

CBOT Exchange Volume Report - Monthly

	VOLUME JAN 2015	VOLUME JAN 2014	% CHG	VOLUME DEC 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	7,956,173	5,871,075	35.5%	6,742,078	18.0%	7,956,173	5,871,075	35.5%
10-YR NOTE	27,499,186	23,218,125	18.4%	23,005,767	19.5%	27,499,186	23,218,125	18.4%
5-YR NOTE	14,739,282	13,081,622	12.7%	12,981,957	13.5%	14,739,282	13,081,622	12.7%
2-YR NOTE	5,113,150	4,004,863	27.7%	5,054,201	1.2%	5,113,150	4,004,863	27.7%
FED FUND	1,156,917	374,709	208.8%	1,128,984	2.5%	1,156,917	374,709	208.8%
10-YR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
5-YR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
5-YR SWAP RATE	45,880	42,304	8.5%	126,400	-63.7%	45,880	42,304	8.5%
2-YR SWAP RATE	538	1,531	-64.9%	18,241	-97.1%	538	1,531	-64.9%
10-YR SWAP RATE	49,563	34,217	44.8%	160,616	-69.1%	49,563	34,217	44.8%
30-YR SWAP	0	0	0.0%	0	0.0%	0	0	0.0%
ULTRA T-BOND	1,960,838	1,470,916	33.3%	1,829,375	7.2%	1,960,838	1,470,916	33.3%
30-YR SWAP RATE	3,865	2,915	32.6%	8,300	-53.4%	3,865	2,915	32.6%
Interest Rate Options								
30-YR BOND	1,943,225	1,133,857	71.4%	1,448,810	34.1%	1,943,225	1,133,857	71.4%
10-YR NOTE	9,925,535	8,476,050	17.1%	8,713,141	13.9%	9,925,535	8,476,050	17.1%
5-YR NOTE	1,854,273	2,340,998	-20.8%	2,270,965	-18.3%	1,854,273	2,340,998	-20.8%
2-YR NOTE	343,160	113,226	203.1%	380,133	-9.7%	343,160	113,226	203.1%
FED FUND	11,380	1,947	484.5%	1,201	847.5%	11,380	1,947	484.5%
FLEX 30-YR BOND	0	0	0.0%	0	0.0%	0	0	0.0%
FLEX 10-YR NOTE	0	0	0.0%	0	0.0%	0	0	0.0%
ULTRA T-BOND	20,871	1,924	984.8%	33,718	-38.1%	20,871	1,924	984.8%
Equity Index Futures								
\$25 DJ	0	0	0.0%	2	-100.0%	0	0	0.0%
DJIA	14,579	8,423	73.1%	23,857	-38.9%	14,579	8,423	73.1%
MINI \$5 DOW	4,146,692	3,180,759	30.4%	3,574,477	16.0%	4,146,692	3,180,759	30.4%
DJ US REAL ESTATE	10,202	3,927	159.8%	20,968	-51.3%	10,202	3,927	159.8%
Equity Index Options								
DJIA	0	2	-100.0%	22	-100.0%	0	2	-100.0%
MINI \$5 DOW	16,083	12,867	25.0%	18,625	-13.6%	16,083	12,867	25.0%
Energy Futures								
ETHANOL FWD	872	1,993	-56.2%	946	-7.8%	872	1,993	-56.2%
Energy Options								
ETHANOL FWD	0	0	0.0%	0	0.0%	0	0	0.0%

*** 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 JAN 2015	VOLUME JAN 2014	% CHG	VOLUME DEC 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Futures								
CORN	5,468,902	5,790,830	-5.6%	4,153,120	31.7%	5,468,902	5,790,830	-5.6%
SOYBEAN	3,570,322	3,692,662	-3.3%	4,408,219	-19.0%	3,570,322	3,692,662	-3.3%
SOYBEAN MEAL	1,558,573	1,519,129	2.6%	1,619,888	-3.8%	1,558,573	1,519,129	2.6%
SOYBEAN OIL	1,985,337	1,752,118	13.3%	2,119,243	-6.3%	1,985,337	1,752,118	13.3%
OATS	14,618	18,860	-22.5%	7,482	95.4%	14,618	18,860	-22.5%
ROUGH RICE	12,317	10,568	16.5%	27,157	-54.6%	12,317	10,568	16.5%
WHEAT	2,264,033	2,291,465	-1.2%	2,395,115	-5.5%	2,264,033	2,291,465	-1.2%
MINI CORN	10,859	11,276	-3.7%	14,475	-25.0%	10,859	11,276	-3.7%
MINI SOYBEAN	21,319	20,374	4.6%	30,401	-29.9%	21,319	20,374	4.6%
MINI WHEAT	5,155	4,314	19.5%	9,651	-46.6%	5,155	4,314	19.5%
ETHANOL	24,040	18,334	31.1%	16,773	43.3%	24,040	18,334	31.1%
DOW-UBS COMMOD INDEX	15,247	6,866	122.1%	36,185	-57.9%	15,247	6,866	122.1%
GRAIN BASIS SWAPS	0	0	0.0%	0	0.0%	0	0	0.0%
DOW-UBS COMMOD INDEX SWA	0	0	0.0%	0	0.0%	0	0	0.0%
FERTILIZER PRODUCTS	1,685	930	81.2%	2,350	-28.3%	1,685	930	81.2%
DJ_UBS ROLL SELECT INDEX FU	336	0	0.0%	1,176	-71.4%	336	0	0.0%

*** 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 JAN 2015	VOLUME JAN 2014	% CHG	VOLUME DEC 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Options								
CORN	2,029,016	1,629,100	24.5%	1,211,933	67.4%	2,029,016	1,629,100	24.5%
SOYBEAN	1,540,104	1,029,198	49.6%	1,202,309	28.1%	1,540,104	1,029,198	49.6%
SOYBEAN MEAL	248,374	124,280	99.9%	181,676	36.7%	248,374	124,280	99.9%
SOYBEAN OIL	189,938	107,687	76.4%	122,299	55.3%	189,938	107,687	76.4%
SOYBEAN CRUSH	77	453	-83.0%	80	-3.7%	77	453	-83.0%
OATS	2,705	3,171	-14.7%	652	314.9%	2,705	3,171	-14.7%
ROUGH RICE	1,228	1,088	12.9%	1,936	-36.6%	1,228	1,088	12.9%
WHEAT	692,957	461,908	50.0%	747,287	-7.3%	692,957	461,908	50.0%
CORN NEARBY+2 CAL SPRD	2,156	4,560	-52.7%	4,224	-49.0%	2,156	4,560	-52.7%
SOYBN NEARBY+2 CAL SPRD	0	50	-100.0%	300	-100.0%	0	50	-100.0%
WHEAT NEARBY+2 CAL SPRD	7,590	6,171	23.0%	4,387	73.0%	7,590	6,171	23.0%
JULY-DEC CORN CAL SPRD	4,063	14,723	-72.4%	1,080	276.2%	4,063	14,723	-72.4%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	0	0	-
JULY-NOV SOYBEAN CAL SPRD	4,427	3,095	43.0%	966	358.3%	4,427	3,095	43.0%
JULY-DEC WHEAT CAL SPRD	515	751	-31.4%	0	0.0%	515	751	-31.4%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
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%	100	-100.0%	0	0	0.0%
JULY-DEC SOYMEAL CAL SPRD	0	5	-100.0%	0	0.0%	0	5	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	200	-100.0%	55	-100.0%	0	200	-100.0%
DEC-DEC CORN CAL SPRD	130	0	0.0%	209	-37.8%	130	0	0.0%
JULY-DEC SOY OIL CAL SPRD	25	0	0.0%	0	0.0%	25	0	0.0%
WHEAT-CORN ICSD	3,775	56	6,641.1%	6,600	-42.8%	3,775	56	6,641.1%
DEC-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
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	-
MAY-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
MAR-DEC CORN CAL SPRD	5,430	60	8,950.0%	4,075	33.3%	5,430	60	8,950.0%
MAR-JULY WHEAT CAL SPRD	303	330	-8.2%	0	0.0%	303	330	-8.2%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	0.0%	0	0	-
MAR-JULY CORN CAL SPRD	0	0	-	300	-100.0%	0	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	0.0%	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	58,525,392	48,102,277	21.7%	51,055,919	14.6%	58,525,392	48,102,277	21.7%
Equity Index Futures	4,171,473	3,193,109	30.6%	3,619,304	15.3%	4,171,473	3,193,109	30.6%
Energy Futures	872	1,993	-56.2%	946	-7.8%	872	1,993	-56.2%
Commodities and Alternative Invest	14,952,743	15,137,726	-1.2%	14,841,235	0.8%	14,952,743	15,137,726	-1.2%
TOTAL FUTURES	77,650,480	66,435,105	16.9%	69,517,404	11.7%	77,650,480	66,435,105	16.9%

*** 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 JAN 2015	VOLUME JAN 2014	% CHG	VOLUME DEC 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
TOTAL OPTIONS GROUP								
Equity Index Options	16,083	12,869	25.0%	18,647	-13.8%	16,083	12,869	25.0%
Interest Rate Options	14,098,444	12,068,002	16.8%	12,847,968	9.7%	14,098,444	12,068,002	16.8%
Energy Options	0	0	0.0%	0	0.0%	0	0	0.0%
Commodities and Alternative Invest	4,732,813	3,386,886	39.7%	3,490,468	35.6%	4,732,813	3,386,886	39.7%
TOTAL OPTIONS	18,847,340	15,467,757	21.8%	16,357,083	15.2%	18,847,340	15,467,757	21.8%
 TOTAL COMBINED								
Interest Rate	72,623,836	60,170,279	20.7%	63,903,887	13.6%	72,623,836	60,170,279	20.7%
Equity Index	4,187,556	3,205,978	30.6%	3,637,951	15.1%	4,187,556	3,205,978	30.6%
Energy	872	1,993	-56.2%	946	-7.8%	872	1,993	-56.2%
Commodities and Alternative Invest	19,685,556	18,524,612	6.3%	18,331,703	7.4%	19,685,556	18,524,612	6.3%
GRAND TOTAL	96,497,820	81,902,862	17.8%	85,874,487	12.4%	96,497,820	81,902,862	17.8%

*** 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.