

CBOT Exchange Volume Report - Monthly

	VOLUME NOV 2015	VOLUME NOV 2014	% CHG	VOLUME OCT 2015	% CHG	VOLUME Y.T.D 2015	VOLUME Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	5,625,748	7,827,036	-28.1%	4,927,921	14.2%	67,369,684	86,447,031	-22.1%
10-YR NOTE	28,612,478	28,205,837	1.4%	23,505,875	21.7%	308,696,833	317,479,552	-2.8%
5-YR NOTE	20,512,671	15,932,997	28.7%	12,321,353	66.5%	178,858,130	183,447,178	-2.5%
2-YR NOTE	7,946,418	8,643,089	-8.1%	4,681,906	69.7%	78,275,364	66,760,087	17.2%
FED FUND	1,326,946	660,562	100.9%	1,786,752	-25.7%	17,978,354	6,765,884	165.7%
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	34,647	25,752	34.5%	41,253	-16.0%	595,808	653,179	-8.8%
2-YR SWAP RATE	559	5,761	-90.3%	1,262	-55.7%	33,249	92,550	-64.1%
10-YR SWAP RATE	32,408	26,238	23.5%	24,760	30.9%	659,932	623,599	5.8%
7-YR SWAP	2,451	0	-	1,214	101.9%	3,855	0	-
30-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
ULTRA T-BOND	3,135,046	2,582,233	21.4%	1,883,649	66.4%	27,519,124	23,598,241	16.6%
30-YR SWAP RATE	727	1,993	-63.5%	667	9.0%	33,468	54,213	-38.3%
Interest Rate Options								
30-YR BOND	1,276,174	811,322	57.3%	1,507,643	-15.4%	19,591,750	14,956,675	31.0%
10-YR NOTE	5,721,905	6,696,920	-14.6%	6,498,574	-12.0%	91,550,317	91,950,775	-0.4%
5-YR NOTE	2,302,563	1,427,835	61.3%	1,718,927	34.0%	20,388,803	26,290,885	-22.4%
2-YR NOTE	177,181	219,607	-19.3%	110,170	60.8%	2,306,015	2,107,865	9.4%
FED FUND	26,909	2,520	967.8%	45,878	-41.3%	335,216	24,332	1,277.7%
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	3,480	4,057	-14.2%	3,405	2.2%	100,591	123,045	-18.2%
Equity Index Futures								
\$25 DJ	0	0	0.0%	0	0.0%	0	95	-100.0%
DJIA	0	4,683	-100.0%	0	0.0%	37,166	103,091	-63.9%
MINI \$5 DOW	2,566,146	1,954,841	31.3%	3,226,230	-20.5%	36,866,567	35,479,267	3.9%
DJ US REAL ESTATE	11,153	7,725	44.4%	15,086	-26.1%	148,871	100,198	48.6%
Equity Index Options								
DJIA	0	8	-100.0%	0	0.0%	32	502	-93.6%
MINI \$5 DOW	11,906	11,793	1.0%	11,920	-0.1%	128,290	132,117	-2.9%
Energy Futures								
ETHANOL FWD	558	1,050	-46.9%	844	-33.9%	8,659	15,299	-43.4%
Energy Options								
ETHANOL FWD	0	0	0.0%	0	-	0	0	0.0%



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Commodities and Alternative Investments								
Futures								
CORN	8,736,527	7,439,716	17.4%	5,708,649	53.0%	78,718,762	65,284,184	20.6%
SOYBEAN	3,314,585	3,661,168	-9.5%	6,251,595	-47.0%	49,127,670	44,761,142	9.8%
SOYBEAN MEAL	2,147,442	2,070,794	3.7%	2,106,645	1.9%	22,207,856	19,017,494	16.8%
SOYBEAN OIL	2,667,370	2,386,257	11.8%	2,519,492	5.9%	25,973,248	21,650,148	20.0%
OATS	24,979	21,903	14.0%	13,216	89.0%	182,292	193,049	-5.6%
ROUGH RICE	19,107	10,320	85.1%	43,551	-56.1%	277,557	198,537	39.8%
MINI CORN	11,333	19,375	-41.5%	9,373	20.9%	125,306	157,936	-20.7%
MINI SOYBEAN	12,271	30,950	-60.4%	27,366	-55.2%	213,597	286,370	-25.4%
MINI WHEAT	6,426	6,770	-5.1%	5,570	15.4%	78,530	91,473	-14.1%
ETHANOL	11,211	19,087	-41.3%	10,938	2.5%	174,768	226,299	-22.8%
DOW-UBS COMMOD INDEX	23,912	9,863	142.4%	16,518	44.8%	308,853	219,378	40.8%
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	2,975	1,305	128.0%	1,990	49.5%	23,575	14,575	61.7%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	0	0.0%	6,937	2,896	139.5%
KC WHEAT	910,138	568,275	60.2%	505,149	80.2%	6,976,166	5,436,410	28.3%
CHI WHEAT	3,144,360	2,387,520	31.7%	2,321,967	35.4%	29,489,561	23,890,499	23.4%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%

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Commodities and Alternative Investments								
Options								
CORN	1,423,398	1,659,967	-14.3%	1,452,128	-2.0%	23,113,023	20,034,799	15.4%
SOYBEAN	1,040,498	1,317,815	-21.0%	1,545,236	-32.7%	17,257,227	16,714,366	3.2%
SOYBEAN MEAL	246,290	317,633	-22.5%	248,018	-0.7%	2,705,287	2,406,872	12.4%
SOYBEAN OIL	192,085	152,477	26.0%	206,635	-7.0%	1,835,123	1,617,341	13.5%
SOYBEAN CRUSH	463	295	56.9%	374	23.8%	2,102	2,904	-27.6%
OATS	1,595	2,673	-40.3%	1,655	-3.6%	19,690	24,358	-19.2%
ROUGH RICE	1,463	850	72.1%	2,831	-48.3%	20,596	14,325	43.8%
WHEAT	75	0	-	0	0.0%	560	0	-
CORN NEARBY+2 CAL SPRD	9,915	2,440	306.4%	5,635	76.0%	50,824	84,880	-40.1%
SOYBN NEARBY+2 CAL SPRD	0	152	-100.0%	0	0.0%	280	8,163	-96.6%
WHEAT NEARBY+2 CAL SPRD	6,472	2,445	164.7%	7,725	-16.2%	130,876	59,574	119.7%
JULY-DEC CORN CAL SPRD	1,096	1,208	-9.3%	7,935	-86.2%	32,474	88,887	-63.5%
DEC-JULY WHEAT CAL SPRD	0	590	-100.0%	0	0.0%	35	1,230	-97.2%
JULY-NOV SOYBEAN CAL SPRD	2,223	645	244.7%	1,033	115.2%	37,166	56,600	-34.3%
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	110	172.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	5	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	75	2,441	-96.9%
DEC-DEC CORN CAL SPRD	735	696	5.6%	1,346	-45.4%	4,240	2,578	64.5%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	45	255	-82.4%
WHEAT-CORN IC SO	360	1,450	-75.2%	700	-48.6%	16,610	8,710	90.7%
DEC-JULY CORN CAL SPRD	35	0	0.0%	2,165	-98.4%	10,070	1,010	897.0%
NOV-JULY SOYBEAN CAL SPRD	0	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	1,708	80	2,035.0%	5,297	-67.8%	7,321	435	1,583.0%
KC WHEAT	39,097	34,303	14.0%	20,766	88.3%	450,387	394,513	14.2%
CHI WHEAT	452,134	390,267	15.9%	562,849	-19.7%	7,032,732	5,448,043	29.1%
Intercommodity Spread	0	0	0.0%	325	-100.0%	959	20	4,695.0%
MAR-JULY CORN CAL SPRD	300	200	50.0%	0	0.0%	300	200	50.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	1,060	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	0.0%	0	0.0%	0	235	-100.0%
NOV-DEC SOYBEAN CSO	0	0	0.0%	0	0.0%	0	690	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	67,230,099	63,911,498	5.2%	49,176,612	36.7%	680,023,801	685,921,514	-0.9%
Equity Index Futures	2,577,299	1,967,249	31.0%	3,241,316	-20.5%	37,052,604	35,682,651	3.8%
Energy Futures	558	1,050	-46.9%	844	-33.9%	8,659	15,299	-43.4%
Commodities and Alternative Invest	21,032,636	18,633,303	12.9%	19,542,019	7.6%	213,884,678	181,430,494	17.9%
TOTAL FUTURES	90,840,592	84,513,100	7.5%	71,960,791	26.2%	930,969,742	903,049,958	3.1%



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TOTAL OPTIONS GROUP								
Equity Index Options	11,906	11,801	0.9%	11,920	-0.1%	128,322	132,619	-3.2%
Interest Rate Options	9,508,212	9,162,261	3.8%	9,884,597	-3.8%	134,272,692	135,456,777	-0.9%
Energy Options	0	0	0.0%	0	-	0	0	0.0%
Commodities and Alternative Invest	3,419,942	3,886,236	-12.0%	4,072,653	-16.0%	52,747,828	46,986,043	12.3%
TOTAL OPTIONS	12,940,060	13,060,298	-0.9%	13,969,170	-7.4%	187,148,842	182,575,439	2.5%
TOTAL COMBINED								
Interest Rate	76,738,311	73,073,759	5.0%	59,061,209	29.9%	814,296,493	821,378,291	-0.9%
Equity Index	2,589,205	1,979,050	30.8%	3,253,236	-20.4%	37,180,926	35,815,270	3.8%
Energy	558	1,050	-46.9%	844	-33.9%	8,659	15,299	-43.4%
Commodities and Alternative Invest	24,452,578	22,519,539	8.6%	23,614,672	3.5%	266,632,506	228,416,537	16.7%
GRAND TOTAL	103,780,652	97,573,398	6.4%	85,929,961	20.8%	1,118,118,584	1,085,625,397	3.0%