

CBOT Exchange Volume Report - Monthly

	VOLUME SEP 2014	VOLUME SEP 2013	% CHG	VOLUME AUG 2014	% CHG	VOLUME Y.T.D 2014	VOLUME Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	7,678,053	6,759,644	13.6%	9,948,424	-22.8%	68,249,811	78,891,847	-13.5%
10-YR NOTE	28,122,541	23,332,333	20.5%	34,087,276	-17.5%	250,147,546	259,398,543	-3.6%
5-YR NOTE	16,595,962	13,464,757	23.3%	20,546,256	-19.2%	146,655,832	138,188,854	6.1%
2-YR NOTE	6,155,047	4,134,791	48.9%	9,120,712	-32.5%	51,315,127	45,653,823	12.4%
FED FUND	862,788	505,246	70.8%	783,974	10.1%	4,999,538	3,576,925	39.8%
10-YR SWAP	0	3,796	-100.0%	0	0.0%	0	126,450	-100.0%
5-YR SWAP	0	1,587	-100.0%	0	0.0%	0	79,356	-100.0%
5-YR SWAP RATE	122,630	57,070	114.9%	57,109	114.7%	576,008	308,844	86.5%
2-YR SWAP RATE	28,118	1,311	2,044.8%	5,142	446.8%	80,861	64,586	25.2%
10-YR SWAP RATE	149,608	111,954	33.6%	22,029	579.1%	561,528	465,857	20.5%
7-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
30-YR SWAP	0	0	0.0%	0	0.0%	0	207	-100.0%
ULTRA T-BOND	1,759,825	1,443,595	21.9%	3,314,199	-46.9%	18,901,179	15,722,661	20.2%
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	8,283	10,210	-18.9%	4,707	76.0%	49,918	67,415	-26.0%
Interest Rate Options								
30-YR BOND	1,420,486	1,145,657	24.0%	1,567,313	-9.4%	11,974,693	15,190,266	-21.2%
10-YR NOTE	9,345,685	7,117,604	31.3%	8,459,879	10.5%	75,002,255	67,334,528	11.4%
5-YR NOTE	3,169,451	2,166,546	46.3%	2,375,533	33.4%	21,598,836	18,817,032	14.8%
2-YR NOTE	243,973	122,678	98.9%	148,295	64.5%	1,606,435	1,640,456	-2.1%
FED FUND	6,058	2,600	133.0%	1,833	230.5%	20,753	36,867	-43.7%
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	23,769	8,979	164.7%	7,773	205.8%	110,427	68,249	61.8%
Equity Index Futures								
\$25 DJ	28	3	833.3%	20	40.0%	71	63	12.7%
DJIA	20,225	30,100	-32.8%	10,656	89.8%	89,217	123,331	-27.7%
MINI \$5 DOW	3,475,961	2,934,800	18.4%	2,683,746	29.5%	28,080,431	26,977,315	4.1%
DJ US REAL ESTATE	17,227	9,549	80.4%	5,893	192.3%	83,659	32,598	156.6%
Equity Index Options								
DJIA	48	17	182.4%	11	336.4%	470	4,413	-89.3%
MINI \$5 DOW	9,429	12,752	-26.1%	10,452	-9.8%	98,263	139,144	-29.4%
Energy Futures								
ETHANOL FWD	1,102	2,137	-48.4%	1,828	-39.7%	13,453	39,119	-65.6%

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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	3,784,403	3,436,274	10.1%	5,781,345	-34.5%	51,969,051	48,668,901	6.8%
SOYBEAN	3,672,084	3,442,239	6.7%	2,967,458	23.7%	33,838,344	33,976,285	-0.4%
SOYBEAN MEAL	1,613,877	1,433,180	12.6%	1,664,466	-3.0%	14,489,884	15,089,486	-4.0%
SOYBEAN OIL	1,768,915	1,560,542	13.4%	1,775,398	-0.4%	17,063,946	17,741,461	-3.8%
OATS	11,300	17,388	-35.0%	13,556	-16.6%	154,392	200,802	-23.1%
ROUGH RICE	12,201	10,344	18.0%	25,298	-51.8%	149,699	217,710	-31.2%
WHEAT	1,804,591	1,323,467	36.4%	3,064,640	-41.1%	24,120,412	19,556,361	23.3%
MINI CORN	10,000	16,703	-40.1%	12,980	-23.0%	120,831	157,758	-23.4%
MINI SOYBEAN	21,665	24,671	-12.2%	17,513	23.7%	204,065	222,393	-8.2%
MINI WHEAT	7,271	19,543	-62.8%	10,798	-32.7%	76,886	81,714	-5.9%
ETHANOL	20,134	16,027	25.6%	17,399	15.7%	184,632	264,396	-30.2%
DOW-UBS COMMOD INDEX	48,851	20,799	134.9%	17,527	178.7%	191,211	158,841	20.4%
GRAIN BASIS SWAPS	0	7,540	-100.0%	0	0.0%	104	41,152	-99.7%
DOW-UBS COMMOD INDEX SWA	0	0	0.0%	0	0.0%	0	1,682	-100.0%
FERTILIZER PRODUCTS	1,730	1,005	72.1%	1,390	24.5%	11,240	7,341	53.1%
DJ_UBS ROLL SELECT INDEX FU	1,095	341	221.1%	0	0.0%	2,896	511	466.7%

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Commodities and Alternative Investments								
Options								
CORN	2,181,981	1,838,468	18.7%	1,602,758	36.1%	15,924,879	18,799,155	-15.3%
SOYBEAN	2,385,410	1,451,403	64.4%	1,528,806	56.0%	12,583,823	11,588,998	8.6%
SOYBEAN MEAL	320,094	206,416	55.1%	198,082	61.6%	1,721,007	1,469,218	17.1%
SOYBEAN OIL	127,332	112,174	13.5%	168,456	-24.4%	1,315,588	1,149,907	14.4%
SOYBEAN CRUSH	314	491	-36.0%	182	72.5%	2,008	2,681	-25.1%
OATS	2,453	3,260	-24.8%	2,051	19.6%	19,178	24,576	-22.0%
ROUGH RICE	1,365	539	153.2%	1,787	-23.6%	12,463	12,398	0.5%
WHEAT	515,531	307,136	67.9%	483,265	6.7%	4,922,247	3,515,232	40.0%
CORN NEARBY+2 CAL SPRD	931	2,000	-53.5%	11,034	-91.6%	81,334	153,956	-47.2%
SOYBN NEARBY+2 CAL SPRD	250	25	900.0%	1,530	-83.7%	8,001	8,151	-1.8%
WHEAT NEARBY+2 CAL SPRD	5,028	1,839	173.4%	7,730	-35.0%	53,962	23,482	129.8%
JULY-DEC CORN CAL SPRD	25	420	-94.0%	455	-94.5%	87,554	89,675	-2.4%
DEC-JULY WHEAT CAL SPRD	185	0	0.0%	0	-	185	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	890	0	0.0%	47	1,793.6%	55,436	58,977	-6.0%
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	495	-100.0%	0	0.0%	0	561	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	50	0	0.0%	0	0.0%	60	115	-47.8%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	0.0%	5	0	-
SOY OIL NEARBY+2 CAL SPRD	75	65	15.4%	50	50.0%	2,241	1,539	45.6%
DEC-DEC CORN CAL SPRD	508	222	128.8%	600	-15.3%	1,667	1,389	20.0%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	255	460	-44.6%
WHEAT-CORN ICSD	3,460	130	2,561.5%	0	0.0%	7,260	735	887.8%
DEC-JULY CORN CAL SPRD	0	10	-100.0%	50	-100.0%	805	382	110.7%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	546	-100.0%	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%	0	0.0%	3,997	363	1,001.1%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	400	-100.0%	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	40	0	-	0	0.0%	690	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	30	-100.0%	235	0	-

TOTAL FUTURES GROUP

Interest Rate Futures	61,482,855	49,826,294	23.4%	77,889,828	-21.1%	541,537,348	542,545,368	-0.2%
Equity Index Futures	3,513,441	2,974,452	18.1%	2,700,315	30.1%	28,253,378	27,133,307	4.1%
Energy Futures	1,102	2,137	-48.4%	1,828	-39.7%	13,453	39,119	-65.6%
Commodities and Alternative Invest	12,778,117	11,330,063	12.8%	15,369,768	-16.9%	142,577,593	136,386,794	4.5%
TOTAL FUTURES	77,775,515	64,132,946	21.3%	95,961,739	-19.0%	712,381,772	706,104,588	0.9%

TOTAL OPTIONS GROUP

Equity Index Options	9,477	12,769	-25.8%	10,463	-9.4%	98,733	143,557	-31.2%
Interest Rate Options	14,209,422	10,564,064	34.5%	12,560,626	13.1%	110,316,599	103,087,798	7.0%
Energy Options	0	0	0.0%	0	0.0%	0	0	0.0%
Commodities and Alternative Invest	5,545,922	3,925,093	41.3%	4,007,859	38.4%	36,813,737	36,909,596	-0.3%
TOTAL OPTIONS	19,764,821	14,501,926	36.3%	16,578,948	19.2%	147,229,069	140,140,951	5.1%

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TOTAL COMBINED								
Interest Rate	75,692,277	60,390,358	25.3%	90,450,454	-16.3%	651,853,947	645,633,166	1.0%
Equity Index	3,522,918	2,987,221	17.9%	2,710,778	30.0%	28,352,111	27,276,864	3.9%
Energy	1,102	2,137	-48.4%	1,828	-39.7%	13,453	39,119	-65.6%
Commodities and Alternative Invest	18,324,039	15,255,156	20.1%	19,377,627	-5.4%	179,391,330	173,296,390	3.5%
GRAND TOTAL	97,540,336	78,634,872	24.0%	112,540,687	-13.3%	859,610,841	846,245,539	1.6%

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