

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%

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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	5,781,345	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%

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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 ICSCO	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%

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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%

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