

CBOT Exchange Volume Report - Monthly

	VOLUME AUG 2014	VOLUME AUG 2013	% CHG	VOLUME JUL 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	9,948,424	8,792,671	13.1%	6,719,003	48.1%	60,571,758	72,132,203	-16.0%
10-YR NOTE	34,087,276	31,715,326	7.5%	23,402,143	45.7%	222,025,005	236,066,210	-5.9%
5-YR NOTE	20,546,256	18,021,885	14.0%	14,182,366	44.9%	130,059,870	124,724,097	4.3%
2-YR NOTE	9,120,712	6,380,467	42.9%	3,913,548	133.1%	45,160,080	41,519,032	8.8%
FED FUND	783,974	343,113	128.5%	746,122	5.1%	4,136,750	3,071,679	34.7%
10-YR SWAP	0	6,650	-100.0%	0	0.0%	0	122,654	-100.0%
5-YR SWAP	0	5,550	-100.0%	0	0.0%	0	77,769	-100.0%
5-YR SWAP RATE	57,109	50,661	12.7%	45,301	26.1%	453,378	251,774	80.1%
2-YR SWAP RATE	5,142	7,282	-29.4%	4,058	26.7%	52,743	63,275	-16.6%
10-YR SWAP RATE	22,029	58,558	-62.4%	18,379	19.9%	411,920	353,903	16.4%
7-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
30-YR SWAP	0	1	-100.0%	0	0.0%	0	207	-100.0%
ULTRA T-BOND	3,314,199	2,270,919	45.9%	1,475,311	124.6%	17,141,354	14,279,066	20.0%
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	4,707	5,481	-14.1%	2,848	65.3%	41,635	57,205	-27.2%
Interest Rate Options								
30-YR BOND	1,567,313	1,300,021	20.6%	1,414,938	10.8%	10,554,207	14,044,609	-24.9%
10-YR NOTE	8,459,879	7,115,667	18.9%	7,094,354	19.2%	65,656,570	60,216,924	9.0%
5-YR NOTE	2,375,533	1,761,529	34.9%	2,316,073	2.6%	18,429,385	16,650,486	10.7%
2-YR NOTE	148,295	128,985	15.0%	154,632	-4.1%	1,362,462	1,517,778	-10.2%
FED FUND	1,833	950	92.9%	4,400	-58.3%	14,695	34,267	-57.1%
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	7,773	4,940	57.3%	12,758	-39.1%	86,658	59,270	46.2%
Equity Index Futures								
\$25 DJ	20	34	-41.2%	2	900.0%	43	60	-28.3%
DJIA	10,656	8,949	19.1%	1,834	481.0%	68,992	93,231	-26.0%
MINI \$5 DOW	2,683,746	2,820,518	-4.8%	3,028,904	-11.4%	24,604,470	24,042,515	2.3%
DJ US REAL ESTATE	5,893	3,190	84.7%	4,129	42.7%	66,432	23,049	188.2%
Equity Index Options								
DJIA	11	28	-60.7%	6	83.3%	422	4,396	-90.4%
MINI \$5 DOW	10,452	14,318	-27.0%	12,015	-13.0%	88,834	126,392	-29.7%
Energy Futures								
ETHANOL FWD	1,828	2,092	-12.6%	1,152	58.7%	12,351	36,982	-66.6%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CBOT Exchange Volume Report - Monthly

	VOLUME AUG 2014	VOLUME AUG 2013	% CHG	VOLUME JUL 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Energy Options								
ETHANOL FWD	0	0	0.0%	0	0.0%	0	0	0.0%
Commodities and Alternative Investments								
Futures								
CORN	5,781,345	6,128,160	-5.7%	4,938,356	17.1%	48,184,648	45,232,627	6.5%
SOYBEAN	2,967,458	4,132,867	-28.2%	3,765,727	-21.2%	30,166,260	30,534,046	-1.2%
SOYBEAN MEAL	1,664,466	1,797,272	-7.4%	1,703,302	-2.3%	12,876,007	13,656,306	-5.7%
SOYBEAN OIL	1,775,398	1,850,146	-4.0%	1,869,431	-5.0%	15,295,031	16,180,919	-5.5%
OATS	13,556	16,459	-17.6%	11,446	18.4%	143,092	183,414	-22.0%
ROUGH RICE	25,298	26,945	-6.1%	10,676	137.0%	137,498	207,366	-33.7%
WHEAT	3,064,640	2,487,001	23.2%	2,210,777	38.6%	22,315,821	18,232,894	22.4%
MINI CORN	12,980	21,625	-40.0%	10,741	20.8%	110,831	141,055	-21.4%
MINI SOYBEAN	17,513	27,768	-36.9%	20,796	-15.8%	182,400	197,722	-7.7%
MINI WHEAT	10,798	12,754	-15.3%	9,316	15.9%	69,615	62,171	12.0%
ETHANOL	17,399	22,140	-21.4%	18,015	-3.4%	164,498	248,369	-33.8%
DOW-UBS COMMOD INDEX	17,527	7,698	127.7%	12,077	45.1%	142,360	138,042	3.1%
GRAIN BASIS SWAPS	0	500	-100.0%	0	0.0%	104	33,612	-99.7%
DOW-UBS COMMOD INDEX SWA	0	1,568	-100.0%	0	0.0%	0	1,682	-100.0%
FERTILIZER PRODUCTS	1,390	905	53.6%	1,270	9.4%	9,510	6,336	50.1%
DJ_UBS ROLL SELECT INDEX FU	0	170	-100.0%	84	-100.0%	1,801	170	959.4%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CBOT Exchange Volume Report - Monthly

	VOLUME AUG 2014	VOLUME AUG 2013	% CHG	VOLUME JUL 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Commodities and Alternative Investments								
Options								
CORN	1,602,758	2,589,395	-38.1%	2,473,121	-35.2%	13,742,898	16,960,687	-19.0%
SOYBEAN	1,528,806	1,969,139	-22.4%	1,889,055	-19.1%	10,198,413	10,137,595	0.6%
SOYBEAN MEAL	198,082	274,209	-27.8%	238,622	-17.0%	1,400,913	1,262,802	10.9%
SOYBEAN OIL	168,456	117,362	43.5%	162,900	3.4%	1,188,256	1,037,733	14.5%
SOYBEAN CRUSH	182	88	106.8%	411	-55.7%	1,694	2,190	-22.6%
OATS	2,051	2,430	-15.6%	2,208	-7.1%	16,725	21,316	-21.5%
ROUGH RICE	1,787	1,889	-5.4%	1,014	76.2%	11,098	11,859	-6.4%
WHEAT	483,265	282,124	71.3%	543,439	-11.1%	4,406,716	3,208,096	37.4%
CORN NEARBY+2 CAL SPRD	11,034	30,439	-63.8%	11,148	-1.0%	80,403	151,956	-47.1%
SOYBN NEARBY+2 CAL SPRD	1,530	4,002	-61.8%	245	524.5%	7,751	8,126	-4.6%
WHEAT NEARBY+2 CAL SPRD	7,730	4,838	59.8%	5,462	41.5%	48,934	21,643	126.1%
JULY-DEC CORN CAL SPRD	455	0	0.0%	1,000	-54.5%	87,529	89,255	-1.9%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	47	0	0.0%	85	-44.7%	54,546	58,977	-7.5%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	6,116	6,841	-10.6%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	685	675	1.5%
NOV-NOV SOYBEAN CAL SPRD	0	50	-100.0%	0	0.0%	0	66	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	10	-100.0%	10	115	-91.3%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	0.0%	5	0	-
SOY OIL NEARBY+2 CAL SPRD	50	180	-72.2%	65	-23.1%	2,166	1,474	46.9%
DEC-DEC CORN CAL SPRD	600	755	-20.5%	300	100.0%	1,159	1,167	-0.7%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	255	460	-44.6%
WHEAT-CORN ICSD	0	165	-100.0%	900	-100.0%	3,800	605	528.1%
DEC-JULY CORN CAL SPRD	50	0	0.0%	755	-93.4%	805	372	116.4%
NOV-JULY SOYBEAN CAL SPRD	546	50	992.0%	4	13,550.0%	991	50	1,882.0%
SOYBEAN CORN RATIO	0	0	0.0%	0	0.0%	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	2,372	-100.0%	3,997	363	1,001.1%
JAN-MAY SOYBEAN CAL SPRD	400	0	0.0%	0	-	400	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	-
NOV-DEC SOYBEAN CSO	0	0	-	0	0.0%	650	0	-
DEC-JUL SOYBEAN OIL CSO	30	0	-	50	-40.0%	235	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	77,889,828	67,658,564	15.1%	50,509,079	54.2%	480,054,493	492,719,074	-2.6%
Equity Index Futures	2,700,315	2,832,691	-4.7%	3,034,869	-11.0%	24,739,937	24,158,855	2.4%
Energy Futures	1,828	2,092	-12.6%	1,152	58.7%	12,351	36,982	-66.6%
Commodities and Alternative Invest	15,369,768	16,533,978	-7.0%	14,582,014	5.4%	129,799,476	125,056,731	3.8%
TOTAL FUTURES	95,961,739	87,027,325	10.3%	68,127,114	40.9%	634,606,257	641,971,642	-1.1%
TOTAL OPTIONS GROUP								
Equity Index Options	10,463	14,346	-27.1%	12,021	-13.0%	89,256	130,788	-31.8%
Interest Rate Options	12,560,626	10,312,092	21.8%	10,997,155	14.2%	96,107,177	92,523,734	3.9%
Energy Options	0	0	0.0%	0	0.0%	0	0	0.0%
Commodities and Alternative Invest	4,007,859	5,277,115	-24.1%	5,333,166	-24.9%	31,267,815	32,984,503	-5.2%
TOTAL OPTIONS	16,578,948	15,603,553	6.3%	16,342,342	1.4%	127,464,248	125,639,025	1.5%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.



CBOT Exchange Volume Report - Monthly

	VOLUME AUG 2014	VOLUME AUG 2013	% CHG	VOLUME JUL 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
TOTAL COMBINED								
Interest Rate	90,450,454	77,970,656	16.0%	61,506,234	47.1%	576,161,670	585,242,808	-1.6%
Equity Index	2,710,778	2,847,037	-4.8%	3,046,890	-11.0%	24,829,193	24,289,643	2.2%
Energy	1,828	2,092	-12.6%	1,152	58.7%	12,351	36,982	-66.6%
Commodities and Alternative Invest	19,377,627	21,811,093	-11.2%	19,915,180	-2.7%	161,067,291	158,041,234	1.9%
GRAND TOTAL	112,540,687	102,630,878	9.7%	84,469,456	33.2%	762,070,505	767,610,667	-0.7%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2013.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.