBOT Exchange Open Interest Report - Monthly

	Open Interest MAR 2014	Open Interest MAR 2013	% CHG	Open Interest FEB 2014	% CHG
Commodities and Alternative Investments					
Options					
CORN	1,266,601	1,589,247	-20.3%	987,518	28.3%
SOYBEAN	655,341	785,172	-16.5%	538,414	21.7%
SOYBEAN MEAL	169,777	124,119	36.8%	140,900	20.5%
SOYBEAN OIL	121,129	137,269	-11.8%	84,238	43.8%
SOYBEAN CRUSH	1,107	1,356	-18.4%	1,064	4.0%
OATS	4,519	3,253	38.9%	4,360	3.6%
ROUGH RICE	2,009	3,968	-49.4%	1,165	72.4%
WHEAT	495,941	416,008	19.2%	297,945	66.5%
CORN NEARBY+2 CAL SPRD	11,643	16,174	-28.0%	7,894	47.5%
SOYBN NEARBY+2 CAL SPRD	1,174	151	677.5%	482	143.6%
WHEAT NEARBY+2 CAL SPRD	5,064	3,478	45.6%	4,333	16.9%
JULY-DEC CORN CAL SPRD	25,441	25,317	0.5%	14,501	75.4%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-
JULY-NOV SOYBEAN CAL SPRD	9,466	10,190	-7.1%	5,172	83.0%
JULY-DEC WHEAT CAL SPRD	2,098	838	150.4%	1,846	13.7%
JULY-JULY WHEAT CAL SPRD	218	170	28.2%	200	9.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	102	-100.0%	0	-
DEC-DEC CORN CAL SPRD	182	0	-	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-
SOY OIL NEARBY+2 CAL SPRD	1,201	160	650.6%	1,150	4.4%
JULY-DEC SOY OIL CAL SPRD	225	230	-2.2%	10	2,150.0%
JULY-DEC SOYMEAL CAL SPRD	5	0	-	5	0.0%
WHEAT-CORN ICSD	5	20	-75.0%	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYBEAN CORN RATIO	0	10	-100.0%	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-
MAY-NOV SOYBEAN CAL SPRD	250	0	-	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-
	50	0	-	0	-
TOTAL FUTURES GROUP					
Interest Rate Futures	7,191,293	6,383,756	12.6%	7,122,057	1.0%
Equity Index Futures	138,831	122,573	13.3%	145,399	-4.5%
Energy Futures	1,501	10,916	-86.2%	2,502	-40.0%
Commodities and Alternative Invest	3,192,247	3,047,978	4.7%	3,110,277	2.6%
TOTAL FUTURES	10,523,872	9,565,223	10.0%	10,380,235	1.4%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



CBOT Exchange Open Interest Report - Monthly

	Open Interest MAR 2014	Open Interest MAR 2013	% CHG	Open Interest FEB 2014	% CHG
TOTAL OPTIONS GROUP					
Interest Rate Options	3,730,510	3,306,585	12.8%	3,188,840	17.0%
Equity Index Options	16,519	14,963	10.4%	19,763	-16.4%
TOTAL COMBINED					
Interest Rate	10,921,803	9,690,341	12.7%	10,310,897	5.9%
Equity Index	155,350	137,536	13.0%	165,162	-5.9%
Energy	1,501	10,916	-86.2%	2,502	-40.0%
Commodities and Alternative Invest	5,965,693	6,165,210	-3.2%	5,201,474	14.7%
GRAND TOTAL	17,044,347	16,004,003	6.5%	15,680,035	8.7%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.