

## CBOT Exchange Volume Report - Monthly

|                              | VOLUME<br>JUL 2014 | VOLUME<br>JUL 2013 | % CHG   | VOLUME<br>JUN 2014 | % CHG     | VOLUME<br>Y.T.D 2014 | VOLUME<br>Y.T.D 2013 | % CHG   |
|------------------------------|--------------------|--------------------|---------|--------------------|-----------|----------------------|----------------------|---------|
| <b>Interest Rate Futures</b> |                    |                    |         |                    |           |                      |                      |         |
| 30-YR BOND                   | 6,719,003          | 5,788,028          | 16.1%   | 7,044,879          | -4.6%     | 50,623,334           | 63,339,532           | -20.1%  |
| 10-YR NOTE                   | 23,402,143         | 21,673,581         | 8.0%    | 24,098,518         | -2.9%     | 187,937,729          | 204,350,884          | -8.0%   |
| 5-YR NOTE                    | 14,182,366         | 11,763,360         | 20.6%   | 13,605,339         | 4.2%      | 109,513,614          | 106,702,212          | 2.6%    |
| 2-YR NOTE                    | 3,913,548          | 3,008,484          | 30.1%   | 4,404,587          | -11.1%    | 36,039,368           | 35,138,565           | 2.6%    |
| FED FUND                     | 746,122            | 310,328            | 140.4%  | 574,935            | 29.8%     | 3,352,776            | 2,728,566            | 22.9%   |
| 10-YR SWAP                   | 0                  | 5,082              | -100.0% | 0                  | 0.0%      | 0                    | 116,004              | -100.0% |
| 5-YR SWAP                    | 0                  | 9,971              | -100.0% | 0                  | 0.0%      | 0                    | 72,219               | -100.0% |
| 5-YR SWAP RATE               | 45,301             | 24,789             | 82.7%   | 101,991            | -55.6%    | 396,269              | 201,113              | 97.0%   |
| 2-YR SWAP RATE               | 4,058              | 6,871              | -40.9%  | 11,239             | -63.9%    | 47,601               | 55,993               | -15.0%  |
| 10-YR SWAP RATE              | 18,379             | 29,884             | -38.5%  | 136,711            | -86.6%    | 389,891              | 295,345              | 32.0%   |
| 7-YR SWAP                    | 0                  | 0                  | 0.0%    | 0                  | -         | 0                    | 0                    | 0.0%    |
| 30-YR SWAP                   | 0                  | 9                  | -100.0% | 0                  | 0.0%      | 0                    | 206                  | -100.0% |
| ULTRA T-BOND                 | 1,475,311          | 1,054,879          | 39.9%   | 1,597,107          | -7.6%     | 13,827,155           | 12,008,147           | 15.1%   |
| OTR 2-YR NOTE                | 0                  | 0                  | 0.0%    | 0                  | -         | 0                    | 0                    | 0.0%    |
| OTR 10-YR NOTE               | 0                  | 0                  | 0.0%    | 0                  | -         | 0                    | 0                    | 0.0%    |
| OTR 5-YR NOTE                | 0                  | 0                  | 0.0%    | 0                  | -         | 0                    | 0                    | 0.0%    |
| 30-YR SWAP RATE              | 2,848              | 2,230              | 27.7%   | 9,568              | -70.2%    | 36,928               | 51,724               | -28.6%  |
| <b>Interest Rate Options</b> |                    |                    |         |                    |           |                      |                      |         |
| 30-YR BOND                   | 1,414,938          | 1,520,104          | -6.9%   | 1,098,351          | 28.8%     | 8,986,894            | 12,744,588           | -29.5%  |
| 10-YR NOTE                   | 7,094,354          | 7,626,375          | -7.0%   | 7,461,245          | -4.9%     | 57,196,691           | 53,101,257           | 7.7%    |
| 5-YR NOTE                    | 2,316,073          | 2,120,989          | 9.2%    | 2,728,461          | -15.1%    | 16,053,852           | 14,888,957           | 7.8%    |
| 2-YR NOTE                    | 154,632            | 249,714            | -38.1%  | 157,203            | -1.6%     | 1,214,167            | 1,388,793            | -12.6%  |
| FED FUND                     | 4,400              | 556                | 691.4%  | 13                 | 33,746.2% | 12,862               | 33,317               | -61.4%  |
| FLEX 30-YR BOND              | 0                  | 0                  | 0.0%    | 0                  | 0.0%      | 3,200                | 0                    | 0.0%    |
| FLEX 10-YR NOTE              | 0                  | 0                  | 0.0%    | 0                  | 0.0%      | 0                    | 400                  | -100.0% |
| ULTRA T-BOND                 | 12,758             | 4,631              | 175.5%  | 7,767              | 64.3%     | 78,885               | 54,330               | 45.2%   |
| <b>Equity Index Futures</b>  |                    |                    |         |                    |           |                      |                      |         |
| \$25 DJ                      | 2                  | 0                  | 0.0%    | 0                  | 0.0%      | 23                   | 26                   | -11.5%  |
| DJIA                         | 1,834              | 10,751             | -82.9%  | 13,687             | -86.6%    | 58,336               | 84,282               | -30.8%  |
| MINI \$5 DOW                 | 3,028,904          | 2,492,066          | 21.5%   | 2,641,089          | 14.7%     | 21,920,724           | 21,221,997           | 3.3%    |
| DJ US REAL ESTATE            | 4,129              | 2,229              | 85.2%   | 19,497             | -78.8%    | 60,539               | 19,859               | 204.8%  |
| <b>Equity Index Options</b>  |                    |                    |         |                    |           |                      |                      |         |
| DJIA                         | 6                  | 38                 | -84.2%  | 147                | -95.9%    | 411                  | 4,368                | -90.6%  |
| MINI \$5 DOW                 | 12,015             | 11,151             | 7.7%    | 9,178              | 30.9%     | 78,382               | 112,074              | -30.1%  |
| <b>Energy Futures</b>        |                    |                    |         |                    |           |                      |                      |         |
| ETHANOL FWD                  | 1,152              | 2,164              | -46.8%  | 1,844              | -37.5%    | 10,523               | 34,890               | -69.8%  |

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|--|--------------------|--------------------|---------|--------------------|---------|----------------------|----------------------|---------|
| <b>Energy Options</b>                              |                    |                    |         |                    |         |                      |                      |         |
| ETHANOL FWD  | 0                  | 0                  | 0.0%    | 0                  | 0.0%    | 0                    | 0                    | 0.0%    |
| <b>Commodities and<br/>Alternative Investments</b> |                    |                    |         |                    |         |                      |                      |         |
| <b>Futures</b>                                     |                    |                    |         |                    |         |                      |                      |         |
| CORN   | 4,938,356          | 4,824,910          | 2.4%    | 6,677,819          | -26.0%  | 42,403,303           | 39,104,467           | 8.4%    |
| SOYBEAN  | 3,765,727          | 3,328,318          | 13.1%   | 3,929,408          | -4.2%   | 27,198,802           | 26,401,179           | 3.0%    |
| SOYBEAN MEAL                                       | 1,703,302          | 1,919,106          | -11.2%  | 1,811,860          | -6.0%   | 11,211,541           | 11,859,034           | -5.5%   |
| SOYBEAN OIL  | 1,869,431          | 1,918,748          | -2.6%   | 2,199,866          | -15.0%  | 13,519,633           | 14,330,773           | -5.7%   |
| OATS   | 11,446             | 18,156             | -37.0%  | 19,491             | -41.3%  | 129,536              | 166,955              | -22.4%  |
| ROUGH RICE   | 10,676             | 17,552             | -39.2%  | 23,665             | -54.9%  | 112,200              | 180,421              | -37.8%  |
| WHEAT  | 2,210,777          | 1,872,603          | 18.1%   | 3,028,948          | -27.0%  | 19,251,181           | 15,745,893           | 22.3%   |
| MINI CORN  | 10,741             | 13,155             | -18.4%  | 12,870             | -16.5%  | 97,851               | 119,430              | -18.1%  |
| MINI SOYBEAN                                       | 20,796             | 21,180             | -1.8%   | 19,089             | 8.9%    | 164,887              | 169,954              | -3.0%   |
| MINI WHEAT   | 9,316              | 6,097              | 52.8%   | 8,764              | 6.3%    | 58,817               | 49,417               | 19.0%   |
| ETHANOL  | 18,015             | 27,053             | -33.4%  | 24,842             | -27.5%  | 147,099              | 226,229              | -35.0%  |
| DOW-UBS COMMOD INDEX                               | 12,077             | 4,810              | 151.1%  | 40,230             | -70.0%  | 124,833              | 130,344              | -4.2%   |
| GRAIN BASIS SWAPS                                  | 0                  | 2,827              | -100.0% | 52                 | -100.0% | 104                  | 33,112               | -99.7%  |
| DOW-UBS COMMOD INDEX SWA                           | 0                  | 0                  | 0.0%    | 0                  | 0.0%    | 0                    | 114                  | -100.0% |
| FERTILIZER PRODUCTS                                | 1,270              | 610                | 108.2%  | 1,420              | -10.6%  | 8,120                | 5,431                | 49.5%   |
| DJ_UBS ROLL SELECT INDEX FU                        | 84                 | 0                  | -       | 845                | -90.1%  | 1,801                | 0                    | -       |

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|--|--------------------|--------------------|--------------|--------------------|--------------|----------------------|----------------------|--------------|
| <b>Commodities and Alternative Investments</b> |                    |                    |              |                    |              |                      |                      |              |
| <b>Options</b>                                 |                    |                    |              |                    |              |                      |                      |              |
| CORN   | 2,473,121          | 2,558,023          | -3.3%        | 1,818,464          | 36.0%        | 12,140,140           | 14,371,292           | -15.5%       |
| SOYBEAN  | 1,889,055          | 1,303,225          | 45.0%        | 1,135,635          | 66.3%        | 8,669,607            | 8,168,456            | 6.1%         |
| SOYBEAN MEAL                                   | 238,622            | 210,012            | 13.6%        | 197,592            | 20.8%        | 1,202,831            | 988,593              | 21.7%        |
| SOYBEAN OIL                                    | 162,900            | 127,142            | 28.1%        | 165,236            | -1.4%        | 1,019,800            | 920,371              | 10.8%        |
| SOYBEAN CRUSH                                  | 411                | 617                | -33.4%       | 146                | 181.5%       | 1,512                | 2,102                | -28.1%       |
| OATS   | 2,208              | 3,407              | -35.2%       | 1,423              | 55.2%        | 14,674               | 18,886               | -22.3%       |
| ROUGH RICE                                     | 1,014              | 1,106              | -8.3%        | 2,204              | -54.0%       | 9,311                | 9,970                | -6.6%        |
| WHEAT  | 543,439            | 379,728            | 43.1%        | 487,045            | 11.6%        | 3,923,451            | 2,925,972            | 34.1%        |
| CORN NEARBY+2 CAL SPRD                         | 11,148             | 20,956             | -46.8%       | 8,150              | 36.8%        | 69,369               | 121,517              | -42.9%       |
| SOYBN NEARBY+2 CAL SPRD                        | 245                | 2,071              | -88.2%       | 586                | -58.2%       | 6,221                | 4,124                | 50.8%        |
| WHEAT NEARBY+2 CAL SPRD                        | 5,462              | 2,530              | 115.9%       | 7,508              | -27.3%       | 41,204               | 16,805               | 145.2%       |
| JULY-DEC CORN CAL SPRD                         | 1,000              | 0                  | 0.0%         | 5,852              | -82.9%       | 87,074               | 89,255               | -2.4%        |
| DEC-JULY WHEAT CAL SPRD                        | 0                  | 0                  | 0.0%         | 0                  | -            | 0                    | 0                    | 0.0%         |
| JULY-NOV SOYBEAN CAL SPRD                      | 85                 | 0                  | 0.0%         | 16,237             | -99.5%       | 54,499               | 58,977               | -7.6%        |
| JULY-DEC WHEAT CAL SPRD                        | 0                  | 0                  | 0.0%         | 1,308              | -100.0%      | 6,116                | 6,841                | -10.6%       |
| JULY-JULY WHEAT CAL SPRD                       | 0                  | 0                  | 0.0%         | 16                 | -100.0%      | 685                  | 675                  | 1.5%         |
| NOV-NOV SOYBEAN CAL SPRD                       | 0                  | 16                 | -100.0%      | 0                  | 0.0%         | 0                    | 16                   | -100.0%      |
| SOYMEAL NEARBY+2 CAL SPRD                      | 10                 | 100                | -90.0%       | 0                  | 0.0%         | 10                   | 115                  | -91.3%       |
| JULY-DEC SOYMEAL CAL SPRD                      | 0                  | 0                  | -            | 0                  | 0.0%         | 5                    | 0                    | -            |
| SOY OIL NEARBY+2 CAL SPRD                      | 65                 | 190                | -65.8%       | 370                | -82.4%       | 2,116                | 1,294                | 63.5%        |
| DEC-DEC CORN CAL SPRD                          | 300                | 192                | 56.3%        | 0                  | 0.0%         | 559                  | 412                  | 35.7%        |
| JULY-DEC SOY OIL CAL SPRD                      | 0                  | 0                  | 0.0%         | 30                 | -100.0%      | 255                  | 460                  | -44.6%       |
| WHEAT-CORN ICSD                                | 900                | 210                | 328.6%       | 655                | 37.4%        | 3,800                | 440                  | 763.6%       |
| DEC-JULY CORN CAL SPRD                         | 755                | 272                | 177.6%       | 0                  | 0.0%         | 755                  | 372                  | 103.0%       |
| NOV-JULY SOYBEAN CAL SPRD                      | 4                  | 0                  | 0.0%         | 400                | -99.0%       | 445                  | 0                    | 0.0%         |
| SOYBEAN CORN RATIO                             | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| AUG-NOV SOYBEAN CAL SPRD                       | 2,372              | 343                | 591.5%       | 1,625              | 46.0%        | 3,997                | 363                  | 1,001.1%     |
| JAN-MAY SOYBEAN CAL SPRD                       | 0                  | 0                  | 0.0%         | 0                  | -            | 0                    | 0                    | 0.0%         |
| MAY-NOV SOYBEAN CAL SPRD                       | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 250                  | 80                   | 212.5%       |
| MAR-DEC CORN CAL SPRD                          | 0                  | 0                  | -            | 0                  | 0.0%         | 60                   | 0                    | -            |
| MAR-JULY WHEAT CAL SPRD                        | 0                  | 0                  | -            | 0                  | 0.0%         | 355                  | 0                    | -            |
| DEC-JUL SOYBEAN OIL CSO                        | 50                 | 0                  | -            | 155                | -67.7%       | 205                  | 0                    | -            |
| NOV-DEC SOYBEAN CSO                            | 0                  | 0                  | -            | 0                  | 0.0%         | 650                  | 0                    | -            |
| <b>TOTAL FUTURES GROUP</b>                     |                    |                    |              |                    |              |                      |                      |              |
| Interest Rate Futures                          | 50,509,079         | 43,677,496         | 15.6%        | 51,584,874         | -2.1%        | 402,164,665          | 425,060,510          | -5.4%        |
| Equity Index Futures                           | 3,034,869          | 2,505,046          | 21.2%        | 2,674,273          | 13.5%        | 22,039,622           | 21,326,164           | 3.3%         |
| Energy Futures                                 | 1,152              | 2,164              | -46.8%       | 1,844              | -37.5%       | 10,523               | 34,890               | -69.8%       |
| Commodities and Alternative Invest             | 14,582,014         | 13,975,125         | 4.3%         | 17,799,169         | -18.1%       | 114,429,708          | 108,522,753          | 5.4%         |
| <b>TOTAL FUTURES</b>                           | <b>68,127,114</b>  | <b>60,159,831</b>  | <b>13.2%</b> | <b>72,060,160</b>  | <b>-5.5%</b> | <b>538,644,518</b>   | <b>554,944,317</b>   | <b>-2.9%</b> |
| <b>TOTAL OPTIONS GROUP</b>                     |                    |                    |              |                    |              |                      |                      |              |
| Equity Index Options                           | 12,021             | 11,189             | 7.4%         | 9,325              | 28.9%        | 78,793               | 116,442              | -32.3%       |
| Interest Rate Options                          | 10,997,155         | 11,522,369         | -4.6%        | 11,453,040         | -4.0%        | 83,546,551           | 82,211,642           | 1.6%         |
| Energy Options                                 | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| Commodities and Alternative Invest             | 5,333,166          | 4,610,140          | 15.7%        | 3,850,637          | 38.5%        | 27,259,956           | 27,707,388           | -1.6%        |
| <b>TOTAL OPTIONS</b>                           | <b>16,342,342</b>  | <b>16,143,698</b>  | <b>1.2%</b>  | <b>15,313,002</b>  | <b>6.7%</b>  | <b>110,885,300</b>   | <b>110,035,472</b>   | <b>0.8%</b>  |

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|------------------------------------|--------------------|--------------------|--------------|--------------------|--------------|----------------------|----------------------|--------------|
| <b>TOTAL COMBINED</b>              |                    |                    |              |                    |              |                      |                      |              |
| Interest Rate                      | 61,506,234         | 55,199,865         | 11.4%        | 63,037,914         | -2.4%        | 485,711,216          | 507,272,152          | -4.3%        |
| Equity Index                       | 3,046,890          | 2,516,235          | 21.1%        | 2,683,598          | 13.5%        | 22,118,415           | 21,442,606           | 3.2%         |
| Energy                             | 1,152              | 2,164              | -46.8%       | 1,844              | -37.5%       | 10,523               | 34,890               | -69.8%       |
| Commodities and Alternative Invest | 19,915,180         | 18,585,265         | 7.2%         | 21,649,806         | -8.0%        | 141,689,664          | 136,230,141          | 4.0%         |
| <b>GRAND TOTAL</b>                 | <b>84,469,456</b>  | <b>76,303,529</b>  | <b>10.7%</b> | <b>87,373,162</b>  | <b>-3.3%</b> | <b>649,529,818</b>   | <b>664,979,789</b>   | <b>-2.3%</b> |

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