

CBOT Exchange Volume Report - Monthly

	VOLUME JUN 2015	VOLUME JUN 2014	% CHG	VOLUME MAY 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	5,708,307	7,044,879	-19.0%	6,832,673	-16.5%	39,039,286	43,904,331	-11.1%
10-YR NOTE	29,805,400	24,098,518	23.7%	38,005,686	-21.6%	176,129,999	164,535,586	7.0%
5-YR NOTE	15,289,558	13,605,339	12.4%	20,929,892	-26.9%	97,524,762	95,331,248	2.3%
2-YR NOTE	6,555,708	4,404,587	48.8%	10,776,504	-39.2%	44,173,520	32,125,820	37.5%
FED FUND	1,625,700	574,935	182.8%	1,092,029	48.9%	7,596,524	2,606,654	191.4%
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	96,913	101,991	-5.0%	39,958	142.5%	347,557	350,968	-1.0%
2-YR SWAP RATE	6,177	11,239	-45.0%	1,057	484.4%	20,053	43,543	-53.9%
10-YR SWAP RATE	129,843	136,711	-5.0%	30,631	323.9%	406,230	371,512	9.3%
30-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
ULTRA T-BOND	2,182,775	1,597,107	36.7%	3,580,264	-39.0%	14,971,741	12,351,844	21.2%
30-YR SWAP RATE	3,732	9,568	-61.0%	2,659	40.4%	25,422	34,080	-25.4%
Interest Rate Options								
30-YR BOND	2,361,046	1,098,351	115.0%	2,175,835	8.5%	10,567,950	7,571,956	39.6%
10-YR NOTE	11,778,664	7,461,245	57.9%	10,447,347	12.7%	55,372,631	50,102,337	10.5%
5-YR NOTE	1,988,115	2,728,461	-27.1%	1,501,372	32.4%	10,577,281	13,737,779	-23.0%
2-YR NOTE	337,752	157,203	114.9%	102,085	230.9%	1,318,301	1,059,535	24.4%
FED FUND	12,701	13	97,600.0%	18,622	-31.8%	189,317	8,462	2,137.3%
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	5,001	7,767	-35.6%	21,183	-76.4%	70,599	66,127	6.8%
Equity Index Futures								
\$25 DJ	0	0	0.0%	0	0.0%	0	21	-100.0%
DJIA	2,695	13,687	-80.3%	2,574	4.7%	37,166	56,502	-34.2%
MINI \$5 DOW	3,546,636	2,641,089	34.3%	2,558,340	38.6%	18,709,555	18,891,820	-1.0%
DJ US REAL ESTATE	20,843	19,497	6.9%	9,908	110.4%	78,662	56,410	39.4%
Equity Index Options								
DJIA	10	147	-93.2%	0	0.0%	32	405	-92.1%
MINI \$5 DOW	7,048	9,178	-23.2%	7,278	-3.2%	65,258	66,367	-1.7%
Energy Futures								
ETHANOL FWD	698	1,844	-62.1%	742	-5.9%	5,116	9,371	-45.4%
Energy Options								
ETHANOL FWD	0	0	0.0%	0	-	0	0	0.0%

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Commodities and Alternative Investments								
Futures								
CORN	10,795,436	6,677,819	61.7%	5,957,493	81.2%	43,004,181	37,464,947	14.8%
SOYBEAN	6,284,148	3,929,408	59.9%	3,422,530	83.6%	27,185,327	23,433,075	16.0%
SOYBEAN MEAL	2,861,855	1,811,860	58.0%	1,655,710	72.8%	11,684,986	9,508,239	22.9%
SOYBEAN OIL	3,236,549	2,199,866	47.1%	2,042,607	58.5%	13,824,106	11,650,202	18.7%
OATS	21,734	19,491	11.5%	15,152	43.4%	109,131	118,090	-7.6%
ROUGH RICE	30,375	23,665	28.4%	14,385	111.2%	139,785	101,524	37.7%
WHEAT	4,970,290	3,028,948	64.1%	2,918,865	70.3%	20,213,701	17,040,404	18.6%
MINI CORN	15,622	12,870	21.4%	7,682	103.4%	67,839	87,110	-22.1%
MINI SOYBEAN	26,024	19,089	36.3%	11,201	132.3%	119,793	144,091	-16.9%
MINI WHEAT	12,052	8,764	37.5%	7,167	68.2%	44,321	49,501	-10.5%
ETHANOL	17,466	24,842	-29.7%	20,013	-12.7%	112,185	129,084	-13.1%
DOW-UBS COMMOD INDEX	60,793	40,230	51.1%	14,177	328.8%	156,266	112,756	38.6%
GRAIN BASIS SWAPS	0	52	-100.0%	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	1,485	1,420	4.6%	2,220	-33.1%	12,710	6,850	85.5%
DJ_UBS ROLL SELECT INDEX FU	2,251	845	166.4%	0	0.0%	5,267	1,717	206.8%

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Commodities and Alternative Investments								
Options								
CORN	3,140,962	1,818,464	72.7%	1,872,513	67.7%	12,114,080	9,667,019	25.3%
SOYBEAN	2,269,460	1,135,635	99.8%	1,337,531	69.7%	9,737,575	6,780,552	43.6%
SOYBEAN MEAL	371,028	197,592	87.8%	243,766	52.2%	1,572,991	964,209	63.1%
SOYBEAN OIL	180,906	165,236	9.5%	169,542	6.7%	922,845	856,900	7.7%
SOYBEAN CRUSH	16	146	-89.0%	158	-89.9%	418	1,101	-62.0%
OATS	1,971	1,423	38.5%	1,248	57.9%	11,924	12,466	-4.3%
ROUGH RICE	2,144	2,204	-2.7%	1,380	55.4%	9,193	8,297	10.8%
WHEAT	1,279,586	487,045	162.7%	870,219	47.0%	4,653,784	3,380,012	37.7%
CORN NEARBY+2 CAL SPRD	13,229	8,150	62.3%	6,210	113.0%	25,844	58,221	-55.6%
SOYBN NEARBY+2 CAL SPRD	180	586	-69.3%	100	80.0%	280	5,976	-95.3%
WHEAT NEARBY+2 CAL SPRD	8,369	7,508	11.5%	10,259	-18.4%	60,586	35,742	69.5%
JULY-DEC CORN CAL SPRD	11,768	5,852	101.1%	2,796	320.9%	23,258	86,074	-73.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	0	0	-
JULY-NOV SOYBEAN CAL SPRD	5,229	16,237	-67.8%	9,189	-43.1%	33,622	54,414	-38.2%
JULY-DEC WHEAT CAL SPRD	4,388	1,308	235.5%	3,332	31.7%	12,696	6,116	107.6%
JULY-JULY WHEAT CAL SPRD	0	16	-100.0%	0	0.0%	0	685	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	33	0	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	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	75	370	-79.7%	0	0.0%	75	2,051	-96.3%
DEC-DEC CORN CAL SPRD	446	0	0.0%	40	1,015.0%	850	259	228.2%
JULY-DEC SOY OIL CAL SPRD	0	30	-100.0%	20	-100.0%	45	255	-82.4%
WHEAT-CORN ICSD	1,170	655	78.6%	2,400	-51.3%	8,470	2,900	192.1%
DEC-JULY CORN CAL SPRD	3,720	0	0.0%	700	431.4%	4,520	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	400	-100.0%	0	0.0%	0	441	-100.0%
SOYBEAN CORN RATIO	0	0	0.0%	0	-	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	1,625	-100.0%	0	0.0%	0	1,625	-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	1,000	0	-	0	-	1,000	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	0.0%	0	0	-
DEC-JUL SOYBEAN OIL CSO	0	155	-100.0%	0	0.0%	0	155	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	61,404,113	51,584,874	19.0%	81,291,353	-24.5%	380,235,094	351,655,586	8.1%
Equity Index Futures	3,570,174	2,674,273	33.5%	2,570,822	38.9%	18,825,383	19,004,753	-0.9%
Energy Futures	698	1,844	-62.1%	742	-5.9%	5,116	9,371	-45.4%
Commodities and Alternative Invest	28,336,080	17,799,169	59.2%	16,089,202	76.1%	116,679,598	99,847,694	16.9%
TOTAL FUTURES	93,311,065	72,060,160	29.5%	99,952,119	-6.6%	515,745,191	470,517,404	9.6%

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TOTAL OPTIONS GROUP								
Equity Index Options	7,058	9,325	-24.3%	7,278	-3.0%	65,290	66,772	-2.2%
Interest Rate Options	16,483,279	11,453,040	43.9%	14,266,444	15.5%	78,096,079	72,549,396	7.6%
Energy Options	0	0	0.0%	0	-	0	0	0.0%
Commodities and Alternative Invest	7,295,647	3,850,637	89.5%	4,531,403	61.0%	29,200,135	21,926,790	33.2%
TOTAL OPTIONS	23,785,984	15,313,002	55.3%	18,805,125	26.5%	107,361,504	94,542,958	13.6%
TOTAL COMBINED								
Interest Rate	77,887,392	63,037,914	23.6%	95,557,797	-18.5%	458,331,173	424,204,982	8.0%
Equity Index	3,577,232	2,683,598	33.3%	2,578,100	38.8%	18,890,673	19,071,525	-0.9%
Energy	698	1,844	-62.1%	742	-5.9%	5,116	9,371	-45.4%
Commodities and Alternative Invest	35,631,727	21,649,806	64.6%	20,620,605	72.8%	145,879,733	121,774,484	19.8%
GRAND TOTAL	117,097,049	87,373,162	34.0%	118,757,244	-1.4%	623,106,695	565,060,362	10.3%

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