

CBOT Exchange Volume Report - Monthly

	VOLUME SEP 2015	VOLUME SEP 2014	% CHG	VOLUME AUG 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	4,884,091	7,678,053	-36.4%	7,438,730	-34.3%	56,816,015	68,249,811	-16.8%
10-YR NOTE	22,586,710	28,122,541	-19.7%	34,287,121	-34.1%	256,578,480	250,147,546	2.6%
5-YR NOTE	12,974,534	16,595,962	-21.8%	22,856,635	-43.2%	146,024,106	146,655,832	-0.4%
2-YR NOTE	5,556,575	6,155,047	-9.7%	10,933,246	-49.2%	65,647,040	51,315,127	27.9%
FED FUND	3,017,445	862,788	249.7%	2,516,994	19.9%	14,864,656	4,999,538	197.3%
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	108,164	122,630	-11.8%	35,664	203.3%	519,908	576,008	-9.7%
2-YR SWAP RATE	9,121	28,118	-67.6%	2,214	312.0%	31,428	80,861	-61.1%
10-YR SWAP RATE	136,979	149,608	-8.4%	28,274	384.5%	602,764	561,528	7.3%
7-YR SWAP	190	0	-	0	-	190	0	-
30-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
ULTRA T-BOND	1,924,440	1,759,825	9.4%	3,695,325	-47.9%	22,500,429	18,901,179	19.0%
30-YR SWAP RATE	2,944	8,283	-64.5%	2,202	33.7%	32,074	49,918	-35.7%
Interest Rate Options								
30-YR BOND	1,834,462	1,420,486	29.1%	1,998,485	-8.2%	16,807,933	11,974,693	40.4%
10-YR NOTE	6,754,182	9,345,685	-27.7%	7,696,030	-12.2%	79,329,838	75,002,255	5.8%
5-YR NOTE	1,882,608	3,169,451	-40.6%	2,013,619	-6.5%	16,367,313	21,598,836	-24.2%
2-YR NOTE	358,740	243,973	47.0%	203,231	76.5%	2,018,664	1,606,435	25.7%
FED FUND	35,335	6,058	483.3%	22,550	56.7%	262,429	20,753	1,164.5%
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	3,038	23,769	-87.2%	13,464	-77.4%	93,706	110,427	-15.1%
Equity Index Futures								
\$25 DJ	0	28	-100.0%	0	0.0%	0	71	-100.0%
DJIA	0	20,225	-100.0%	0	0.0%	37,166	89,217	-58.3%
MINI \$5 DOW	4,649,715	3,475,961	33.8%	4,651,240	0.0%	31,074,191	28,080,431	10.7%
DJ US REAL ESTATE	23,910	17,227	38.8%	10,442	129.0%	122,632	83,659	46.6%
Equity Index Options								
DJIA	0	48	-100.0%	0	0.0%	32	470	-93.2%
MINI \$5 DOW	12,809	9,429	35.8%	19,920	-35.7%	104,464	98,263	6.3%
Energy Futures								
ETHANOL FWD	688	1,102	-37.6%	687	0.1%	7,257	13,453	-46.1%
Energy Options								
ETHANOL FWD	0	0	0.0%	0	-	0	0	0.0%



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Commodities and Alternative Investments								
Futures								
CORN	4,880,330	3,784,403	29.0%	7,835,884	-37.7%	64,273,586	51,969,051	23.7%
SOYBEAN	3,693,551	3,672,084	0.6%	4,256,832	-13.2%	39,561,490	33,838,344	16.9%
SOYBEAN MEAL	1,942,081	1,613,877	20.3%	2,145,359	-9.5%	17,953,769	14,489,884	23.9%
SOYBEAN OIL	2,190,692	1,768,915	23.8%	2,412,650	-9.2%	20,786,386	17,063,946	21.8%
OATS	9,614	11,300	-14.9%	13,953	-31.1%	144,097	154,392	-6.7%
ROUGH RICE	17,162	12,201	40.7%	38,342	-55.2%	214,899	149,699	43.6%
MINI CORN	8,790	10,000	-12.1%	10,462	-16.0%	104,600	120,831	-13.4%
MINI SOYBEAN	15,888	21,665	-26.7%	16,509	-3.8%	173,960	204,065	-14.8%
MINI WHEAT	5,785	7,271	-20.4%	7,695	-24.8%	66,534	76,886	-13.5%
ETHANOL	10,947	20,134	-45.6%	11,506	-4.9%	152,619	184,632	-17.3%
DOW-UBS COMMOD INDEX	65,364	48,851	33.8%	21,359	206.0%	268,423	191,211	40.4%
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	2,520	1,730	45.7%	1,760	43.2%	18,610	11,240	65.6%
DJ_UBS ROLL SELECT INDEX FU	1,000	1,095	-8.7%	6	16,566.7%	6,937	2,896	139.5%
CHI WHEAT	1,919,421	1,478,974	29.8%	2,961,567	-35.2%	24,023,234	19,709,739	21.9%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	375,337	325,617	15.3%	800,119	-53.1%	5,560,879	4,410,673	26.1%

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Commodities and Alternative Investments								
Options								
CORN	1,834,530	2,181,981	-15.9%	2,313,350	-20.7%	20,237,497	15,924,879	27.1%
SOYBEAN	1,425,877	2,385,410	-40.2%	1,606,018	-11.2%	14,671,493	12,583,823	16.6%
SOYBEAN MEAL	224,826	320,094	-29.8%	203,440	10.5%	2,210,979	1,721,007	28.5%
SOYBEAN OIL	138,986	127,332	9.2%	193,110	-28.0%	1,436,403	1,315,588	9.2%
SOYBEAN CRUSH	350	314	11.5%	429	-18.4%	1,265	2,008	-37.0%
OATS	1,533	2,453	-37.5%	1,535	-0.1%	16,440	19,178	-14.3%
ROUGH RICE	1,967	1,365	44.1%	1,749	12.5%	16,302	12,463	30.8%
WHEAT	0	0	-	0	0.0%	485	0	-
CORN NEARBY+2 CAL SPRD	1,102	931	18.4%	5,294	-79.2%	35,274	81,334	-56.6%
SOYBN NEARBY+2 CAL SPRD	0	250	-100.0%	0	0.0%	280	8,001	-96.5%
WHEAT NEARBY+2 CAL SPRD	12,551	5,028	149.6%	18,976	-33.9%	116,679	53,962	116.2%
JULY-DEC CORN CAL SPRD	0	25	-100.0%	185	-100.0%	23,443	87,554	-73.2%
DEC-JULY WHEAT CAL SPRD	0	185	-100.0%	0	0.0%	35	185	-81.1%
JULY-NOV SOYBEAN CAL SPRD	288	890	-67.6%	0	0.0%	33,910	55,436	-38.8%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	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	0	0	0.0%	0	0.0%	272	0	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	50	-100.0%	0	0.0%	300	60	400.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	5	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	75	-100.0%	0	0.0%	75	2,241	-96.7%
DEC-DEC CORN CAL SPRD	370	508	-27.2%	520	-28.8%	2,159	1,667	29.5%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	45	255	-82.4%
WHEAT-CORN IC SO	2,140	3,460	-38.2%	4,490	-52.3%	15,550	7,260	114.2%
DEC-JULY CORN CAL SPRD	400	0	0.0%	150	166.7%	7,870	805	877.6%
NOV-JULY SOYBEAN CAL SPRD	68	0	0.0%	0	0.0%	68	991	-93.1%
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	3,997	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	400	-100.0%
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%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	60	-100.0%	1,060	0	-
CHI WHEAT	427,514	472,442	-9.5%	430,306	-0.6%	6,017,749	4,596,454	30.9%
Intercommodity Spread	0	0	0.0%	0	0.0%	634	20	3,070.0%
KC WHEAT	14,280	43,089	-66.9%	23,091	-38.2%	390,524	325,773	19.9%
MAR-JULY CORN CAL SPRD	0	0	-	0	0.0%	0	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	0.0%	0	0.0%	0	235	-100.0%
NOV-DEC SOYBEAN CSO	0	40	-100.0%	0	0.0%	0	690	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	51,201,193	61,482,855	-16.7%	81,796,405	-37.4%	563,617,090	541,537,348	4.1%
Equity Index Futures	4,673,625	3,513,441	33.0%	4,661,682	0.3%	31,233,989	28,253,378	10.5%
Energy Futures	688	1,102	-37.6%	687	0.1%	7,257	13,453	-46.1%
Commodities and Alternative Invest	15,138,482	12,778,117	18.5%	20,534,003	-26.3%	173,310,023	142,577,593	21.6%
TOTAL FUTURES	71,013,988	77,775,515	-8.7%	106,992,777	-33.6%	768,168,359	712,381,772	7.8%



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TOTAL OPTIONS GROUP								
Equity Index Options	12,809	9,477	35.2%	19,920	-35.7%	104,496	98,733	5.8%
Interest Rate Options	10,868,365	14,209,422	-23.5%	11,947,379	-9.0%	114,879,883	110,316,599	4.1%
Energy Options	0	0	0.0%	0	-	0	0	0.0%
Commodities and Alternative Invest	4,086,782	5,545,922	-26.3%	4,802,703	-14.9%	45,255,233	36,813,737	22.9%
TOTAL OPTIONS	14,967,956	19,764,821	-24.3%	16,770,002	-10.7%	160,239,612	147,229,069	8.8%
TOTAL COMBINED								
Interest Rate	62,069,558	75,692,277	-18.0%	93,743,784	-33.8%	678,496,973	651,853,947	4.1%
Equity Index	4,686,434	3,522,918	33.0%	4,681,602	0.1%	31,338,485	28,352,111	10.5%
Energy	688	1,102	-37.6%	687	0.1%	7,257	13,453	-46.1%
Commodities and Alternative Invest	19,225,264	18,324,039	4.9%	25,336,706	-24.1%	218,565,256	179,391,330	21.8%
GRAND TOTAL	85,981,944	97,540,336	-11.8%	123,762,779	-30.5%	928,407,971	859,610,841	8.0%