

CBOT Exchange Volume Report - Monthly

	VOLUME JUL 2017	VOLUME JUL 2016	% CHG	VOLUME JUN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	4,672,236	4,734,864	-1.3%	6,144,723	-24.0%	41,278,380	39,931,686	3.4%
10-YR NOTE	24,476,447	23,198,014	5.5%	28,177,174	-13.1%	214,801,938	199,542,546	7.6%
5-YR NOTE	12,784,242	11,120,887	15.0%	16,461,965	-22.3%	129,694,695	110,733,162	17.1%
2-YR NOTE	4,794,311	5,000,155	-4.1%	6,878,719	-30.3%	52,018,142	45,097,417	15.3%
FED FUND	2,807,557	2,218,809	26.5%	4,506,713	-37.7%	32,117,830	18,724,317	71.5%
5-YR SWAP RATE	21,815	48,044	-54.6%	82,209	-73.5%	363,673	442,372	-17.8%
2-YR SWAP RATE	0	2	-100.0%	0	0.0%	0	4,411	-100.0%
10-YR SWAP RATE	24,470	30,619	-20.1%	90,582	-73.0%	347,257	336,763	3.1%
7-YR SWAP	0	0	0.0%	0	0.0%	0	3,052	-100.0%
ULTRA T-BOND	1,779,169	1,693,359	5.1%	2,167,669	-17.9%	17,628,122	15,724,160	12.1%
30-YR SWAP RATE	123	1,296	-90.5%	2,562	-95.2%	9,241	12,779	-27.7%
Ultra 10-Year Note	1,898,721	1,238,847	53.3%	2,179,984	-12.9%	14,758,916	7,347,285	100.9%
Interest Rate Options								
30-YR BOND	2,660,257	1,631,855	63.0%	2,891,574	-8.0%	15,476,375	12,147,368	27.4%
10-YR NOTE	10,349,341	6,846,723	51.2%	9,943,374	4.1%	73,235,455	53,834,901	36.0%
5-YR NOTE	1,920,669	1,484,907	29.3%	1,992,969	-3.6%	17,874,260	14,428,909	23.9%
2-YR NOTE	64,001	90,260	-29.1%	100,665	-36.4%	620,071	972,337	-36.2%
FED FUND	0	6,713	-100.0%	400	-100.0%	9,805	58,538	-83.3%
ULTRA T-BOND	1,683	7,109	-76.3%	9,113	-81.5%	20,673	37,990	-45.6%
Ultra 10-Year Note	38	2,840	-98.7%	298	-87.2%	7,787	4,770	63.2%
Equity Index Futures								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	2,132,256	2,600,003	-18.0%	3,465,593	-38.5%	19,634,980	25,777,742	-23.8%
DJ US REAL ESTATE	13,390	15,276	-12.3%	49,372	-72.9%	180,379	123,371	46.2%
Equity Index Options								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	5,933	6,917	-14.2%	5,152	15.2%	36,025	93,165	-61.3%
Energy Futures								
ETHANOL	6,524	14,181	-54.0%	9,817	-33.5%	103,622	102,234	1.4%
ETHANOL FWD	0	952	-100.0%	258	-100.0%	3,324	4,898	-32.1%

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Commodities and Alternative Investments								
Futures								
CORN	8,516,115	6,258,799	36.1%	11,804,690	-27.9%	55,531,891	55,798,145	-0.5%
SOYBEAN	5,287,456	4,779,771	10.6%	5,251,613	0.7%	31,727,393	40,011,701	-20.7%
SOYBEAN MEAL	2,356,086	2,027,720	16.2%	2,591,377	-9.1%	15,008,750	16,152,174	-7.1%
SOYBEAN OIL	2,467,604	2,165,275	14.0%	2,952,468	-16.4%	17,102,980	16,762,052	2.0%
OATS	10,292	11,971	-14.0%	24,381	-57.8%	107,640	143,255	-24.9%
ROUGH RICE	9,658	10,630	-9.1%	30,991	-68.8%	157,965	172,330	-8.3%
WHEAT	23,789	0	-	22,112	7.6%	110,893	0	-
MINI CORN	12,653	10,890	16.2%	17,023	-25.7%	73,896	88,617	-16.6%
MINI SOYBEAN	23,732	18,438	28.7%	15,330	54.8%	118,785	175,731	-32.4%
MINI WHEAT	8,532	7,914	7.8%	9,081	-6.0%	45,080	45,292	-0.5%
DOW-UBS COMMOD INDEX	46,717	15,988	192.2%	109,564	-57.4%	504,976	225,163	124.3%
FERTILIZER PRODUCTS	1,500	1,295	15.8%	1,695	-11.5%	10,810	15,005	-28.0%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	2,140	-100.0%	4,772	1,740	174.3%
KC WHEAT	1,017,432	684,549	48.6%	1,699,162	-40.1%	7,614,033	5,580,327	36.4%
CHI WHEAT	3,121,187	2,353,172	32.6%	4,132,546	-24.5%	20,931,582	19,143,000	9.3%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%

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Commodities and Alternative Investments								
Options								
CORN	3,289,788	2,713,304	21.2%	3,310,874	-0.6%	15,660,340	15,636,348	0.2%
SOYBEAN	2,165,807	2,243,590	-3.5%	1,653,779	31.0%	10,191,865	14,036,090	-27.4%
SOYBEAN MEAL	235,539	185,127	27.2%	201,186	17.1%	1,330,075	1,537,692	-13.5%
SOYBEAN OIL	112,988	163,776	-31.0%	191,651	-41.0%	1,256,594	1,382,758	-9.1%
SOYBEAN CRUSH	55	57	-3.5%	30	83.3%	510	4,463	-88.6%
OATS	1,347	1,494	-9.8%	1,612	-16.4%	8,704	8,466	2.8%
ROUGH RICE	1,792	1,489	20.3%	2,876	-37.7%	15,183	13,679	11.0%
WHEAT	0	0	0.0%	234	-100.0%	1,424	0	0.0%
CORN NEARBY+2 CAL SPRD	1,040	2,770	-62.5%	3,740	-72.2%	7,934	30,028	-73.6%
SOYBN NEARBY+2 CAL SPRD	0	1	-100.0%	0	0.0%	1,060	351	202.0%
WHEAT NEARBY+2 CAL SPRD	600	5,419	-88.9%	1,332	-55.0%	7,573	31,573	-76.0%
JULY-DEC CORN CAL SPRD	0	0	0.0%	2,070	-100.0%	17,402	35,109	-50.4%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	0	30	-100.0%	4,923	-100.0%	70,857	60,897	16.4%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	364	-100.0%	1,614	33,319	-95.2%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	493	-100.0%
NOV-NOV SOYBEAN CAL SPRD	42	165	-74.5%	3	1,300.0%	121	726	-83.3%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	3,785	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
DEC-DEC CORN CAL SPRD	587	4,682	-87.5%	1,742	-66.3%	6,249	15,884	-60.7%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	640	0	0.0%
WHEAT-CORN ICSO	60	140	-57.1%	3,000	-98.0%	6,271	6,232	0.6%
DEC-JULY CORN CAL SPRD	6,704	3,400	97.2%	11,620	-42.3%	24,524	3,600	581.2%
NOV-JULY SOYBEAN CAL SPRD	1	0	0.0%	600	-99.8%	626	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	50	0	0.0%	3	1,566.7%	103	20	415.0%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,369	1,650	-17.0%
KC WHEAT	53,610	25,153	113.1%	87,219	-38.5%	366,568	248,827	47.3%
CHI WHEAT	839,445	467,234	79.7%	978,519	-14.2%	5,000,510	4,531,217	10.4%
Intercommodity Spread	0	0	0.0%	200	-100.0%	701	3,395	-79.4%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	2,420	-100.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	5	-100.0%
Ags Futures								
FERTILIZER PRODUCTS	200	0	-	50	300.0%	250	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	53,259,091	49,284,896	8.1%	66,692,300	-20.1%	503,018,194	437,899,950	14.9%
Equity Index Futures	2,145,646	2,615,279	-18.0%	3,514,965	-39.0%	19,815,359	25,901,113	-23.5%
Energy Futures	6,524	15,133	-56.9%	10,075	-35.2%	106,946	107,132	-0.2%
Commodities and Alternative Invest	22,902,753	18,346,412	24.8%	28,664,173	-20.1%	149,051,446	154,314,532	-3.4%
Ags Futures	200	-	-	50	300.0%	250	-	-
TOTAL FUTURES	78,314,214	70,261,720	11.5%	98,881,563	-20.8%	671,992,195	618,222,727	8.7%

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TOTAL OPTIONS GROUP								
Equity Index Options	5,933	6,917	-14.2%	5,152	15.2%	36,025	93,165	-61.3%
Interest Rate Options	14,995,989	10,070,407	48.9%	14,938,393	0.4%	107,244,426	81,484,813	31.6%
Commodities and Alternative Invest	6,709,455	5,817,831	15.3%	6,457,577	3.9%	33,978,817	37,629,027	-9.7%
TOTAL OPTIONS	21,711,377	15,895,155	36.6%	21,401,122	1.4%	141,259,268	119,207,005	18.5%
 TOTAL COMBINED								
Interest Rate	68,255,080	59,355,303	15.0%	81,630,693	-16.4%	610,262,620	519,384,763	17.5%
Equity Index	2,151,579	2,622,196	-17.9%	3,520,117	-38.9%	19,851,384	25,994,278	-23.6%
Energy	6,524	15,133	-56.9%	10,075	-35.2%	106,946	107,132	-0.2%
Commodities and Alternative Invest	29,612,208	24,164,243	22.5%	35,121,750	-15.7%	183,030,263	191,943,559	-4.6%
Ags	200	-	-	50	300.0%	250	-	-
GRAND TOTAL	100,025,591	86,156,875	16.1%	120,282,685	-16.8%	813,251,463	737,429,732	10.3%