

CBOT Exchange Open Interest Report - Monthly

June 2009

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	Open Interest JUN 2009	Open Interest JUN 2008	% CHG	Open Interest MAY 2009	% CHG
Commodity Futures					
CORN	922,119	1,321,717	-30.2%	946,579	-2.6%
SOYBEAN	437,046	476,634	-8.3%	449,219	-2.7%
SOYBEAN MEAL	185,093	226,328	-18.2%	183,984	0.6%
SOYBEAN OIL	241,338	259,007	-6.8%	230,938	4.5%
SOUTH AMERICAN SOYBEAN	0	0		0	
OATS	13,668	18,007	-24.1%	14,183	-3.6%
ROUGH RICE	8,013	14,865	-46.1%	8,990	-10.9%
WHEAT	312,061	341,562	-8.6%	331,842	-6.0%
MINI CORN	9,678	12,159	-20.4%	10,277	-5.8%
MINI SOYBEAN	21,241	21,679	-2.0%	22,593	-6.0%
MINI WHEAT	1,265	2,350	-46.2%	1,746	-27.5%
Commodity Options					
CORN	1,079,587	1,854,665	-41.8%	1,230,719	-12.3%
SOYBEAN	498,891	483,672	3.1%	612,824	-18.6%
SOYBEAN MEAL	71,429	80,539	-11.3%	81,382	-12.2%
SOYBEAN OIL	128,783	141,310	-8.9%	153,050	-15.9%
SOYBEAN CRUSH	817	697	17.2%	618	32.2%
OATS	2,919	3,212	-9.1%	3,870	-24.6%
ROUGH RICE	2,152	2,895	-25.7%	2,753	-21.8%
WHEAT	229,319	306,442	-25.2%	321,703	-28.7%
CORN NEARBY+2 CAL SPRD	6	0		0	
SOYBN NEARBY+2 CAL SPRD	36	0		0	
WHEAT NEARBY+2 CAL SPRD	35	0		0	
SOYBN OLD/NU CRP CAL SPRD	0	0		0	
Interest Rate Futures					
30-YR BOND	698,712	891,737	-21.6%	785,999	-11.1%
10-YR NOTE	1,024,645	1,846,465	-44.5%	1,196,363	-14.4%
5-YR NOTE	777,785	1,536,677	-49.4%	822,880	-5.5%
2-YR NOTE	549,393	934,070	-41.2%	512,150	7.3%
FED FUND	428,696	722,660	-40.7%	445,932	-3.9%
TARGET BINARY	0	0		0	
30-YR INT RATE SWAP	3,791	3,271	15.9%	4,534	-16.4%
10-YR SWAP	30,919	55,649	-44.4%	25,845	19.6%
5-YR SWAP	32,319	58,311	-44.6%	33,101	-2.4%
MINI EURODOLLAR	2	2	0.0%	2	0.0%
7-YR SWAP	204	0		468	-56.4%
3-YR NOTE	9,935	0		5,986	66.0%
Interest Rate Options					
30-YR BOND	291,041	721,467	-59.7%	205,747	41.5%
10-YR NOTE	1,095,783	2,176,855	-49.7%	1,072,018	2.2%
5-YR NOTE	126,484	649,135	-80.5%	163,498	-22.6%
2-YR NOTE	127,647	206,435	-38.2%	27,393	366.0%
FED FUND	512,583	611,614	-16.2%	507,422	1.0%
TARGET BINARY	0	258	-100.0%	0	
FLEX 30-YR BOND	1,650	27,100	-93.9%	0	
FLEX 10-YR NOTE	0	0		0	
FLEX 5-YR NOTE	0	0		0	
FLEX 2-YR NOTE	0	0		0	

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Equity Index Futures					
\$25 DJ	23	33	-30.3%	72	-68.1%
DJIA	7,897	27,038	-70.8%	23,345	-66.2%
MINI \$5 DOW	45,717	94,627	-51.7%	52,103	-12.3%
DOW UBS ER	4,374	5,581	-21.6%	4,303	1.7%
Equity Index Options					
DJIA	272	2,051	-86.7%	485	-43.9%
MINI \$5 DOW	11,534	39,448	-70.8%	29,511	-60.9%
Real Estate Futures					
DJ US REAL ESTATE	0	0		0	
Metals Futures					
GOLD 100 OZ	0	11,229	-100.0%	0	
SILVER 5000 OZ	0	3,191	-100.0%	0	
MINI GOLD	0	9,413	-100.0%	0	
MINI SILVER	0	4,039	-100.0%	0	
Metals Options					
GOLD 100 OZ	0	1,944	-100.0%	0	
SILVER 5000 OZ	0	61	-100.0%	0	
Energy Futures					
ETHANOL	4,174	2,659	57.0%	4,381	-4.7%
ETHANOL FWD	26,311	21,994	19.6%	25,423	3.5%
ETHANOL PREV	0	0		0	
ETHANOL LAB	14	0		28	-50.0%
ETHANOL GCB	0	0		0	
Energy Options					
ETHANOL FWD	5,338	18,777	-71.6%	5,282	1.1%
TOTAL FUTURES GROUP					
Commodity Futures	2,151,522	2,694,308	-20.1%	2,200,351	-2.2%
Interest Rate Futures	3,556,401	6,048,842	-41.2%	3,833,260	-7.2%
Equity Index Futures	58,011	127,279	-54.4%	79,823	-27.3%
Real Estate Futures	0	0		0	
Metals Futures	0	27,872	-100.0%	0	
Energy Futures	30,499	24,653	23.7%	29,832	2.2%
TOTAL FUTURES	5,796,433	8,922,954	-35.0%	6,143,266	-5.6%
TOTAL OPTIONS GROUP					
Commodity Options	2,013,974	2,873,432	-29.9%	2,406,919	-16.3%
Interest Rate Options	2,155,188	4,392,864	-50.9%	1,976,078	9.1%
Equity Index Options	11,806	41,499	-71.6%	29,996	-60.6%
Metals Options	0	2,005	-100.0%	0	
Energy Options	5,338	18,777	-71.6%	5,282	1.1%
TOTAL OPTIONS	4,186,306	7,328,577	-42.9%	4,418,275	-5.3%

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TOTAL COMBINED					
Commodity	4,165,496	5,567,740	-25.2%	4,607,270	-9.6%
Interest Rate	5,711,589	10,441,706	-45.3%	5,809,338	-1.7%
Equity Index	69,817	168,778	-58.6%	109,819	-36.4%
Real Estate	0	0		0	
Metals	0	29,877	-100.0%	0	
Energy	35,837	43,430	-17.5%	35,114	2.1%
GRAND TOTAL	9,982,739	16,251,531	-38.6%	10,561,541	-5.5%