

CBOT Exchange Volume Report - Monthly

	VOLUME MAY 2014	VOLUME MAY 2013	% CHG	VOLUME APR 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	9,648,847	13,337,545	-27.7%	6,259,883	54.1%	36,859,452	47,949,917	-23.1%
10-YR NOTE	34,569,307	43,005,696	-19.6%	25,202,121	37.2%	140,437,068	149,764,627	-6.2%
5-YR NOTE	20,473,547	23,914,441	-14.4%	14,088,179	45.3%	81,725,909	77,866,165	5.0%
2-YR NOTE	8,206,769	8,812,143	-6.9%	4,402,326	86.4%	27,721,233	27,427,037	1.1%
FED FUND	389,060	440,265	-11.6%	455,954	-14.7%	2,031,719	1,871,277	8.6%
10-YR SWAP	0	18,883	-100.0%	0	0.0%	0	77,367	-100.0%
5-YR SWAP	0	8,690	-100.0%	0	0.0%	0	41,095	-100.0%
5-YR SWAP RATE	35,283	31,599	11.7%	46,158	-23.6%	248,977	126,608	96.7%
2-YR SWAP RATE	8,588	7,293	17.8%	10,425	-17.6%	32,304	38,552	-16.2%
10-YR SWAP RATE	23,225	73,538	-68.4%	27,260	-14.8%	234,801	178,123	31.8%
7-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
30-YR SWAP	0	60	-100.0%	0	0.0%	0	156	-100.0%
ULTRA T-BOND	3,067,373	2,848,498	7.7%	1,388,436	120.9%	10,754,737	9,417,865	14.2%
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	3,330	27,924	-88.1%	2,206	51.0%	24,512	35,238	-30.4%
Interest Rate Options								
30-YR BOND	1,522,727	2,815,958	-45.9%	1,335,151	14.0%	6,473,605	9,119,996	-29.0%
10-YR NOTE	8,316,180	9,354,765	-11.1%	7,970,076	4.3%	42,641,092	34,719,916	22.8%
5-YR NOTE	2,198,315	2,657,132	-17.3%	2,457,423	-10.5%	11,009,318	9,679,647	13.7%
2-YR NOTE	165,008	258,643	-36.2%	280,955	-41.3%	902,332	882,704	2.2%
FED FUND	0	2,300	-100.0%	2,000	-100.0%	8,449	29,961	-71.8%
FLEX 30-YR BOND	0	0	0.0%	0	0.0%	3,200	0	0.0%
FLEX 10-YR NOTE	0	200	-100.0%	0	0.0%	0	400	-100.0%
ULTRA T-BOND	13,795	12,134	13.7%	15,144	-8.9%	58,360	39,260	48.7%
Equity Index Futures								
\$25 DJ	9	0	0.0%	12	-25.0%	21	22	-4.5%
DJIA	3,905	4,578	-14.7%	5,417	-27.9%	42,815	57,189	-25.1%
MINI \$5 DOW	2,637,746	3,212,088	-17.9%	3,351,580	-21.3%	16,250,731	14,343,330	13.3%
DJ US REAL ESTATE	6,628	1,467	351.8%	5,100	30.0%	36,913	10,399	255.0%
Equity Index Options								
DJIA	196	27	625.9%	11	1,681.8%	258	4,274	-94.0%
MINI \$5 DOW	16,668	22,537	-26.0%	8,889	87.5%	57,189	76,773	-25.5%
Energy Futures								
ETHANOL FWD	1,573	2,599	-39.5%	1,560	0.8%	7,527	30,578	-75.4%

*** 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 MAY 2014	VOLUME MAY 2013	% CHG	VOLUME APR 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	4,613,453	4,937,677	-6.6%	6,996,160	-34.1%	30,787,128	28,455,991	8.2%
SOYBEAN	2,914,636	3,522,905	-17.3%	4,191,925	-30.5%	19,503,667	19,428,753	0.4%
SOYBEAN MEAL	1,138,305	1,558,286	-27.0%	1,711,209	-33.5%	7,696,379	8,100,422	-5.0%
SOYBEAN OIL	1,450,240	1,831,573	-20.8%	2,058,544	-29.6%	9,450,336	10,198,353	-7.3%
OATS	11,938	16,891	-29.3%	18,113	-34.1%	98,599	120,532	-18.2%
ROUGH RICE	11,135	14,123	-21.2%	22,644	-50.8%	77,859	130,597	-40.4%
WHEAT	2,389,107	1,872,716	27.6%	3,184,796	-25.0%	14,011,456	11,384,520	23.1%
MINI CORN	11,453	15,850	-27.7%	15,872	-27.8%	74,240	91,694	-19.0%
MINI SOYBEAN	21,045	23,945	-12.1%	25,340	-16.9%	125,002	129,499	-3.5%
MINI WHEAT	8,750	4,155	110.6%	9,038	-3.2%	40,737	36,874	10.5%
ETHANOL	20,168	30,116	-33.0%	24,319	-17.1%	104,242	168,481	-38.1%
DOW-UBS COMMOD INDEX	5,506	3,682	49.5%	10,777	-48.9%	72,526	106,358	-31.8%
GRAIN BASIS SWAPS	52	1,879	-97.2%	0	0.0%	52	27,891	-99.8%
DOW-UBS COMMOD INDEX SWA	0	0	0.0%	0	0.0%	0	0	0.0%
FERTILIZER PRODUCTS	1,105	665	66.2%	1,120	-1.3%	5,430	3,950	37.5%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	0	0.0%	872	0	-

*** 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 MAY 2014	VOLUME MAY 2013	% CHG	VOLUME APR 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Commodities and Alternative Investments								
Options								
CORN	1,505,956	1,944,420	-22.5%	1,518,468	-0.8%	7,848,555	9,756,869	-19.6%
SOYBEAN	1,166,250	1,378,350	-15.4%	1,273,049	-8.4%	5,644,917	5,730,122	-1.5%
SOYBEAN MEAL	178,906	125,968	42.0%	151,203	18.3%	766,617	646,021	18.7%
SOYBEAN OIL	162,658	111,183	46.3%	121,953	33.4%	691,664	674,427	2.6%
SOYBEAN CRUSH	78	349	-77.7%	87	-10.3%	955	1,418	-32.7%
OATS	2,096	2,356	-11.0%	644	225.5%	11,043	12,915	-14.5%
ROUGH RICE	1,465	498	194.2%	1,375	6.5%	6,093	7,594	-19.8%
WHEAT	672,501	370,621	81.5%	553,378	21.5%	2,892,967	2,190,922	32.0%
CORN NEARBY+2 CAL SPRD	25,507	26,355	-3.2%	8,153	212.9%	50,071	70,683	-29.2%
SOYBN NEARBY+2 CAL SPRD	361	51	607.8%	3,781	-90.5%	5,390	153	3,422.9%
WHEAT NEARBY+2 CAL SPRD	7,627	1,837	315.2%	9,402	-18.9%	28,234	12,548	125.0%
JULY-DEC CORN CAL SPRD	18,895	22,401	-15.7%	16,556	14.1%	80,222	69,649	15.2%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	10,236	24,017	-57.4%	13,726	-25.4%	38,177	50,977	-25.1%
JULY-DEC WHEAT CAL SPRD	897	2,026	-55.7%	1,473	-39.1%	4,808	6,104	-21.2%
JULY-JULY WHEAT CAL SPRD	177	66	168.2%	199	-11.1%	669	460	45.4%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	5	-100.0%	0	0.0%	0	5	-100.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	0.0%	5	0	-
SOY OIL NEARBY+2 CAL SPRD	0	283	-100.0%	180	-100.0%	1,681	904	86.0%
DEC-DEC CORN CAL SPRD	30	220	-86.4%	10	200.0%	259	220	17.7%
JULY-DEC SOY OIL CAL SPRD	0	49	-100.0%	0	0.0%	225	446	-49.6%
WHEAT-CORN ICSD	2,155	60	3,491.7%	29	7,331.0%	2,245	180	1,147.2%
DEC-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	100	-100.0%
NOV-JULY SOYBEAN CAL SPRD	41	0	0.0%	0	0.0%	41	0	0.0%
SOYBEAN CORN RATIO	0	0	0.0%	0	0.0%	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	5	-100.0%	0	0.0%	0	5	-100.0%
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	-
NOV-DEC SOYBEAN CSO	0	0	-	600	-100.0%	650	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	76,425,329	92,526,575	-17.4%	51,882,948	47.3%	300,070,712	314,794,027	-4.7%
Equity Index Futures	2,648,288	3,218,133	-17.7%	3,362,109	-21.2%	16,330,480	14,410,940	13.3%
Energy Futures	1,573	2,599	-39.5%	1,560	0.8%	7,527	30,578	-75.4%
Commodities and Alternative Invest	12,596,893	13,834,463	-8.9%	18,269,857	-31.1%	82,048,525	78,383,915	4.7%
TOTAL FUTURES	91,672,083	109,581,770	-16.3%	73,516,474	24.7%	398,457,244	407,619,460	-2.2%
TOTAL OPTIONS GROUP								
Equity Index Options	16,864	22,564	-25.3%	8,900	89.5%	57,447	81,047	-29.1%
Interest Rate Options	12,216,025	15,101,132	-19.1%	12,060,749	1.3%	61,096,356	54,471,884	12.2%
Energy Options	0	0	0.0%	0	0.0%	0	0	0.0%
Commodities and Alternative Invest	3,755,836	4,011,120	-6.4%	3,674,266	2.2%	18,076,153	19,232,802	-6.0%
TOTAL OPTIONS	15,988,725	19,134,816	-16.4%	15,743,915	1.6%	79,229,956	73,785,733	7.4%

*** 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 MAY 2014	VOLUME MAY 2013	% CHG	VOLUME APR 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
TOTAL COMBINED								
Interest Rate	88,641,354	107,627,707	-17.6%	63,943,697	38.6%	361,167,068	369,265,911	-2.2%
Equity Index	2,665,152	3,240,697	-17.8%	3,371,009	-20.9%	16,387,927	14,491,987	13.1%
Energy	1,573	2,599	-39.5%	1,560	0.8%	7,527	30,578	-75.4%
Commodities and Alternative Invest	16,352,729	17,845,583	-8.4%	21,944,123	-25.5%	100,124,678	97,616,717	2.6%
GRAND TOTAL	107,660,808	128,716,586	-16.4%	89,260,389	20.6%	477,687,200	481,405,193	-0.8%

*** 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.