

CBOT Exchange Volume Report - Monthly

	VOLUME JUN 2014	VOLUME JUN 2013	% CHG	VOLUME MAY 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	7,044,879	9,601,587	-26.6%	9,648,847	-27.0%	43,904,331	57,551,504	-23.7%
10-YR NOTE	24,098,518	32,912,676	-26.8%	34,569,307	-30.3%	164,535,586	182,677,303	-9.9%
5-YR NOTE	13,605,339	17,072,687	-20.3%	20,473,547	-33.5%	95,331,248	94,938,852	0.4%
2-YR NOTE	4,404,587	4,703,044	-6.3%	8,206,769	-46.3%	32,125,820	32,130,081	0.0%
FED FUND	574,935	546,961	5.1%	389,060	47.8%	2,606,654	2,418,238	7.8%
10-YR SWAP	0	33,555	-100.0%	0	0.0%	0	110,922	-100.0%
5-YR SWAP	0	21,153	-100.0%	0	0.0%	0	62,248	-100.0%
5-YR SWAP RATE	101,991	49,716	105.1%	35,283	189.1%	350,968	176,324	99.0%
2-YR SWAP RATE	11,239	10,570	6.3%	8,588	30.9%	43,543	49,122	-11.4%
10-YR SWAP RATE	136,711	87,338	56.5%	23,225	488.6%	371,512	265,461	39.9%
7-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
30-YR SWAP	0	41	-100.0%	0	0.0%	0	197	-100.0%
ULTRA T-BOND	1,597,107	1,535,403	4.0%	3,067,373	-47.9%	12,351,844	10,953,268	12.8%
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	9,568	14,256	-32.9%	3,330	187.3%	34,080	49,494	-31.1%
Interest Rate Options								
30-YR BOND	1,098,351	2,104,488	-47.8%	1,522,727	-27.9%	7,571,956	11,224,484	-32.5%
10-YR NOTE	7,461,245	10,754,966	-30.6%	8,316,180	-10.3%	50,102,337	45,474,882	10.2%
5-YR NOTE	2,728,461	3,088,321	-11.7%	2,198,315	24.1%	13,737,779	12,767,968	7.6%
2-YR NOTE	157,203	256,375	-38.7%	165,008	-4.7%	1,059,535	1,139,079	-7.0%
FED FUND	13	2,800	-99.5%	0	0.0%	8,462	32,761	-74.2%
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	7,767	10,439	-25.6%	13,795	-43.7%	66,127	49,699	33.1%
Equity Index Futures								
\$25 DJ	0	4	-100.0%	9	-100.0%	21	26	-19.2%
DJIA	13,687	16,342	-16.2%	3,905	250.5%	56,502	73,531	-23.2%
MINI \$5 DOW	2,641,089	4,386,601	-39.8%	2,637,746	0.1%	18,891,820	18,729,931	0.9%
DJ US REAL ESTATE	19,497	7,231	169.6%	6,628	194.2%	56,410	17,630	220.0%
Equity Index Options								
DJIA	147	56	162.5%	196	-25.0%	405	4,330	-90.6%
MINI \$5 DOW	9,178	24,150	-62.0%	16,668	-44.9%	66,367	100,923	-34.2%
Energy Futures								
ETHANOL FWD	1,844	2,148	-14.2%	1,573	17.2%	9,371	32,726	-71.4%

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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	6,677,819	5,823,566	14.7%	4,613,453	44.7%	37,464,947	34,279,557	9.3%
SOYBEAN	3,929,408	3,644,108	7.8%	2,914,636	34.8%	23,433,075	23,072,861	1.6%
SOYBEAN MEAL	1,811,860	1,839,506	-1.5%	1,138,305	59.2%	9,508,239	9,939,928	-4.3%
SOYBEAN OIL	2,199,866	2,213,672	-0.6%	1,450,240	51.7%	11,650,202	12,412,025	-6.1%
OATS	19,491	28,267	-31.0%	11,938	63.3%	118,090	148,799	-20.6%
ROUGH RICE	23,665	32,272	-26.7%	11,135	112.5%	101,524	162,869	-37.7%
WHEAT	3,028,948	2,488,770	21.7%	2,389,107	26.8%	17,040,404	13,873,290	22.8%
MINI CORN	12,870	14,581	-11.7%	11,453	12.4%	87,110	106,275	-18.0%
MINI SOYBEAN	19,089	19,275	-1.0%	21,045	-9.3%	144,091	148,774	-3.1%
MINI WHEAT	8,764	6,446	36.0%	8,750	0.2%	49,501	43,320	14.3%
ETHANOL	24,842	30,695	-19.1%	20,168	23.2%	129,084	199,176	-35.2%
DOW-UBS COMMOD INDEX	40,230	19,176	109.8%	5,506	630.7%	112,756	125,534	-10.2%
GRAIN BASIS SWAPS	52	2,394	-97.8%	52	0.0%	104	30,285	-99.7%
DOW-UBS COMMOD INDEX SWA	0	114	-100.0%	0	0.0%	0	114	-100.0%
FERTILIZER PRODUCTS	1,420	871	63.0%	1,105	28.5%	6,850	4,821	42.1%
DJ_UBS ROLL SELECT INDEX FU	845	0	-	0	0.0%	1,717	0	-

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Commodities and Alternative Investments								
Options								
CORN	1,818,464	2,056,400	-11.6%	1,505,956	20.8%	9,667,019	11,813,269	-18.2%
SOYBEAN	1,135,635	1,135,109	0.0%	1,166,250	-2.6%	6,780,552	6,865,231	-1.2%
SOYBEAN MEAL	197,592	132,560	49.1%	178,906	10.4%	964,209	778,581	23.8%
SOYBEAN OIL	165,236	118,802	39.1%	162,658	1.6%	856,900	793,229	8.0%
SOYBEAN CRUSH	146	67	117.9%	78	87.2%	1,101	1,485	-25.9%
OATS	1,423	2,564	-44.5%	2,096	-32.1%	12,466	15,479	-19.5%
ROUGH RICE	2,204	1,270	73.5%	1,465	50.4%	8,297	8,864	-6.4%
WHEAT	487,045	355,322	37.1%	672,501	-27.6%	3,380,012	2,546,244	32.7%
CORN NEARBY+2 CAL SPRD	8,150	29,878	-72.7%	25,507	-68.0%	58,221	100,561	-42.1%
SOYBN NEARBY+2 CAL SPRD	586	1,900	-69.2%	361	62.3%	5,976	2,053	191.1%
WHEAT NEARBY+2 CAL SPRD	7,508	1,727	334.7%	7,627	-1.6%	35,742	14,275	150.4%
JULY-DEC CORN CAL SPRD	5,852	19,606	-70.2%	18,895	-69.0%	86,074	89,255	-3.6%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	16,237	8,000	103.0%	10,236	58.6%	54,414	58,977	-7.7%
JULY-DEC WHEAT CAL SPRD	1,308	737	77.5%	897	45.8%	6,116	6,841	-10.6%
JULY-JULY WHEAT CAL SPRD	16	215	-92.6%	177	-91.0%	685	675	1.5%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	10	-100.0%	0	0.0%	0	15	-100.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	0.0%	5	0	-
SOY OIL NEARBY+2 CAL SPRD	370	200	85.0%	0	0.0%	2,051	1,104	85.8%
DEC-DEC CORN CAL SPRD	0	0	0.0%	30	-100.0%	259	220	17.7%
JULY-DEC SOY OIL CAL SPRD	30	14	114.3%	0	0.0%	255	460	-44.6%
WHEAT-CORN ICSCO	655	50	1,210.0%	2,155	-69.6%	2,900	230	1,160.9%
DEC-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	100	-100.0%
NOV-JULY SOYBEAN CAL SPRD	400	0	0.0%	41	875.6%	441	0	0.0%
SOYBEAN CORN RATIO	0	0	0.0%	0	0.0%	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	1,625	15	10,733.3%	0	0.0%	1,625	20	8,025.0%
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	-	0	0.0%	650	0	-
DEC-JUL SOYBEAN OIL CSO	155	0	-	0	-	155	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	51,584,874	66,588,987	-22.5%	76,425,329	-32.5%	351,655,586	381,383,014	-7.8%
Equity Index Futures	2,674,273	4,410,178	-39.4%	2,648,288	1.0%	19,004,753	18,821,118	1.0%
Energy Futures	1,844	2,148	-14.2%	1,573	17.2%	9,371	32,726	-71.4%
Commodities and Alternative Invest	17,799,169	16,163,713	10.1%	12,596,893	41.3%	99,847,694	94,547,628	5.6%
TOTAL FUTURES	72,060,160	87,165,026	-17.3%	91,672,083	-21.4%	470,517,404	494,784,486	-4.9%
TOTAL OPTIONS GROUP								
Equity Index Options	9,325	24,206	-61.5%	16,864	-44.7%	66,772	105,253	-36.6%
Interest Rate Options	11,453,040	16,217,389	-29.4%	12,216,025	-6.2%	72,549,396	70,689,273	2.6%
Energy Options	0	0	0.0%	0	0.0%	0	0	0.0%
Commodities and Alternative Invest	3,850,637	3,864,446	-0.4%	3,755,836	2.5%	21,926,790	23,097,248	-5.1%
TOTAL OPTIONS	15,313,002	20,106,041	-23.8%	15,988,725	-4.2%	94,542,958	93,891,774	0.7%

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TOTAL COMBINED								
Interest Rate	63,037,914	82,806,376	-23.9%	88,641,354	-28.9%	424,204,982	452,072,287	-6.2%
Equity Index	2,683,598	4,434,384	-39.5%	2,665,152	0.7%	19,071,525	18,926,371	0.8%
Energy	1,844	2,148	-14.2%	1,573	17.2%	9,371	32,726	-71.4%
Commodities and Alternative Invest	21,649,806	20,028,159	8.1%	16,352,729	32.4%	121,774,484	117,644,876	3.5%
GRAND TOTAL	87,373,162	107,271,067	-18.5%	107,660,808	-18.8%	565,060,362	588,676,260	-4.0%

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