

CBOT Exchange Volume Report - Monthly

	VOLUME JUN 2016	VOLUME JUN 2015	% CHG	VOLUME MAY 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	5,736,551	5,708,307	0.5%	6,276,808	-8.6%	35,196,822	39,039,286	-9.8%
10-YR NOTE	28,364,536	29,805,400	-4.8%	32,571,139	-12.9%	176,344,532	176,129,999	0.1%
5-YR NOTE	15,245,518	15,289,558	-0.3%	22,079,685	-31.0%	99,612,275	97,524,762	2.1%
2-YR NOTE	6,095,033	6,555,708	-7.0%	8,907,069	-31.6%	40,097,262	44,173,520	-9.2%
FED FUND	4,054,459	1,625,700	149.4%	2,886,809	40.4%	16,505,508	7,596,524	117.3%
5-YR SWAP RATE	91,509	96,913	-5.6%	46,481	96.9%	394,328	347,557	13.5%
2-YR SWAP RATE	13	6,177	-99.8%	15	-13.3%	4,409	20,053	-78.0%
10-YR SWAP RATE	92,211	129,843	-29.0%	33,060	178.9%	306,144	406,230	-24.6%
7-YR SWAP	0	0	-	0	0.0%	3,052	0	-
ULTRA T-BOND	2,143,774	2,182,775	-1.8%	2,992,792	-28.4%	14,030,801	14,971,741	-6.3%
30-YR SWAP RATE	2,836	3,732	-24.0%	1,364	107.9%	11,483	25,422	-54.8%
Ultra 10-Year Note	1,486,227	0	-	1,489,776	-0.2%	6,108,438	0	-
Interest Rate Options								
30-YR BOND	2,236,355	2,361,046	-5.3%	1,255,215	78.2%	10,515,513	10,567,950	-0.5%
10-YR NOTE	10,935,090	11,778,664	-7.2%	6,987,463	56.5%	46,988,178	55,372,631	-15.1%
5-YR NOTE	2,935,569	1,988,115	47.7%	1,800,479	63.0%	12,944,002	10,577,281	22.4%
2-YR NOTE	199,292	337,752	-41.0%	193,409	3.0%	882,077	1,318,301	-33.1%
FED FUND	10,135	12,701	-20.2%	8,494	19.3%	51,825	189,317	-72.6%
FLEX 30-YR BOND	0	0	0.0%	0	-	0	0	0.0%
ULTRA T-BOND	6,841	5,001	36.8%	5,250	30.3%	30,881	70,599	-56.3%
Ultra 10-Year Note	244	0	-	1,123	-78.3%	1,930	0	-
Equity Index Futures								
\$25 DJ	0	0	0.0%	0	-	0	0	0.0%
DJIA	0	2,695	-100.0%	0	0.0%	0	37,166	-100.0%
MINI \$5 DOW	4,152,048	3,546,636	17.1%	3,083,383	34.7%	23,177,739	18,709,555	23.9%
DJ US REAL ESTATE	30,848	20,843	48.0%	9,207	235.0%	108,095	78,662	37.4%
Equity Index Options								
DJIA	0	10	-100.0%	0	0.0%	0	32	-100.0%
MINI \$5 DOW	9,353	7,048	32.7%	12,676	-26.2%	86,248	65,258	32.2%
Energy Futures								
ETHANOL FWD	678	698	-2.9%	872	-22.2%	3,946	5,116	-22.9%

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Commodities and Alternative Investments								
Futures								
CORN	11,322,004	10,795,436	4.9%	6,909,246	63.9%	49,539,346	43,004,181	15.2%
SOYBEAN	7,134,963	6,284,148	13.5%	6,211,829	14.9%	35,231,930	27,185,327	29.6%
SOYBEAN MEAL	2,971,584	2,861,855	3.8%	2,564,082	15.9%	14,124,454	11,684,986	20.9%
SOYBEAN OIL	2,822,686	3,236,549	-12.8%	2,476,628	14.0%	14,596,777	13,824,106	5.6%
OATS	34,447	21,734	58.5%	14,762	133.3%	131,284	109,131	20.3%
ROUGH RICE	34,325	30,375	13.0%	19,247	78.3%	161,700	139,785	15.7%
MINI CORN	27,279	15,622	74.6%	12,389	120.2%	77,727	67,839	14.6%
MINI SOYBEAN	35,612	26,024	36.8%	32,732	8.8%	157,293	119,793	31.3%
MINI WHEAT	9,688	12,052	-19.6%	5,477	76.9%	37,378	44,321	-15.7%
ETHANOL	20,010	17,466	14.6%	13,549	47.7%	88,053	112,185	-21.5%
DOW-UBS COMMOD INDEX	61,276	60,793	0.8%	17,889	242.5%	209,175	156,266	33.9%
GRAIN BASIS SWAPS	0	0	0.0%	0	-	0	0	0.0%
DOW-UBS COMMOD INDEX SWA	0	0	0.0%	0	-	0	0	0.0%
FERTILIZER PRODUCTS	1,980	1,485	33.3%	1,935	2.3%	13,710	12,710	7.9%
DJ_UBS ROLL SELECT INDEX FU	910	2,251	-59.6%	83	996.4%	1,740	5,267	-67.0%
KC WHEAT	1,233,910	882,518	39.8%	647,881	90.5%	4,895,778	3,824,926	28.0%
CHI WHEAT	3,693,238	4,087,772	-9.7%	2,355,109	56.8%	16,789,828	16,388,775	2.4%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%

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Commodities and Alternative Investments								
Options								
CORN	4,100,786	3,140,962	30.6%	2,030,859	101.9%	12,923,044	12,114,080	6.7%
SOYBEAN	2,366,818	2,269,460	4.3%	2,296,370	3.1%	11,792,500	9,737,575	21.1%
SOYBEAN MEAL	228,536	371,028	-38.4%	320,623	-28.7%	1,352,565	1,572,991	-14.0%
SOYBEAN OIL	211,163	180,906	16.7%	213,464	-1.1%	1,218,982	922,845	32.1%
SOYBEAN CRUSH	676	16	4,125.0%	708	-4.5%	4,406	418	954.1%
OATS	1,098	1,971	-44.3%	998	10.0%	6,972	11,924	-41.5%
ROUGH RICE	1,411	2,144	-34.2%	2,326	-39.3%	12,190	9,193	32.6%
WHEAT	0	0	0.0%	0	0.0%	0	485	-100.0%
CORN NEARBY+2 CAL SPRD	10,271	13,229	-22.4%	9,372	9.6%	27,258	25,844	5.5%
SOYBN NEARBY+2 CAL SPRD	0	180	-100.0%	0	0.0%	350	280	25.0%
WHEAT NEARBY+2 CAL SPRD	3,499	8,369	-58.2%	1,953	79.2%	26,154	60,586	-56.8%
JULY-DEC CORN CAL SPRD	3,954	11,768	-66.4%	7,237	-45.4%	35,109	23,258	51.0%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	20,880	5,229	299.3%	10,056	107.6%	60,867	33,622	81.0%
JULY-DEC WHEAT CAL SPRD	4,645	4,388	5.9%	9,544	-51.3%	33,319	12,696	162.4%
JULY-JULY WHEAT CAL SPRD	33	0	0.0%	230	-85.7%	493	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	192	0	0.0%	161	19.3%	561	33	1,600.0%
SOYMEAL NEARBY+2 CAL SPRD	410	0	0.0%	800	-48.8%	3,785	300	1,161.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
SOY OIL NEARBY+2 CAL SPRD	0	75	-100.0%	0	0.0%	0	75	-100.0%
DEC-DEC CORN CAL SPRD	6,235	446	1,298.0%	2,156	189.2%	11,202	850	1,217.9%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	0	45	-100.0%
WHEAT-CORN ICSO	535	1,170	-54.3%	200	167.5%	6,092	8,470	-28.1%
DEC-JULY CORN CAL SPRD	200	3,720	-94.6%	0	0.0%	200	4,520	-95.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	20	0	0.0%	0	-	20	0	0.0%
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	0.0%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	5,430	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,650	316	422.2%
KC WHEAT	65,134	63,778	2.1%	27,420	137.5%	223,674	329,744	-32.2%
CHI WHEAT	743,474	1,215,783	-38.8%	593,436	25.3%	4,063,983	4,322,961	-6.0%
Intercommodity Spread	1,395	25	5,480.0%	150	830.0%	3,395	594	471.5%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	2,420	0	0.0%
SEP-DEC SOYBEAN MEAL CSO	0	1,000	-100.0%	0	0.0%	0	1,000	-100.0%
DEC-JUL SOYBEAN OIL CSO	0	0	0.0%	0	-	0	0	0.0%
NOV-DEC SOYBEAN CSO	0	0	0.0%	0	-	0	0	0.0%
AUG-DEC SOYBEAN MEAL CSO	5	0	-	0	-	5	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	63,312,667	61,404,113	3.1%	77,284,998	-18.1%	388,615,054	380,235,094	2.2%
Equity Index Futures	4,182,896	3,570,174	17.2%	3,092,590	35.3%	23,285,834	18,825,383	23.7%
Energy Futures	678	698	-2.9%	872	-22.2%	3,946	5,116	-22.9%
Commodities and Alternative Invest	29,403,912	28,336,080	3.8%	21,282,838	38.2%	136,056,173	116,679,598	16.6%
TOTAL FUTURES	96,900,153	93,311,065	3.8%	101,661,298	-4.7%	547,961,007	515,745,191	6.2%

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TOTAL OPTIONS GROUP								
Equity Index Options	9,353	7,058	32.5%	12,676	-26.2%	86,248	65,290	32.1%
Interest Rate Options	16,323,526	16,483,279	-1.0%	10,251,433	59.2%	71,414,406	78,096,079	-8.6%
Commodities and Alternative Invest	7,771,370	7,295,647	6.5%	5,528,063	40.6%	31,811,196	29,200,135	8.9%
TOTAL OPTIONS	24,104,249	23,785,984	1.3%	15,792,172	52.6%	103,311,850	107,361,504	-3.8%
TOTAL COMBINED								
Interest Rate	79,636,193	77,887,392	2.2%	87,536,431	-9.0%	460,029,460	458,331,173	0.4%
Equity Index	4,192,249	3,577,232	17.2%	3,105,266	35.0%	23,372,082	18,890,673	23.7%
Energy	678	698	-2.9%	872	-22.2%	3,946	5,116	-22.9%
Commodities and Alternative Invest	37,175,282	35,631,727	4.3%	26,810,901	38.7%	167,867,369	145,879,733	15.1%
GRAND TOTAL	121,004,402	117,097,049	3.3%	117,453,470	3.0%	651,272,857	623,106,695	4.5%