

CBOT Exchange Volume Report - Monthly

| | VOLUME FEB 2015 | VOLUME FEB 2014 | % CHG | VOLUME JAN 2015 | % CHG | VOLUME Y.T.D 2015 | VOLUME Y.T.D 2014 | % CHG |
|------------------------------|--------------------|--------------------|---------|--------------------|--------|----------------------|----------------------|----------|
| Interest Rate Futures | | | | | | | | |
| 30-YR BOND | 8,611,398 | 8,211,959 | 4.9% | 7,956,173 | 8.2% | 16,567,571 | 14,083,034 | 17.6% |
| 10-YR NOTE | 33,705,179 | 29,772,231 | 13.2% | 27,499,186 | 22.6% | 61,204,365 | 52,990,356 | 15.5% |
| 5-YR NOTE | 20,925,837 | 18,021,960 | 16.1% | 14,739,282 | 42.0% | 35,665,119 | 31,103,582 | 14.7% |
| 2-YR NOTE | 11,269,651 | 6,437,082 | 75.1% | 5,113,150 | 120.4% | 16,382,801 | 10,441,945 | 56.9% |
| FED FUND | 1,130,438 | 341,386 | 231.1% | 1,156,917 | -2.3% | 2,287,355 | 716,095 | 219.4% |
| 10-YR SWAP | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| 5-YR SWAP | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| 5-YR SWAP RATE | 32,087 | 19,775 | 62.3% | 45,880 | -30.1% | 77,967 | 62,079 | 25.6% |
| 2-YR SWAP RATE | 574 | 3,177 | -81.9% | 538 | 6.7% | 1,112 | 4,708 | -76.4% |
| 10-YR SWAP RATE | 22,270 | 20,044 | 11.1% | 49,563 | -55.1% | 71,833 | 54,261 | 32.4% |
| 30-YR SWAP | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| ULTRA T-BOND | 3,911,513 | 2,937,191 | 33.2% | 1,960,838 | 99.5% | 5,872,351 | 4,408,107 | 33.2% |
| 30-YR SWAP RATE | 2,806 | 4,424 | -36.6% | 3,865 | -27.4% | 6,671 | 7,339 | -9.1% |
| Interest Rate Options | | | | | | | | |
| 30-YR BOND | 1,342,266 | 1,156,227 | 16.1% | 1,943,225 | -30.9% | 3,285,491 | 2,290,084 | 43.5% |
| 10-YR NOTE | 8,974,792 | 9,166,171 | -2.1% | 9,925,535 | -9.6% | 18,900,327 | 17,642,221 | 7.1% |
| 5-YR NOTE | 1,905,545 | 1,619,278 | 17.7% | 1,854,273 | 2.8% | 3,759,818 | 3,960,276 | -5.1% |
| 2-YR NOTE | 232,531 | 101,814 | 128.4% | 343,160 | -32.2% | 575,691 | 215,040 | 167.7% |
| FED FUND | 38,240 | 0 | 0.0% | 11,380 | 236.0% | 49,620 | 1,947 | 2,448.5% |
| FLEX 30-YR BOND | 0 | 3,200 | -100.0% | 0 | 0.0% | 0 | 3,200 | -100.0% |
| FLEX 10-YR NOTE | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| ULTRA T-BOND | 13,855 | 22,159 | -37.5% | 20,871 | -33.6% | 34,726 | 24,083 | 44.2% |
| Equity Index Futures | | | | | | | | |
| \$25 DJ | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 0 | 0.0% |
| DJIA | 2,907 | 11,102 | -73.8% | 14,579 | -80.1% | 17,486 | 19,525 | -10.4% |
| MINI \$5 DOW | 2,343,787 | 3,115,644 | -24.8% | 4,146,692 | -43.5% | 6,490,479 | 6,296,403 | 3.1% |
| DJ US REAL ESTATE | 11,272 | 4,001 | 181.7% | 10,202 | 10.5% | 21,474 | 7,928 | 170.9% |
| Equity Index Options | | | | | | | | |
| DJIA | 1 | 6 | -83.3% | 0 | 0.0% | 1 | 8 | -87.5% |
| MINI \$5 DOW | 14,408 | 10,275 | 40.2% | 16,083 | -10.4% | 30,491 | 23,142 | 31.8% |
| Energy Futures | | | | | | | | |
| ETHANOL FWD | 750 | 1,547 | -51.5% | 872 | -14.0% | 1,622 | 3,540 | -54.2% |
| Energy Options | | | | | | | | |
| ETHANOL FWD | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |

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CBOT Exchange Volume Report - Monthly

| | VOLUME FEB 2015 | VOLUME FEB 2014 | % CHG | VOLUME JAN 2015 | % CHG | VOLUME Y.T.D 2015 | VOLUME Y.T.D 2014 | % CHG |
|--|--------------------|--------------------|--------|--------------------|---------|----------------------|----------------------|--------|
| Commodities and Alternative Investments | | | | | | | | |
| Futures | | | | | | | | |
| CORN | 6,810,941 | 7,614,449 | -10.6% | 5,468,902 | 24.5% | 12,279,843 | 13,405,279 | -8.4% |
| SOYBEAN | 4,867,337 | 5,090,545 | -4.4% | 3,570,322 | 36.3% | 8,437,659 | 8,783,207 | -3.9% |
| SOYBEAN MEAL | 1,863,024 | 1,918,066 | -2.9% | 1,558,573 | 19.5% | 3,421,597 | 3,437,195 | -0.5% |
| SOYBEAN OIL | 2,348,945 | 2,531,895 | -7.2% | 1,985,337 | 18.3% | 4,334,282 | 4,284,013 | 1.2% |
| OATS | 19,923 | 30,902 | -35.5% | 14,618 | 36.3% | 34,541 | 49,762 | -30.6% |
| ROUGH RICE | 29,481 | 22,601 | 30.4% | 12,317 | 139.4% | 41,798 | 33,169 | 26.0% |
| WHEAT | 3,319,319 | 3,280,955 | 1.2% | 2,264,033 | 46.6% | 5,583,352 | 5,572,420 | 0.2% |
| MINI CORN | 13,070 | 15,282 | -14.5% | 10,859 | 20.4% | 23,929 | 26,558 | -9.9% |
| MINI SOYBEAN | 26,165 | 29,167 | -10.3% | 21,319 | 22.7% | 47,484 | 49,541 | -4.2% |
| MINI WHEAT | 6,248 | 5,907 | 5.8% | 5,155 | 21.2% | 11,403 | 10,221 | 11.6% |
| ETHANOL | 13,103 | 20,874 | -37.2% | 24,040 | -45.5% | 37,143 | 39,208 | -5.3% |
| DOW-UBS COMMOD INDEX | 10,031 | 12,876 | -22.1% | 15,247 | -34.2% | 25,278 | 19,742 | 28.0% |
| 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 | 2,985 | 955 | 212.6% | 1,685 | 77.2% | 4,670 | 1,885 | 147.7% |
| DJ_UBS ROLL SELECT INDEX FU | 0 | 0 | 0.0% | 336 | -100.0% | 336 | 0 | 0.0% |

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|--|--------------------|--------------------|--------------|--------------------|--------------|----------------------|----------------------|--------------|
| Commodities and Alternative Investments | | | | | | | | |
| Options | | | | | | | | |
| CORN | 1,402,962 | 1,291,120 | 8.7% | 2,029,016 | -30.9% | 3,431,978 | 2,920,220 | 17.5% |
| SOYBEAN | 1,554,266 | 1,051,089 | 47.9% | 1,540,104 | 0.9% | 3,094,370 | 2,080,287 | 48.7% |
| SOYBEAN MEAL | 220,484 | 191,025 | 15.4% | 248,374 | -11.2% | 468,858 | 315,305 | 48.7% |
| SOYBEAN OIL | 130,431 | 139,913 | -6.8% | 189,938 | -31.3% | 320,369 | 247,600 | 29.4% |
| SOYBEAN CRUSH | 125 | 249 | -49.8% | 77 | 62.3% | 202 | 702 | -71.2% |
| OATS | 1,637 | 2,799 | -41.5% | 2,705 | -39.5% | 4,342 | 5,970 | -27.3% |
| ROUGH RICE | 1,264 | 850 | 48.7% | 1,228 | 2.9% | 2,492 | 1,938 | 28.6% |
| WHEAT | 490,805 | 400,007 | 22.7% | 692,957 | -29.2% | 1,183,762 | 861,915 | 37.3% |
| CORN NEARBY+2 CAL SPRD | 308 | 6,685 | -95.4% | 2,156 | -85.7% | 2,464 | 11,245 | -78.1% |
| SOYBN NEARBY+2 CAL SPRD | 0 | 432 | -100.0% | 0 | 0.0% | 0 | 482 | -100.0% |
| WHEAT NEARBY+2 CAL SPRD | 6,789 | 3,293 | 106.2% | 7,590 | -10.6% | 14,379 | 9,464 | 51.9% |
| JULY-DEC CORN CAL SPRD | 3,386 | 14,286 | -76.3% | 4,063 | -16.7% | 7,449 | 29,009 | -74.3% |
| DEC-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | 0.0% | 0 | 0 | - |
| JULY-NOV SOYBEAN CAL SPRD | 2,933 | 4,463 | -34.3% | 4,427 | -33.7% | 7,360 | 7,558 | -2.6% |
| JULY-DEC WHEAT CAL SPRD | 1,490 | 1,085 | 37.3% | 515 | 189.3% | 2,005 | 1,836 | 9.2% |
| JULY-JULY WHEAT CAL SPRD | 0 | 200 | -100.0% | 0 | 0.0% | 0 | 200 | -100.0% |
| NOV-NOV SOYBEAN CAL SPRD | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| SOYMEAL NEARBY+2 CAL SPRD | 200 | 0 | 0.0% | 0 | 0.0% | 200 | 0 | 0.0% |
| JULY-DEC SOYMEAL CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 5 | -100.0% |
| SOY OIL NEARBY+2 CAL SPRD | 0 | 1,250 | -100.0% | 0 | 0.0% | 0 | 1,450 | -100.0% |
| DEC-DEC CORN CAL SPRD | 22 | 0 | 0.0% | 130 | -83.1% | 152 | 0 | 0.0% |
| JULY-DEC SOY OIL CAL SPRD | 0 | 10 | -100.0% | 25 | -100.0% | 25 | 10 | 150.0% |
| WHEAT-CORN ICSD | 425 | 0 | 0.0% | 3,775 | -88.7% | 4,200 | 56 | 7,400.0% |
| DEC-JULY CORN CAL SPRD | 100 | 0 | 0.0% | 0 | 0.0% | 100 | 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% |
| 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 | 0 | 0 | 0.0% | 5,430 | -100.0% | 5,430 | 60 | 8,950.0% |
| MAR-JULY WHEAT CAL SPRD | 13 | 25 | -48.0% | 303 | -95.7% | 316 | 355 | -11.0% |
| MAR-JULY CORN CAL SPRD | 0 | 0 | - | 0 | 0.0% | 0 | 0 | - |
| NOV-DEC SOYBEAN CSO | 0 | 0 | - | 0 | 0.0% | 0 | 0 | - |
| DEC-JUL SOYBEAN OIL CSO | 0 | 0 | - | 0 | 0.0% | 0 | 0 | - |
| TOTAL FUTURES GROUP | | | | | | | | |
| Interest Rate Futures | 79,611,753 | 65,769,229 | 21.0% | 58,525,392 | 36.0% | 138,137,145 | 113,871,506 | 21.3% |
| Equity Index Futures | 2,357,966 | 3,130,747 | -24.7% | 4,171,473 | -43.5% | 6,529,439 | 6,323,856 | 3.3% |
| Energy Futures | 750 | 1,547 | -51.5% | 872 | -14.0% | 1,622 | 3,540 | -54.2% |
| Commodities and Alternative Invest | 19,330,572 | 20,574,474 | -6.0% | 14,952,743 | 29.3% | 34,283,315 | 35,712,200 | -4.0% |
| TOTAL FUTURES | 101,301,041 | 89,475,997 | 13.2% | 77,650,480 | 30.5% | 178,951,521 | 155,911,102 | 14.8% |

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|------------------------------------|--------------------|--------------------|--------------|--------------------|---------------|----------------------|----------------------|--------------|
| TOTAL OPTIONS GROUP | | | | | | | | |
| Equity Index Options | 14,409 | 10,281 | 40.2% | 16,083 | -10.4% | 30,492 | 23,150 | 31.7% |
| Interest Rate Options | 12,507,229 | 12,068,849 | 3.6% | 14,098,444 | -11.3% | 26,605,673 | 24,136,851 | 10.2% |
| Energy Options | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| Commodities and Alternative Invest | 3,817,640 | 3,108,781 | 22.8% | 4,732,813 | -19.3% | 8,550,453 | 6,495,667 | 31.6% |
| TOTAL OPTIONS | 16,339,278 | 15,187,911 | 7.6% | 18,847,340 | -13.3% | 35,186,618 | 30,655,668 | 14.8% |
| TOTAL COMBINED | | | | | | | | |
| Interest Rate | 92,118,982 | 77,838,078 | 18.3% | 72,623,836 | 26.8% | 164,742,818 | 138,008,357 | 19.4% |
| Equity Index | 2,372,375 | 3,141,028 | -24.5% | 4,187,556 | -43.3% | 6,559,931 | 6,347,006 | 3.4% |
| Energy | 750 | 1,547 | -51.5% | 872 | -14.0% | 1,622 | 3,540 | -54.2% |
| Commodities and Alternative Invest | 23,148,212 | 23,683,255 | -2.3% | 19,685,556 | 17.6% | 42,833,768 | 42,207,867 | 1.5% |
| GRAND TOTAL | 117,640,319 | 104,663,908 | 12.4% | 96,497,820 | 21.9% | 214,138,139 | 186,566,770 | 14.8% |

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