

CBOT Exchange Volume Report - Monthly

	VOLUME MAR 2015	VOLUME MAR 2014	% CHG	VOLUME FEB 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	5,183,233	6,867,688	-24.5%	8,611,398	-39.8%	21,750,804	20,950,722	3.8%
10-YR NOTE	24,770,743	27,675,284	-10.5%	33,705,179	-26.5%	85,975,108	80,665,640	6.6%
5-YR NOTE	14,020,735	16,060,601	-12.7%	20,925,837	-33.0%	49,685,854	47,164,183	5.3%
2-YR NOTE	6,108,615	4,670,193	30.8%	11,269,651	-45.8%	22,491,416	15,112,138	48.8%
FED FUND	1,480,400	470,610	214.6%	1,130,438	31.0%	3,767,755	1,186,705	217.5%
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	99,500	105,457	-5.6%	32,087	210.1%	177,467	167,536	5.9%
2-YR SWAP RATE	10,883	8,583	26.8%	574	1,796.0%	11,995	13,291	-9.8%
10-YR SWAP RATE	131,560	130,055	1.2%	22,270	490.7%	203,393	184,316	10.4%
30-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
ULTRA T-BOND	1,796,608	1,890,821	-5.0%	3,911,513	-54.1%	7,668,959	6,298,928	21.8%
30-YR SWAP RATE	8,928	11,637	-23.3%	2,806	218.2%	15,599	18,976	-17.8%
Interest Rate Options								
30-YR BOND	1,241,324	1,325,643	-6.4%	1,342,266	-7.5%	4,526,815	3,615,727	25.2%
10-YR NOTE	7,218,684	8,712,615	-17.1%	8,974,792	-19.6%	26,119,011	26,354,836	-0.9%
5-YR NOTE	1,943,846	2,393,304	-18.8%	1,905,545	2.0%	5,703,664	6,353,580	-10.2%
2-YR NOTE	176,391	241,329	-26.9%	232,531	-24.1%	752,082	456,369	64.8%
FED FUND	71,320	4,502	1,484.2%	38,240	86.5%	120,940	6,449	1,775.3%
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	6,789	5,338	27.2%	13,855	-51.0%	41,515	29,421	41.1%
Equity Index Futures								
\$25 DJ	0	0	0.0%	0	0.0%	0	0	0.0%
DJIA	10,864	13,968	-22.2%	2,907	273.7%	28,350	33,493	-15.4%
MINI \$5 DOW	3,125,977	3,965,002	-21.2%	2,343,787	33.4%	9,616,456	10,261,405	-6.3%
DJ US REAL ESTATE	19,209	17,257	11.3%	11,272	70.4%	40,683	25,185	61.5%
Equity Index Options								
DJIA	21	43	-51.2%	1	2,000.0%	22	51	-56.9%
MINI \$5 DOW	12,574	8,490	48.1%	14,408	-12.7%	43,065	31,632	36.1%
Energy Futures								
ETHANOL FWD	1,264	854	48.0%	750	68.5%	2,886	4,394	-34.3%
Energy Options								
ETHANOL FWD	0	0	0.0%	0	-	0	0	0.0%

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Commodities and Alternative Investments								
Futures								
CORN	6,111,206	5,772,236	5.9%	6,810,941	-10.3%	18,391,049	19,177,515	-4.1%
SOYBEAN	4,011,214	3,613,899	11.0%	4,867,337	-17.6%	12,448,873	12,397,106	0.4%
SOYBEAN MEAL	1,627,749	1,409,670	15.5%	1,863,024	-12.6%	5,049,346	4,846,865	4.2%
SOYBEAN OIL	1,683,476	1,657,539	1.6%	2,348,945	-28.3%	6,017,758	5,941,552	1.3%
OATS	12,461	18,786	-33.7%	19,923	-37.5%	47,002	68,548	-31.4%
ROUGH RICE	12,008	10,911	10.1%	29,481	-59.3%	53,806	44,080	22.1%
WHEAT	2,908,483	2,865,133	1.5%	3,319,319	-12.4%	8,491,835	8,437,553	0.6%
MINI CORN	11,090	20,357	-45.5%	13,070	-15.1%	35,019	46,915	-25.4%
MINI SOYBEAN	18,577	29,076	-36.1%	26,165	-29.0%	66,061	78,617	-16.0%
MINI WHEAT	6,700	12,728	-47.4%	6,248	7.2%	18,103	22,949	-21.1%
ETHANOL	17,508	20,547	-14.8%	13,103	33.6%	54,651	59,755	-8.5%
DOW-UBS COMMOD INDEX	40,980	36,501	12.3%	10,031	308.5%	66,258	56,243	17.8%
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	2,310	1,320	75.0%	2,985	-22.6%	6,980	3,205	117.8%
DJ_UBS ROLL SELECT INDEX FU	2,680	872	207.3%	0	0.0%	3,016	872	245.9%

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Commodities and Alternative Investments								
Options								
CORN	2,014,243	1,903,911	5.8%	1,402,962	43.6%	5,446,221	4,824,131	12.9%
SOYBEAN	1,477,599	1,125,331	31.3%	1,554,266	-4.9%	4,571,969	3,205,618	42.6%
SOYBEAN MEAL	222,480	121,203	83.6%	220,484	0.9%	691,338	436,508	58.4%
SOYBEAN OIL	139,686	159,453	-12.4%	130,431	7.1%	460,055	407,053	13.0%
SOYBEAN CRUSH	40	88	-54.5%	125	-68.0%	242	790	-69.4%
OATS	1,436	2,333	-38.4%	1,637	-12.3%	5,778	8,303	-30.4%
ROUGH RICE	1,861	1,315	41.5%	1,264	47.2%	4,353	3,253	33.8%
WHEAT	695,860	805,173	-13.6%	490,805	41.8%	1,879,622	1,667,088	12.7%
CORN NEARBY+2 CAL SPRD	2,505	5,166	-51.5%	308	713.3%	4,969	16,411	-69.7%
SOYBN NEARBY+2 CAL SPRD	0	766	-100.0%	0	0.0%	0	1,248	-100.0%
WHEAT NEARBY+2 CAL SPRD	15,057	1,741	764.8%	6,789	121.8%	29,436	11,205	162.7%
JULY-DEC CORN CAL SPRD	1,005	15,762	-93.6%	3,386	-70.3%	8,454	44,771	-81.1%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	0	0	-
JULY-NOV SOYBEAN CAL SPRD	5,680	6,657	-14.7%	2,933	93.7%	13,040	14,215	-8.3%
JULY-DEC WHEAT CAL SPRD	786	602	30.6%	1,490	-47.2%	2,791	2,438	14.5%
JULY-JULY WHEAT CAL SPRD	0	93	-100.0%	0	0.0%	0	293	-100.0%
NOV-NOV SOYBEAN CAL SPRD	33	0	0.0%	0	-	33	0	0.0%
SOYMEAL NEARBY+2 CAL SPRD	100	0	0.0%	200	-50.0%	300	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	51	-100.0%	0	0.0%	0	1,501	-100.0%
DEC-DEC CORN CAL SPRD	128	219	-41.6%	22	481.8%	280	219	27.9%
JULY-DEC SOY OIL CAL SPRD	0	215	-100.0%	0	0.0%	25	225	-88.9%
WHEAT-CORN ICSD	300	5	5,900.0%	425	-29.4%	4,500	61	7,277.0%
DEC-JULY CORN CAL SPRD	0	0	0.0%	100	-100.0%	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	250	-100.0%	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%	13	-100.0%	316	355	-11.0%
NOV-DEC SOYBEAN CSO	0	50	-100.0%	0	0.0%	0	50	-100.0%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	0.0%	0	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	0.0%	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	53,611,205	57,890,929	-7.4%	79,611,753	-32.7%	191,748,350	171,762,435	11.6%
Equity Index Futures	3,156,050	3,996,227	-21.0%	2,357,966	33.8%	9,685,489	10,320,083	-6.1%
Energy Futures	1,264	854	48.0%	750	68.5%	2,886	4,394	-34.3%
Commodities and Alternative Invest	16,466,442	15,469,575	6.4%	19,330,572	-14.8%	50,749,757	51,181,775	-0.8%
TOTAL FUTURES	73,234,961	77,357,585	-5.3%	101,301,041	-27.7%	252,186,482	233,268,687	8.1%

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TOTAL OPTIONS GROUP								
Equity Index Options	12,595	8,533	47.6%	14,409	-12.6%	43,087	31,683	36.0%
Interest Rate Options	10,658,354	12,682,731	-16.0%	12,507,229	-14.8%	37,264,027	36,819,582	1.2%
Energy Options	0	0	0.0%	0	-	0	0	0.0%
Commodities and Alternative Invest	4,578,799	4,150,384	10.3%	3,817,640	19.9%	13,129,252	10,646,051	23.3%
TOTAL OPTIONS	15,249,748	16,841,648	-9.5%	16,339,278	-6.7%	50,436,366	47,497,316	6.2%
 TOTAL COMBINED								
Interest Rate	64,269,559	70,573,660	-8.9%	92,118,982	-30.2%	229,012,377	208,582,017	9.8%
Equity Index	3,168,645	4,004,760	-20.9%	2,372,375	33.6%	9,728,576	10,351,766	-6.0%
Energy	1,264	854	48.0%	750	68.5%	2,886	4,394	-34.3%
Commodities and Alternative Invest	21,045,241	19,619,959	7.3%	23,148,212	-9.1%	63,879,009	61,827,826	3.3%
GRAND TOTAL	88,484,709	94,199,233	-6.1%	117,640,319	-24.8%	302,622,848	280,766,003	7.8%

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