



CBOT Exchange Open Interest Report - Monthly

| | Open Interest FEB 2014 | Open Interest FEB 2013 | % CHG | Open Interest JAN 2014 | % CHG |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Interest Rate Futures | | | | | |
| 30-YR BOND | 778,804 | 707,088 | 10.1% | 679,691 | 14.6% |
| 10-YR NOTE | 2,426,204 | 2,152,513 | 12.7% | 2,399,960 | 1.1% |
| 5-YR NOTE | 2,018,098 | 1,856,672 | 8.7% | 1,920,457 | 5.1% |
| 2-YR NOTE | 916,245 | 1,109,573 | -17.4% | 890,333 | 2.9% |
| FED FUND | 335,152 | 351,579 | -4.7% | 302,908 | 10.6% |
| 10-YR SWAP | 0 | 12,505 | -100.0% | 0 | - |
| 5-YR SWAP | 0 | 6,794 | -100.0% | 0 | - |
| 5-YR SWAP RATE | 27,511 | 6,988 | 293.7% | 27,728 | -0.8% |
| 2-YR SWAP RATE | 3,603 | 3,149 | 14.4% | 2,358 | 52.8% |
| 10-YR SWAP RATE | 45,013 | 9,028 | 398.6% | 49,771 | -9.6% |
| 7-YR SWAP | 0 | 0 | - | 0 | - |
| 30-YR SWAP | 0 | 20 | -100.0% | 0 | - |
| ULTRA T-BOND | 566,457 | 425,052 | 33.3% | 459,298 | 23.3% |
| 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 | 4,970 | 906 | 448.6% | 5,132 | -3.2% |
| Interest Rate Options | | | | | |
| 30-YR BOND | 270,594 | 381,088 | -29.0% | 378,301 | -28.5% |
| 10-YR NOTE | 2,100,990 | 1,963,776 | 7.0% | 1,986,609 | 5.8% |
| 5-YR NOTE | 759,237 | 1,144,513 | -33.7% | 1,017,217 | -25.4% |
| 2-YR NOTE | 44,399 | 166,719 | -73.4% | 73,746 | -39.8% |
| FED FUND | 2,954 | 32,161 | -90.8% | 3,404 | -13.2% |
| FLEX 30-YR BOND | 0 | 0 | - | 0 | - |
| FLEX 10-YR NOTE | 0 | 0 | - | 0 | - |
| ULTRA T-BOND | 10,666 | 2,190 | 387.0% | 6,235 | 71.1% |
| Equity Index Futures | | | | | |
| \$25 DJ | 0 | 2 | -100.0% | 0 | - |
| DJIA | 13,417 | 15,719 | -14.6% | 10,754 | 24.8% |
| MINI \$5 DOW | 127,274 | 135,561 | -6.1% | 118,880 | 7.1% |
| DJ US REAL ESTATE | 4,708 | 1,618 | 191.0% | 4,484 | 5.0% |
| Equity Index Options | | | | | |
| DJIA | 15 | 169 | -91.1% | 13 | 15.4% |
| MINI \$5 DOW | 19,748 | 16,150 | 22.3% | 20,045 | -1.5% |
| Energy Futures | | | | | |
| ETHANOL FWD | 2,502 | 13,211 | -81.1% | 2,046 | 22.3% |
| Energy Options | | | | | |
| ETHANOL FWD | 0 | 0 | - | 0 | - |

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| Commodities and Alternative Investments | | | | | |
| Futures | | | | | |
| CORN | 1,269,183 | 1,213,305 | 4.6% | 1,305,295 | -2.8% |
| SOYBEAN | 677,477 | 599,837 | 12.9% | 612,134 | 10.7% |
| SOYBEAN MEAL | 312,630 | 278,451 | 12.3% | 289,480 | 8.0% |
| SOYBEAN OIL | 301,472 | 320,458 | -5.9% | 375,590 | -19.7% |
| OATS | 9,657 | 10,077 | -4.2% | 11,266 | -14.3% |
| ROUGH RICE | 7,563 | 13,061 | -42.1% | 7,567 | -0.1% |
| WHEAT | 488,444 | 449,086 | 8.8% | 604,600 | -19.2% |
| MINI CORN | 6,229 | 5,597 | 11.3% | 9,508 | -34.5% |
| MINI SOYBEAN | 12,201 | 7,117 | 71.4% | 10,503 | 16.2% |
| MINI WHEAT | 1,880 | 2,987 | -37.1% | 2,264 | -17.0% |
| ETHANOL | 5,498 | 11,207 | -50.9% | 5,047 | 8.9% |
| DOW-UBS COMMOD INDEX | 13,893 | 12,839 | 8.2% | 7,295 | 90.4% |
| GRAIN BASIS SWAPS | 119 | 7,493 | -98.4% | 135 | -11.9% |
| DOW-UBS COMMOD INDEX SWA | 1,682 | 114 | 1,375.4% | 1,682 | 0.0% |
| FERTILIZER PRODUCTS | 1,925 | 1,221 | 57.7% | 1,640 | 17.4% |
| DJ_UBS ROLL SELECT INDEX FU | 424 | 0 | - | 424 | 0.0% |

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| Commodities and Alternative Investments | | | | | |
| Options | | | | | |
| CORN | 987,518 | 1,303,845 | -24.3% | 1,110,503 | -11.1% |
| SOYBEAN | 538,414 | 709,020 | -24.1% | 594,133 | -9.4% |
| SOYBEAN MEAL | 140,900 | 119,604 | 17.8% | 137,023 | 2.8% |
| SOYBEAN OIL | 84,238 | 112,551 | -25.2% | 86,752 | -2.9% |
| SOYBEAN CRUSH | 1,064 | 850 | 25.2% | 1,397 | -23.8% |
| OATS | 4,360 | 1,697 | 156.9% | 5,681 | -23.3% |
| ROUGH RICE | 1,165 | 1,546 | -24.6% | 1,332 | -12.5% |
| WHEAT | 297,945 | 293,895 | 1.4% | 380,310 | -21.7% |
| CORN NEARBY+2 CAL SPRD | 7,894 | 6,091 | 29.6% | 6,155 | 28.3% |
| SOYBN NEARBY+2 CAL SPRD | 482 | 151 | 219.2% | 50 | 864.0% |
| WHEAT NEARBY+2 CAL SPRD | 4,333 | 1,402 | 209.1% | 9,114 | -52.5% |
| JULY-DEC CORN CAL SPRD | 14,501 | 20,309 | -28.6% | 9,707 | 49.4% |
| DEC-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - |
| JULY-NOV SOYBEAN CAL SPRD | 5,172 | 6,720 | -23.0% | 3,482 | 48.5% |
| JULY-DEC WHEAT CAL SPRD | 1,846 | 644 | 186.6% | 1,071 | 72.4% |
| JULY-JULY WHEAT CAL SPRD | 200 | 0 | - | 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 | 0 | 0 | - | 0 | - |
| NOV-JULY SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - |
| SOY OIL NEARBY+2 CAL SPRD | 1,150 | 75 | 1,433.3% | 450 | 155.6% |
| JULY-DEC SOY OIL CAL SPRD | 10 | 230 | -95.7% | 0 | - |
| JULY-DEC SOYMEAL CAL SPRD | 5 | 0 | - | 5 | 0.0% |
| WHEAT-CORN ICSD | 0 | 20 | -100.0% | 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 | 0 | 0 | - | 0 | - |
| MAR-JULY WHEAT CAL SPRD | 0 | 0 | - | 330 | -100.0% |
| MAR-DEC CORN CAL SPRD | 0 | 0 | - | 440 | -100.0% |

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| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 7,122,057 | 6,641,867 | 7.2% | 6,737,636 | 5.7% |
| Equity Index Futures | 145,399 | 152,900 | -4.9% | 134,118 | 8.4% |
| Energy Futures | 2,502 | 13,211 | -81.1% | 2,046 | 22.3% |
| Commodities and Alternative Invest | 3,110,277 | 2,932,850 | 6.0% | 3,244,430 | -4.1% |
| TOTAL FUTURES | 10,380,235 | 9,740,828 | 6.6% | 10,118,230 | 2.6% |
| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 3,188,840 | 3,690,447 | -13.6% | 3,465,512 | -8.0% |
| Equity Index Options | 19,763 | 16,319 | 21.1% | 20,058 | -1.5% |
| Energy Options | 0 | 0 | - | 0 | - |
| Commodities and Alternative Invest | 2,091,197 | 2,578,762 | -18.9% | 2,347,935 | -10.9% |
| TOTAL OPTIONS | 5,299,800 | 6,285,528 | -15.7% | 5,833,505 | -9.1% |
| TOTAL COMBINED | | | | | |
| Interest Rate | 10,310,897 | 10,332,314 | -0.2% | 10,203,148 | 1.1% |
| Equity Index | 165,162 | 169,219 | -2.4% | 154,176 | 7.1% |
| Energy | 2,502 | 13,211 | -81.1% | 2,046 | 22.3% |
| Commodities and Alternative Invest | 5,201,474 | 5,511,612 | -5.6% | 5,592,365 | -7.0% |
| GRAND TOTAL | 15,680,035 | 16,026,356 | -2.2% | 15,951,735 | -1.7% |