

## CBOT Exchange Open Interest Report - Monthly

	Open Interest APR 2012	Open Interest APR 2011	% CHG	Open Interest MAR 2012	% CHG
<b>Interest Rate Futures</b>					
30-YR BOND	576,675	591,985	-2.6%	564,798	2.1%
10-YR NOTE	1,847,462	1,664,202	11.0%	1,736,367	6.4%
5-YR NOTE	1,332,831	1,453,869	-8.3%	1,308,503	1.9%
2-YR NOTE	950,995	1,085,048	-12.4%	817,609	16.3%
FED FUND	532,994	722,687	-26.2%	580,118	-8.1%
10-YR SWAP	7,973	10,768	-26.0%	10,521	-24.2%
5-YR SWAP	8,880	27,793	-68.0%	7,804	13.8%
MINI EURODOLLAR	0	1	-100.0%	0	-
7-YR SWAP	39	413	-90.6%	21	85.7%
30-YR SWAP	140	666	-79.0%	165	-15.2%
3-YR NOTE	0	0	-	0	-
ULTRA T-BOND	357,091	316,376	12.9%	345,696	3.3%
OTR 2-YR NOTE	0	30	-100.0%	0	-
OTR 5-YR NOTE	0	65	-100.0%	0	-
OTR 10-YR NOTE	2	187	-98.9%	37	-94.6%
<b>Interest Rate Options</b>					
30-YR BOND	428,038	336,249	27.3%	439,910	-2.7%
10-YR NOTE	1,870,246	1,524,626	22.7%	1,713,826	9.1%
5-YR NOTE	605,966	492,007	23.2%	568,969	6.5%
2-YR NOTE	163,141	239,037	-31.8%	233,875	-30.2%
FED FUND	312,429	995,845	-68.6%	364,213	-14.2%
FLEX 30-YR BOND	1,000	0	-	800	25.0%
FLEX 10-YR NOTE	0	0	-	0	-
10-YR SWAP	0	0	-	0	-
FLEX 2-YR NOTE	0	0	-	0	-
ULTRA T-BOND	5,111	12,237	-58.2%	1,534	233.2%
FED FUNDS MIDCURVE	0	0	-	0	-
<b>Equity Index Futures</b>					
\$25 DJ	1	11	-90.9%	1	0.0%
DJIA	11,562	21,854	-47.1%	11,202	3.2%
MINI \$5 DOW	111,254	121,775	-8.6%	105,793	5.2%
DOW-UBS COMMOD INDEX	7,156	7,628	-6.2%	7,495	-4.5%
<b>Equity Index Options</b>					
DJIA	248	142	74.6%	209	18.7%
MINI \$5 DOW	11,479	16,619	-30.9%	10,263	11.8%
<b>Energy Futures</b>					
ETHANOL FWD	40,036	51,207	-21.8%	39,420	1.6%
ETHANOL LAB	0	0	-	0	-



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<b>Energy Options</b>					
ETHANOL FWD	180	3,687	-95.1%	180	0.0%
<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
CORN	1,231,633	1,505,561	-18.2%	1,338,084	-8.0%
SOYBEAN	795,314	573,909	38.6%	720,428	10.4%
SOYBEAN MEAL	252,343	227,911	10.7%	253,036	-0.3%
SOYBEAN OIL	364,433	324,989	12.1%	363,886	0.2%
OATS	10,655	13,499	-21.1%	10,846	-1.8%
ROUGH RICE	14,123	24,596	-42.6%	15,836	-10.8%
WHEAT	429,944	457,317	-6.0%	460,256	-6.6%
MINI CORN	9,072	19,381	-53.2%	11,573	-21.6%
MINI SOYBEAN	15,216	24,888	-38.9%	19,801	-23.2%
MINI WHEAT	1,926	5,413	-64.4%	2,495	-22.8%
DJ US REAL ESTATE	308	0	-	215	43.3%
ETHANOL	12,209	7,748	57.6%	12,268	-0.5%
GRAIN BASIS SWAPS	9,601	9,040	6.2%	7,315	31.3%
DISTILLERS DRIED GRAIN	0	0	-	0	-
DOW-UBS COMMOD INDEX SWA	70	0	-	70	0.0%
FERTILIZER PRODUCTS	970	0	-	745	30.2%

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<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
CORN	1,570,353	1,887,374	-16.8%	1,568,082	0.1%
SOYBEAN	860,978	778,893	10.5%	804,595	7.0%
SOYBEAN MEAL	98,848	107,031	-7.6%	85,807	15.2%
SOYBEAN OIL	149,818	226,611	-33.9%	168,825	-11.3%
SOYBEAN CRUSH	500	734	-31.9%	556	-10.1%
OATS	2,112	5,609	-62.3%	2,433	-13.2%
ROUGH RICE	1,959	6,410	-69.4%	2,239	-12.5%
WHEAT	287,599	352,132	-18.3%	328,926	-12.6%
CORN NEARBY+2 CAL SPRD	11,878	6,580	80.5%	15,711	-24.4%
SOYBN NEARBY+2 CAL SPRD	315	12,782	-97.5%	370	-14.9%
WHEAT NEARBY+2 CAL SPRD	3,176	6,128	-48.2%	5,915	-46.3%
JULY-DEC CORN CAL SPRD	23,659	21,015	12.6%	24,081	-1.8%
DEC-JULY WHEAT CAL SPRD	0	729	-100.0%	0	-
JULY-NOV SOYBEAN CAL SPRD	31,563	30,689	2.8%	19,363	63.0%
JULY-DEC WHEAT CAL SPRD	1,992	600	232.0%	1,545	28.9%
JULY-JULY WHEAT CAL SPRD	1,262	2,806	-55.0%	1,195	5.6%
NOV-NOV SOYBEAN CAL SPRD	26	2,023	-98.7%	26	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-
DEC-JULY CORN CAL SPRD	0	50	-100.0%	0	-
DEC-DEC CORN CAL SPRD	542	30	1,706.7%	635	-14.6%
NOV-JULY SOYBEAN CAL SPRD	110	0	-	65	69.2%
SOY OIL NEARBY+2 CAL SPRD	100	0	-	525	-81.0%
JULY-DEC SOY OIL CAL SPRD	0	1,075	-100.0%	0	-
JULY-DEC SOYMEAL CAL SPRD	0	550	-100.0%	0	-
WHEAT-CORN IC SO	120	220	-45.5%	120	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-
SOYBEAN CORN RATIO	11	50	-78.0%	11	0.0%
JAN-MAY SOYBEAN CAL SPRD	70	0	-	0	-
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	5,615,082	5,874,090	-4.4%	5,371,639	4.5%
Equity Index Futures	129,973	151,268	-14.1%	124,491	4.4%
Energy Futures	40,036	51,207	-21.8%	39,420	1.6%
Commodities and Alternative Invest	3,147,817	3,194,252	-1.5%	3,216,854	-2.1%
<b>TOTAL FUTURES</b>	<b>8,932,908</b>	<b>9,270,817</b>	<b>-3.6%</b>	<b>8,752,404</b>	<b>2.1%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	3,385,931	3,600,001	-5.9%	3,323,127	1.9%
Equity Index Options	11,727	16,761	-30.0%	10,472	12.0%
Energy Options	180	3,687	-95.1%	180	0.0%
Commodities and Alternative Invest	3,046,991	3,450,121	-11.7%	3,031,025	0.5%
<b>TOTAL OPTIONS</b>	<b>6,444,829</b>	<b>7,070,570</b>	<b>-8.8%</b>	<b>6,364,804</b>	<b>1.3%</b>



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<b>TOTAL COMBINED</b>					
Interest Rate	9,001,013	9,474,091	-5.0%	8,694,766	3.5%
Equity Index	141,700	168,029	-15.7%	134,963	5.0%
Energy	40,216	54,894	-26.7%	39,600	1.6%
Commodities and Alternative Invest	6,194,808	6,644,373	-6.8%	6,247,879	-0.8%
<b>GRAND TOTAL</b>	<b>15,377,737</b>	<b>16,341,387</b>	<b>-5.9%</b>	<b>15,117,208</b>	<b>1.7%</b>