

CBOT Exchange Volume Report - Monthly

	VOLUME JUL 2015	VOLUME JUL 2014	% CHG	VOLUME JUN 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	5,453,908	6,719,003	-18.8%	5,708,307	-4.5%	44,493,194	50,623,334	-12.1%
10-YR NOTE	23,574,650	23,402,143	0.7%	29,805,400	-20.9%	199,704,649	187,937,729	6.3%
5-YR NOTE	12,668,175	14,182,366	-10.7%	15,289,558	-17.1%	110,192,937	109,513,614	0.6%
2-YR NOTE	4,983,699	3,913,548	27.3%	6,555,708	-24.0%	49,157,219	36,039,368	36.4%
FED FUND	1,733,693	746,122	132.4%	1,625,700	6.6%	9,330,217	3,352,776	178.3%
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	28,523	45,301	-37.0%	96,913	-70.6%	376,080	396,269	-5.1%
2-YR SWAP RATE	40	4,058	-99.0%	6,177	-99.4%	20,093	47,601	-57.8%
10-YR SWAP RATE	31,281	18,379	70.2%	129,843	-75.9%	437,511	389,891	12.2%
30-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
ULTRA T-BOND	1,908,923	1,475,311	29.4%	2,182,775	-12.5%	16,880,664	13,827,155	22.1%
30-YR SWAP RATE	1,506	2,848	-47.1%	3,732	-59.6%	26,928	36,928	-27.1%
Interest Rate Options								
30-YR BOND	2,407,036	1,414,938	70.1%	2,361,046	1.9%	12,974,986	8,986,894	44.4%
10-YR NOTE	9,506,995	7,094,354	34.0%	11,778,664	-19.3%	64,879,626	57,196,691	13.4%
5-YR NOTE	1,893,805	2,316,073	-18.2%	1,988,115	-4.7%	12,471,086	16,053,852	-22.3%
2-YR NOTE	138,392	154,632	-10.5%	337,752	-59.0%	1,456,693	1,214,167	20.0%
FED FUND	15,227	4,400	246.1%	12,701	19.9%	204,544	12,862	1,490.3%
FLEX 30-YR BOND	0	0	0.0%	0	0.0%	0	3,200	-100.0%
FLEX 10-YR NOTE	0	0	0.0%	0	-	0	0	0.0%
ULTRA T-BOND	6,605	12,758	-48.2%	5,001	32.1%	77,204	78,885	-2.1%
Equity Index Futures								
\$25 DJ	0	2	-100.0%	0	0.0%	0	23	-100.0%
DJIA	0	1,834	-100.0%	2,695	-100.0%	37,166	58,336	-36.3%
MINI \$5 DOW	3,063,681	3,028,904	1.1%	3,546,636	-13.6%	21,773,236	21,920,724	-0.7%
DJ US REAL ESTATE	9,618	4,129	132.9%	20,843	-53.9%	88,280	60,539	45.8%
Equity Index Options								
DJIA	0	6	-100.0%	10	-100.0%	32	411	-92.2%
MINI \$5 DOW	6,477	12,015	-46.1%	7,048	-8.1%	71,735	78,382	-8.5%
Energy Futures								
ETHANOL FWD	766	1,152	-33.5%	698	9.7%	5,882	10,523	-44.1%
Energy Options								
ETHANOL FWD	0	0	0.0%	0	-	0	0	0.0%

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Commodities and Alternative Investments								
Futures								
CORN	8,553,191	4,938,356	73.2%	10,795,436	-20.8%	51,557,372	42,403,303	21.6%
SOYBEAN	4,425,780	3,765,727	17.5%	6,284,148	-29.6%	31,611,107	27,198,802	16.2%
SOYBEAN MEAL	2,181,343	1,703,302	28.1%	2,861,855	-23.8%	13,866,329	11,211,541	23.7%
SOYBEAN OIL	2,358,938	1,869,431	26.2%	3,236,549	-27.1%	16,183,044	13,519,633	19.7%
OATS	11,399	11,446	-0.4%	21,734	-47.6%	120,530	129,536	-7.0%
ROUGH RICE	19,610	10,676	83.7%	30,375	-35.4%	159,395	112,200	42.1%
WHEAT	3,313,968	2,210,777	49.9%	4,970,290	-33.3%	23,527,669	19,251,181	22.2%
MINI CORN	17,509	10,741	63.0%	15,622	12.1%	85,348	97,851	-12.8%
MINI SOYBEAN	21,770	20,796	4.7%	26,024	-16.3%	141,563	164,887	-14.1%
MINI WHEAT	8,733	9,316	-6.3%	12,052	-27.5%	53,054	58,817	-9.8%
ETHANOL	17,981	18,015	-0.2%	17,466	2.9%	130,166	147,099	-11.5%
DOW-UBS COMMOD INDEX	25,434	12,077	110.6%	60,793	-58.2%	181,700	124,833	45.6%
GRAIN BASIS SWAPS	0	0	0.0%	0	0.0%	0	104	-100.0%
DOW-UBS COMMOD INDEX SWA	0	0	0.0%	0	0.0%	0	0	0.0%
FERTILIZER PRODUCTS	1,620	1,270	27.6%	1,485	9.1%	14,330	8,120	76.5%
DJ_UBS ROLL SELECT INDEX FU	664	84	690.5%	2,251	-70.5%	5,931	1,801	229.3%

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Commodities and Alternative Investments								
Options								
CORN	3,975,537	2,473,121	60.7%	3,140,962	26.6%	16,089,617	12,140,140	32.5%
SOYBEAN	1,902,023	1,889,055	0.7%	2,269,460	-16.2%	11,639,598	8,669,607	34.3%
SOYBEAN MEAL	209,722	238,622	-12.1%	371,028	-43.5%	1,782,713	1,202,831	48.2%
SOYBEAN OIL	181,462	162,900	11.4%	180,906	0.3%	1,104,307	1,019,800	8.3%
SOYBEAN CRUSH	68	411	-83.5%	16	325.0%	486	1,512	-67.9%
OATS	1,448	2,208	-34.4%	1,971	-26.5%	13,372	14,674	-8.9%
ROUGH RICE	3,393	1,014	234.6%	2,144	58.3%	12,586	9,311	35.2%
WHEAT	860,417	543,439	58.3%	1,279,586	-32.8%	5,514,201	3,923,451	40.5%
CORN NEARBY+2 CAL SPRD	3,034	11,148	-72.8%	13,229	-77.1%	28,878	69,369	-58.4%
SOYBN NEARBY+2 CAL SPRD	0	245	-100.0%	180	-100.0%	280	6,221	-95.5%
WHEAT NEARBY+2 CAL SPRD	24,566	5,462	349.8%	8,369	193.5%	85,152	41,204	106.7%
JULY-DEC CORN CAL SPRD	0	1,000	-100.0%	11,768	-100.0%	23,258	87,074	-73.3%
DEC-JULY WHEAT CAL SPRD	35	0	-	0	0.0%	35	0	-
JULY-NOV SOYBEAN CAL SPRD	0	85	-100.0%	5,229	-100.0%	33,622	54,499	-38.3%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	4,388	-100.0%	12,696	6,116	107.6%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	685	-100.0%
NOV-NOV SOYBEAN CAL SPRD	239	0	0.0%	0	0.0%	272	0	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	10	-100.0%	0	0.0%	300	10	2,900.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	5	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	65	-100.0%	75	-100.0%	75	2,116	-96.5%
DEC-DEC CORN CAL SPRD	419	300	39.7%	446	-6.1%	1,269	559	127.0%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	45	255	-82.4%
WHEAT-CORN ICSD	450	900	-50.0%	1,170	-61.5%	8,920	3,800	134.7%
DEC-JULY CORN CAL SPRD	2,800	755	270.9%	3,720	-24.7%	7,320	755	869.5%
NOV-JULY SOYBEAN CAL SPRD	0	4	-100.0%	0	0.0%	0	445	-100.0%
SOYBEAN CORN RATIO	0	0	0.0%	0	-	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	2,372	-100.0%	0	0.0%	0	3,997	-100.0%
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	250	-100.0%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	5,430	60	8,950.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	316	355	-11.0%
NOV-DEC SOYBEAN CSO	0	0	0.0%	0	0.0%	0	650	-100.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	1,000	-100.0%	1,000	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	0.0%	0	0	-
DEC-JUL SOYBEAN OIL CSO	0	50	-100.0%	0	0.0%	0	205	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	50,384,398	50,509,079	-0.2%	61,404,113	-17.9%	430,619,492	402,164,665	7.1%
Equity Index Futures	3,073,299	3,034,869	1.3%	3,570,174	-13.9%	21,898,682	22,039,622	-0.6%
Energy Futures	766	1,152	-33.5%	698	9.7%	5,882	10,523	-44.1%
Commodities and Alternative Invest	20,957,940	14,582,014	43.7%	28,336,080	-26.0%	137,637,538	114,429,708	20.3%
TOTAL FUTURES	74,416,403	68,127,114	9.2%	93,311,065	-20.2%	590,161,594	538,644,518	9.6%

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TOTAL OPTIONS GROUP								
Equity Index Options	6,477	12,021	-46.1%	7,058	-8.2%	71,767	78,793	-8.9%
Interest Rate Options	13,968,060	10,997,155	27.0%	16,483,279	-15.3%	92,064,139	83,546,551	10.2%
Energy Options	0	0	0.0%	0	-	0	0	0.0%
Commodities and Alternative Invest	7,165,613	5,333,166	34.4%	7,295,647	-1.8%	36,365,748	27,259,956	33.4%
TOTAL OPTIONS	21,140,150	16,342,342	29.4%	23,785,984	-11.1%	128,501,654	110,885,300	15.9%
 TOTAL COMBINED								
Interest Rate	64,352,458	61,506,234	4.6%	77,887,392	-17.4%	522,683,631	485,711,216	7.6%
Equity Index	3,079,776	3,046,890	1.1%	3,577,232	-13.9%	21,970,449	22,118,415	-0.7%
Energy	766	1,152	-33.5%	698	9.7%	5,882	10,523	-44.1%
Commodities and Alternative Invest	28,123,553	19,915,180	41.2%	35,631,727	-21.1%	174,003,286	141,689,664	22.8%
GRAND TOTAL	95,556,553	84,469,456	13.1%	117,097,049	-18.4%	718,663,248	649,529,818	10.6%

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