

CBOT Exchange Volume Report - Monthly

	VOLUME MAR 2014	VOLUME MAR 2013	% CHG	VOLUME FEB 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	6,867,688	7,691,908	-10.7%	8,211,959	-16.4%	20,950,722	26,342,680	-20.5%
10-YR NOTE	27,675,284	24,606,733	12.5%	29,772,231	-7.0%	80,665,640	82,899,951	-2.7%
5-YR NOTE	16,060,601	11,971,061	34.2%	18,021,960	-10.9%	47,164,183	42,927,787	9.9%
2-YR NOTE	4,670,193	3,786,499	23.3%	6,437,082	-27.4%	15,112,138	15,445,186	-2.2%
FED FUND	470,610	347,081	35.6%	341,386	37.9%	1,186,705	1,170,153	1.4%
10-YR SWAP	0	37,679	-100.0%	0	0.0%	0	50,686	-100.0%
5-YR SWAP	0	18,030	-100.0%	0	0.0%	0	27,681	-100.0%
5-YR SWAP RATE	105,457	36,313	190.4%	19,775	433.3%	167,536	73,739	127.2%
2-YR SWAP RATE	8,583	9,588	-10.5%	3,177	170.2%	13,291	26,120	-49.1%
10-YR SWAP RATE	130,055	46,675	178.6%	20,044	548.8%	184,316	83,390	121.0%
7-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
30-YR SWAP	0	16	-100.0%	0	0.0%	0	62	-100.0%
ULTRA T-BOND	1,890,821	1,434,978	31.8%	2,937,191	-35.6%	6,298,928	5,089,780	23.8%
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	11,637	1,562	645.0%	4,424	163.0%	18,976	5,456	247.8%
Interest Rate Options								
30-YR BOND	1,325,643	1,619,560	-18.1%	1,156,227	14.7%	3,615,727	4,489,281	-19.5%
10-YR NOTE	8,712,615	6,133,501	42.0%	9,166,171	-4.9%	26,354,836	19,865,272	32.7%
5-YR NOTE	2,393,304	1,206,835	98.3%	1,619,278	47.8%	6,353,580	5,774,071	10.0%
2-YR NOTE	241,329	107,553	124.4%	101,814	137.0%	456,369	556,498	-18.0%
FED FUND	4,502	5,602	-19.6%	0	0.0%	6,449	26,161	-75.3%
FLEX 30-YR BOND	0	0	0.0%	3,200	-100.0%	3,200	0	0.0%
FLEX 10-YR NOTE	0	0	0.0%	0	0.0%	0	0	0.0%
ULTRA T-BOND	5,338	5,930	-10.0%	22,159	-75.9%	29,421	18,776	56.7%
Equity Index Futures								
\$25 DJ	0	16	-100.0%	0	0.0%	0	21	-100.0%
DJIA	13,968	21,803	-35.9%	11,102	25.8%	33,493	43,594	-23.2%
MINI \$5 DOW	3,965,002	3,044,934	30.2%	3,115,644	27.3%	10,261,405	7,713,434	33.0%
DJ US REAL ESTATE	17,257	5,547	211.1%	4,001	331.3%	25,185	7,613	230.8%
Equity Index Options								
DJIA	43	4,069	-98.9%	6	616.7%	51	4,190	-98.8%
MINI \$5 DOW	8,490	14,637	-42.0%	10,275	-17.4%	31,632	38,635	-18.1%
Energy Futures								
ETHANOL FWD	854	7,157	-88.1%	1,547	-44.8%	4,394	20,329	-78.4%

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Energy Options								
ETHANOL FWD	0	0	0.0%	0	0.0%	0	0	0.0%
Commodities and Alternative Investments								
Futures								
CORN	5,772,236	4,929,471	17.1%	7,614,449	-24.2%	19,177,515	16,428,444	16.7%
SOYBEAN	3,613,899	3,193,028	13.2%	5,090,545	-29.0%	12,397,106	11,389,369	8.8%
SOYBEAN MEAL	1,409,670	1,277,939	10.3%	1,918,066	-26.5%	4,846,865	4,556,582	6.4%
SOYBEAN OIL	1,657,539	1,465,886	13.1%	2,531,895	-34.5%	5,941,552	5,913,080	0.5%
OATS	18,786	16,949	10.8%	30,902	-39.2%	68,548	72,606	-5.6%
ROUGH RICE	10,911	19,926	-45.2%	22,601	-51.7%	44,080	76,065	-42.0%
WHEAT	2,865,133	1,937,346	47.9%	3,280,955	-12.7%	8,437,553	6,622,890	27.4%
MINI CORN	20,357	19,056	6.8%	15,282	33.2%	46,915	57,480	-18.4%
MINI SOYBEAN	29,076	23,782	22.3%	29,167	-0.3%	78,617	85,919	-8.5%
MINI WHEAT	12,728	8,022	58.7%	5,907	115.5%	22,949	25,865	-11.3%
ETHANOL	20,547	37,290	-44.9%	20,874	-1.6%	59,755	98,332	-39.2%
DOW-UBS COMMOD INDEX	36,501	60,931	-40.1%	12,876	183.5%	56,243	97,789	-42.5%
GRAIN BASIS SWAPS	0	5,129	-100.0%	0	0.0%	0	14,597	-100.0%
DOW-UBS COMMOD INDEX SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
FERTILIZER PRODUCTS	1,320	460	187.0%	955	38.2%	3,205	1,920	66.9%
DJ_UBS ROLL SELECT INDEX FU	872	0	-	0	0.0%	872	0	-

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Commodities and Alternative Investments								
Options								
CORN	1,903,911	1,764,893	7.9%	1,291,120	47.5%	4,824,131	5,305,087	-9.1%
SOYBEAN	1,125,331	897,699	25.4%	1,051,089	7.1%	3,205,618	3,288,962	-2.5%
SOYBEAN MEAL	121,203	106,144	14.2%	191,025	-36.6%	436,508	381,352	14.5%
SOYBEAN OIL	159,453	123,433	29.2%	139,913	14.0%	407,053	399,965	1.8%
SOYBEAN CRUSH	88	555	-84.1%	249	-64.7%	790	872	-9.4%
OATS	2,333	2,444	-4.5%	2,799	-16.6%	8,303	7,109	16.8%
ROUGH RICE	1,315	2,900	-54.7%	850	54.7%	3,253	5,434	-40.1%
WHEAT	805,173	490,144	64.3%	400,007	101.3%	1,667,088	1,389,675	20.0%
CORN NEARBY+2 CAL SPRD	5,166	14,787	-65.1%	6,685	-22.7%	16,411	23,124	-29.0%
SOYBN NEARBY+2 CAL SPRD	766	0	0.0%	432	77.3%	1,248	26	4,700.0%
WHEAT NEARBY+2 CAL SPRD	1,741	3,207	-45.7%	3,293	-47.1%	11,205	6,874	63.0%
JULY-DEC CORN CAL SPRD	15,762	9,713	62.3%	14,286	10.3%	44,771	37,052	20.8%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	6,657	7,534	-11.6%	4,463	49.2%	14,215	15,349	-7.4%
JULY-DEC WHEAT CAL SPRD	602	290	107.6%	1,085	-44.5%	2,438	785	210.6%
JULY-JULY WHEAT CAL SPRD	93	185	-49.7%	200	-53.5%	293	186	57.5%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	0.0%	0	0	-
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	0.0%	5	0	-
SOY OIL NEARBY+2 CAL SPRD	51	185	-72.4%	1,250	-95.9%	1,501	360	316.9%
DEC-DEC CORN CAL SPRD	219	0	0.0%	0	0.0%	219	0	0.0%
JULY-DEC SOY OIL CAL SPRD	215	0	0.0%	10	2,050.0%	225	240	-6.3%
WHEAT-CORN ICSD	5	0	0.0%	0	0.0%	61	20	205.0%
DEC-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	100	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
SOYBEAN CORN RATIO	0	0	0.0%	0	0.0%	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAY-NOV SOYBEAN CAL SPRD	250	0	-	0	0.0%	250	0	-
MAR-DEC CORN CAL SPRD	0	0	-	0	0.0%	60	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	25	-100.0%	355	0	-
NOV-DEC SOYBEAN CSO	50	0	-	0	-	50	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	57,890,929	49,988,123	15.8%	65,769,229	-12.0%	171,762,435	174,142,671	-1.4%
Equity Index Futures	3,996,227	3,072,300	30.1%	3,130,747	27.6%	10,320,083	7,764,662	32.9%
Energy Futures	854	7,157	-88.1%	1,547	-44.8%	4,394	20,329	-78.4%
Commodities and Alternative Invest	15,469,575	12,995,215	19.0%	20,574,474	-24.8%	51,181,775	45,440,938	12.6%
TOTAL FUTURES	77,357,585	66,062,795	17.1%	89,475,997	-13.5%	233,268,687	227,368,600	2.6%
TOTAL OPTIONS GROUP								
Equity Index Options	8,533	18,706	-54.4%	10,281	-17.0%	31,683	42,825	-26.0%
Interest Rate Options	12,682,731	9,078,981	39.7%	12,068,849	5.1%	36,819,582	30,730,059	19.8%
Energy Options	0	0	0.0%	0	0.0%	0	0	0.0%
Commodities and Alternative Invest	4,150,384	3,424,113	21.2%	3,108,781	33.5%	10,646,051	10,862,572	-2.0%
TOTAL OPTIONS	16,841,648	12,521,800	34.5%	15,187,911	10.9%	47,497,316	41,635,456	14.1%

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TOTAL COMBINED								
Interest Rate	70,573,660	59,067,104	19.5%	77,838,078	-9.3%	208,582,017	204,872,730	1.8%
Equity Index	4,004,760	3,091,006	29.6%	3,141,028	27.5%	10,351,766	7,807,487	32.6%
Energy	854	7,157	-88.1%	1,547	-44.8%	4,394	20,329	-78.4%
Commodities and Alternative Invest	19,619,959	16,419,328	19.5%	23,683,255	-17.2%	61,827,826	56,303,510	9.8%
GRAND TOTAL	94,199,233	78,584,595	19.9%	104,663,908	-10.0%	280,766,003	269,004,056	4.4%

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