

CBOT Exchange Volume Report - Monthly

	VOLUME DEC 2013	VOLUME DEC 2012	% CHG	VOLUME NOV 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
Interest Rate Futures								
30-YR BOND	5,165,303	6,109,610	-15.5%	7,712,199	-33.0%	97,963,266	91,745,232	6.8%
10-YR NOTE	17,800,194	15,473,119	15.0%	27,463,768	-35.2%	325,928,194	264,997,089	23.0%
5-YR NOTE	10,543,613	8,548,955	23.3%	16,397,449	-35.7%	175,328,163	133,342,429	31.5%
2-YR NOTE	3,046,910	3,127,592	-2.6%	5,982,177	-49.1%	57,815,900	55,108,651	4.9%
FED FUND	396,037	463,801	-14.6%	258,030	53.5%	4,649,878	6,425,956	-27.6%
10-YR SWAP	0	33,858	-100.0%	0	0.0%	126,450	224,486	-43.7%
5-YR SWAP	0	30,475	-100.0%	0	0.0%	79,356	274,251	-71.1%
MINI EURODOLLAR	0	0	0.0%	0	-	0	0	0.0%
5-YR SWAP RATE	103,670	8,570	1,109.7%	51,898	99.8%	516,179	8,570	5,923.1%
2-YR SWAP RATE	3,036	4,475	-32.2%	1,577	92.5%	75,017	4,475	1,576.4%
10-YR SWAP RATE	132,731	12,246	983.9%	49,861	166.2%	681,577	12,246	5,465.7%
7-YR SWAP	0	0	0.0%	0	0.0%	0	3,499	-100.0%
30-YR SWAP	0	4	-100.0%	0	0.0%	207	1,552	-86.7%
ULTRA T-BOND	1,377,902	942,332	46.2%	2,661,306	-48.2%	21,149,865	16,560,093	27.7%
OTR 2-YR NOTE	0	0	0.0%	0	0.0%	0	141	-100.0%
OTR 10-YR NOTE	0	0	0.0%	0	0.0%	0	342	-100.0%
OTR 5-YR NOTE	0	0	0.0%	0	0.0%	0	212	-100.0%
30-YR SWAP RATE	12,731	1,816	601.0%	3,490	264.8%	89,144	1,816	4,808.8%
Interest Rate Options								
30-YR BOND	1,074,707	1,218,309	-11.8%	1,612,968	-33.4%	19,125,728	17,668,681	8.2%
10-YR NOTE	8,069,413	4,310,839	87.2%	7,286,972	10.7%	90,401,169	56,070,376	61.2%
5-YR NOTE	2,079,839	735,087	182.9%	1,686,744	23.3%	24,336,555	10,291,773	136.5%
2-YR NOTE	36,748	191,984	-80.9%	53,897	-31.8%	1,928,675	3,182,052	-39.4%
FED FUND	1,452	4,980	-70.8%	0	0.0%	54,120	1,062,855	-94.9%
FLEX 30-YR BOND	0	800	-100.0%	0	0.0%	0	18,835	-100.0%
FLEX 10-YR NOTE	0	0	0.0%	0	0.0%	400	1,150	-65.2%
FLEX 2-YR NOTE	0	0	0.0%	0	-	0	0	0.0%
ULTRA T-BOND	2,698	6,583	-59.0%	13,373	-79.8%	88,106	64,775	36.0%
FED FUNDS MIDCURVE	0	0	0.0%	0	-	0	0	0.0%
Equity Index Futures								
\$25 DJ	1	8	-87.5%	4	-75.0%	100	32	212.5%
DJIA	23,827	30,319	-21.4%	4,009	494.3%	166,905	202,771	-17.7%
MINI \$5 DOW	2,496,712	2,560,300	-2.5%	2,493,978	0.1%	35,448,824	30,902,047	14.7%
DJ US REAL ESTATE	12,016	4,035	197.8%	3,569	236.7%	52,486	14,081	272.7%
Equity Index Options								
DJIA	36	89	-59.6%	18	100.0%	4,472	1,325	237.5%
MINI \$5 DOW	13,865	14,542	-4.7%	10,043	38.1%	182,259	97,994	86.0%
Energy Futures								
ETHANOL FWD	1,436	14,244	-89.9%	948	51.5%	44,452	355,943	-87.5%

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Energy Options								
ETHANOL FWD	0	0	0.0%	0	0.0%	0	1,200	-100.0%
Commodities and Alternative Investments								
Futures								
CORN	3,039,009	3,353,477	-9.4%	7,695,192	-60.5%	64,322,600	73,184,337	-12.1%
SOYBEAN	4,054,858	3,881,657	4.5%	3,401,322	19.2%	46,721,081	52,041,615	-10.2%
SOYBEAN MEAL	1,633,663	1,234,514	32.3%	1,881,643	-13.2%	20,237,181	18,187,433	11.3%
SOYBEAN OIL	1,892,743	2,169,704	-12.8%	2,263,190	-16.4%	23,805,912	27,627,590	-13.8%
OATS	9,316	17,431	-46.6%	22,977	-59.5%	254,958	279,570	-8.8%
ROUGH RICE	22,339	40,582	-45.0%	10,431	114.2%	280,048	388,936	-28.0%
WHEAT	1,383,342	1,439,517	-3.9%	2,312,047	-40.2%	24,993,158	27,379,403	-8.7%
MINI CORN	8,836	10,903	-19.0%	18,703	-52.8%	206,491	267,428	-22.8%
MINI SOYBEAN	21,368	18,261	17.0%	25,531	-16.3%	299,308	359,324	-16.7%
MINI WHEAT	4,129	5,215	-20.8%	11,365	-63.7%	125,944	95,600	31.7%
ETHANOL	9,884	27,562	-64.1%	11,025	-10.3%	298,718	330,913	-9.7%
DOW-UBS COMMOD INDEX	26,502	22,908	15.7%	4,148	538.9%	192,673	132,339	45.6%
GRAIN BASIS SWAPS	0	5,301	-100.0%	48	-100.0%	41,280	241,054	-82.9%
DOW-UBS COMMOD INDEX SWAP	0	0	0.0%	0	0.0%	1,682	678	148.1%
FERTILIZER PRODUCTS	855	415	106.0%	1,320	-35.2%	10,436	4,175	150.0%
DJ_UBS ROLL SELECT INDEX FUTURES	1,276	0	-	0	0.0%	1,787	0	-

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Commodities and Alternative Investments								
Options								
CORN	958,853	1,516,652	-36.8%	2,089,801	-54.1%	23,534,308	26,599,756	-11.5%
SOYBEAN	813,870	1,087,141	-25.1%	1,010,355	-19.4%	14,760,704	18,402,208	-19.8%
SOYBEAN MEAL	137,315	128,586	6.8%	252,631	-45.6%	2,044,056	1,675,979	22.0%
SOYBEAN OIL	60,811	127,923	-52.5%	86,395	-29.6%	1,428,088	2,212,857	-35.5%
SOYBEAN CRUSH	352	184	91.3%	127	177.2%	3,224	1,260	155.9%
OATS	1,828	3,508	-47.9%	2,860	-36.1%	31,378	22,546	39.2%
ROUGH RICE	1,582	827	91.3%	1,386	14.1%	17,245	14,180	21.6%
WHEAT	362,371	339,919	6.6%	355,874	1.8%	4,603,551	5,278,947	-12.8%
CORN NEARBY+2 CAL SPRD	420	2,589	-83.8%	1,891	-77.8%	157,010	70,606	122.4%
SOYBN NEARBY+2 CAL SPRD	893	130	586.9%	798	11.9%	10,319	865	1,092.9%
WHEAT NEARBY+2 CAL SPRD	3,825	2,862	33.6%	1,903	101.0%	34,528	46,068	-25.0%
JULY-DEC CORN CAL SPRD	1,045	1,754	-40.4%	565	85.0%	93,045	104,046	-10.6%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	2,278	-100.0%
JULY-NOV SOYBEAN CAL SPRD	770	50	1,440.0%	25	2,980.0%	59,922	95,742	-37.4%
JULY-DEC WHEAT CAL SPRD	480	6	7,900.0%	30	1,500.0%	7,351	5,756	27.7%
JULY-JULY WHEAT CAL SPRD	0	1	-100.0%	0	0.0%	675	2,540	-73.4%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	587	52	1,028.8%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	115	0	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
SOY OIL NEARBY+2 CAL SPRD	405	0	0.0%	60	575.0%	2,129	3,236	-34.2%
DEC-DEC CORN CAL SPRD	0	0	0.0%	400	-100.0%	2,239	4,933	-54.6%
JULY-DEC SOY OIL CAL SPRD	0	10	-100.0%	0	0.0%	460	60	666.7%
WHEAT-CORN ICSD	1	0	0.0%	841	-99.9%	1,778	195	811.8%
DEC-JULY CORN CAL SPRD	0	2	-100.0%	140	-100.0%	562	2,478	-77.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	50	1,106	-95.5%
SOYBEAN CORN RATIO	0	0	0.0%	0	0.0%	0	156	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	363	1,831	-80.2%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	270	-100.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	80	0	-
MAR-DEC CORN CAL SPRD	410	0	-	100	310.0%	510	0	-
MAR-JULY WHEAT CAL SPRD	130	0	-	55	136.4%	185	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	38,582,127	34,756,853	11.0%	60,581,755	-36.3%	684,403,196	568,711,040	20.3%
Equity Index Futures	2,532,556	2,594,662	-2.4%	2,501,560	1.2%	35,668,315	31,118,931	14.6%
Energy Futures	1,436	14,244	-89.9%	948	51.5%	44,452	355,943	-87.5%
Commodities and Alternative Invest	12,108,120	12,227,447	-1.0%	17,658,942	-31.4%	181,793,257	200,520,395	-9.3%
TOTAL FUTURES	53,224,239	49,593,206	7.3%	80,743,205	-34.1%	901,909,220	800,706,309	12.6%
TOTAL OPTIONS GROUP								
Equity Index Options	13,901	14,631	-5.0%	10,061	38.2%	186,731	99,319	88.0%
Interest Rate Options	11,264,857	6,468,582	74.1%	10,653,954	5.7%	135,934,753	88,360,497	53.8%
Energy Options	0	0	0.0%	0	0.0%	0	1,200	-100.0%
Commodities and Alternative Invest	2,345,361	3,212,144	-27.0%	3,806,237	-38.4%	46,794,462	54,549,951	-14.2%
TOTAL OPTIONS	13,624,119	9,695,357	40.5%	14,470,252	-5.8%	182,915,946	143,010,967	27.9%



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TOTAL COMBINED								
Interest Rate	49,846,984	41,225,435	20.9%	71,235,709	-30.0%	820,337,949	657,071,537	24.8%
Equity Index	2,546,457	2,609,293	-2.4%	2,511,621	1.4%	35,855,046	31,218,250	14.9%
Energy	1,436	14,244	-89.9%	948	51.5%	44,452	357,143	-87.6%
Commodities and Alternative Invest	14,453,481	15,439,591	-6.4%	21,465,179	-32.7%	228,587,719	255,070,346	-10.4%
GRAND TOTAL	66,848,358	59,288,563	12.8%	95,213,457	-29.8%	1,084,825,166	943,717,276	15.0%