

CBOT Exchange Volume Report - Monthly

	VOLUME JUN 2017	VOLUME JUN 2016	% CHG	VOLUME MAY 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	6,144,723	5,736,551	7.1%	7,713,737	-20.3%	36,606,144	35,196,822	4.0%
10-YR NOTE	28,177,174	28,364,536	-0.7%	39,797,483	-29.2%	190,325,491	176,344,532	7.9%
5-YR NOTE	16,461,965	15,245,518	8.0%	26,563,151	-38.0%	116,910,453	99,612,275	17.4%
2-YR NOTE	6,878,719	6,095,033	12.9%	11,816,430	-41.8%	47,223,831	40,097,262	17.8%
FED FUND	4,506,713	4,054,459	11.2%	5,372,776	-16.1%	29,310,273	16,505,508	77.6%
5-YR SWAP RATE	82,209	91,509	-10.2%	29,790	176.0%	341,858	394,328	-13.3%
2-YR SWAP RATE	0	13	-100.0%	0	0.0%	0	4,409	-100.0%
10-YR SWAP RATE	90,582	92,211	-1.8%	34,042	166.1%	322,787	306,144	5.4%
7-YR SWAP	0	0	0.0%	0	0.0%	0	3,052	-100.0%
ULTRA T-BOND	2,167,669	2,143,774	1.1%	3,971,339	-45.4%	15,848,953	14,030,801	13.0%
30-YR SWAP RATE	2,562	2,836	-9.7%	592	332.8%	9,118	11,483	-20.6%
Ultra 10-Year Note	2,179,984	1,486,227	46.7%	2,767,797	-21.2%	12,860,195	6,108,438	110.5%
Interest Rate Options								
30-YR BOND	2,891,574	2,236,355	29.3%	2,117,989	36.5%	12,816,118	10,515,513	21.9%
10-YR NOTE	9,943,374	10,935,090	-9.1%	10,034,479	-0.9%	62,886,114	46,988,178	33.8%
5-YR NOTE	1,992,969	2,935,569	-32.1%	2,482,706	-19.7%	15,953,591	12,944,002	23.3%
2-YR NOTE	100,665	199,292	-49.5%	83,724	20.2%	556,070	882,077	-37.0%
FED FUND	400	10,135	-96.1%	901	-55.6%	9,805	51,825	-81.1%
ULTRA T-BOND	9,113	6,841	33.2%	905	907.0%	18,990	30,881	-38.5%
Ultra 10-Year Note	298	244	22.1%	0	0.0%	7,749	1,930	301.5%
Equity Index Futures								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	3,465,593	4,152,048	-16.5%	2,564,002	35.2%	17,502,724	23,177,739	-24.5%
DJ US REAL ESTATE	49,372	30,848	60.0%	20,096	145.7%	166,989	108,095	54.5%
Equity Index Options								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	5,152	9,353	-44.9%	3,565	44.5%	30,092	86,248	-65.1%
Energy Futures								
ETHANOL	9,817	20,010	-50.9%	17,896	-45.1%	97,098	88,053	10.3%
ETHANOL FWD	258	678	-61.9%	700	-63.1%	3,324	3,946	-15.8%

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Commodities and Alternative Investments								
Futures								
CORN	11,804,690	11,322,004	4.3%	6,167,770	91.4%	47,015,776	49,539,346	-5.1%
SOYBEAN	5,251,613	7,134,963	-26.4%	3,781,034	38.9%	26,439,937	35,231,930	-25.0%
SOYBEAN MEAL	2,591,377	2,971,584	-12.8%	1,812,109	43.0%	12,652,664	14,124,454	-10.4%
SOYBEAN OIL	2,952,468	2,822,686	4.6%	1,882,452	56.8%	14,635,376	14,596,777	0.3%
OATS	24,381	34,447	-29.2%	10,845	124.8%	97,348	131,284	-25.8%
ROUGH RICE	30,991	34,325	-9.7%	19,739	57.0%	148,307	161,700	-8.3%
MINI CORN	17,023	27,279	-37.6%	8,693	95.8%	61,243	77,727	-21.2%
MINI SOYBEAN	15,330	35,612	-57.0%	11,214	36.7%	95,053	157,293	-39.6%
MINI WHEAT	9,081	9,688	-6.3%	5,747	58.0%	36,548	37,378	-2.2%
DOW-UBS COMMOD INDEX	109,564	61,276	78.8%	118,508	-7.5%	458,259	209,175	119.1%
FERTILIZER PRODUCTS	1,695	1,980	-14.4%	1,720	-1.5%	9,310	13,710	-32.1%
DJ_UBS ROLL SELECT INDEX FU	2,140	910	135.2%	0	0.0%	4,772	1,740	174.3%
KC WHEAT	1,699,162	1,233,910	37.7%	987,566	72.1%	6,596,601	4,895,778	34.7%
CHI WHEAT	4,132,546	3,693,238	11.9%	2,515,331	64.3%	17,810,395	16,789,828	6.1%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%

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Commodities and Alternative Investments								
Options								
CORN	3,310,874	4,100,786	-19.3%	1,955,972	69.3%	12,370,552	12,923,044	-4.3%
SOYBEAN	1,653,779	2,366,818	-30.1%	1,373,207	20.4%	8,026,058	11,792,500	-31.9%
SOYBEAN MEAL	201,186	228,536	-12.0%	192,429	4.6%	1,094,536	1,352,565	-19.1%
SOYBEAN OIL	191,651	211,163	-9.2%	252,232	-24.0%	1,143,606	1,218,982	-6.2%
SOYBEAN CRUSH	30	676	-95.6%	130	-76.9%	455	4,406	-89.7%
OATS	1,612	1,098	46.8%	1,008	59.9%	7,357	6,972	5.5%
ROUGH RICE	2,876	1,411	103.8%	4,872	-41.0%	13,391	12,190	9.9%
WHEAT	234	0	0.0%	506	-53.8%	1,414	0	0.0%
CORN NEARBY+2 CAL SPRD	3,740	10,271	-63.6%	618	505.2%	6,894	27,258	-74.7%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	100	-100.0%	1,060	350	202.9%
WHEAT NEARBY+2 CAL SPRD	1,332	3,499	-61.9%	491	171.3%	6,973	26,154	-73.3%
JULY-DEC CORN CAL SPRD	2,070	3,954	-47.6%	7,820	-73.5%	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	4,923	20,880	-76.4%	13,737	-64.2%	70,857	60,867	16.4%
JULY-DEC WHEAT CAL SPRD	364	4,645	-92.2%	100	264.0%	1,614	33,319	-95.2%
JULY-JULY WHEAT CAL SPRD	0	33	-100.0%	0	0.0%	0	493	-100.0%
NOV-NOV SOYBEAN CAL SPRD	3	192	-98.4%	0	0.0%	79	561	-85.9%
SOYMEAL NEARBY+2 CAL SPRD	0	410	-100.0%	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	1,742	6,235	-72.1%	2,473	-29.6%	5,662	11,202	-49.5%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	210	-100.0%	640	0	0.0%
WHEAT-CORN IC SO	3,000	535	460.7%	0	0.0%	6,211	6,092	2.0%
DEC-JULY CORN CAL SPRD	11,620	200	5,710.0%	2,300	405.2%	17,820	200	8,810.0%
NOV-JULY SOYBEAN CAL SPRD	600	0	0.0%	0	0.0%	625	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	3	20	-85.0%	50	-94.0%	53	20	165.0%
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	87,219	65,134	33.9%	83,861	4.0%	312,958	223,674	39.9%
CHI WHEAT	978,519	743,474	31.6%	740,405	32.2%	4,161,065	4,063,983	2.4%
Intercommodity Spread	200	1,395	-85.7%	300	-33.3%	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	5	-100.0%	0	0.0%	0	5	-100.0%
Ags Futures								
WHEAT	22,112	0	-	22,132	-0.1%	87,104	0	-
FERTILIZER PRODUCS	50	0	-	0	-	50	0	-
Ags Options								
WHEAT	0	0	-	0	0.0%	10	0	-

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TOTAL FUTURES GROUP								
Interest Rate Futures	66,692,300	63,312,667	5.3%	98,067,137	-32.0%	449,759,103	388,615,054	15.7%
Equity Index Futures	3,514,965	4,182,896	-16.0%	2,584,098	36.0%	17,669,713	23,285,834	-24.1%
Energy Futures	10,075	20,688	-51.3%	18,596	-45.8%	100,422	91,999	9.2%
Commodities and Alternative Invest	28,642,061	29,383,902	-2.5%	17,322,728	65.3%	126,061,589	135,968,120	-7.3%
Ags Futures	22,162	-	-	22,132	0.1%	87,154	-	-
TOTAL FUTURES	98,881,563	96,900,153	2.0%	118,014,691	-16.2%	593,677,981	547,961,007	8.3%
TOTAL OPTIONS GROUP								
Equity Index Options	5,152	9,353	-44.9%	3,565	44.5%	30,092	86,248	-65.1%
Interest Rate Options	14,938,393	16,323,526	-8.5%	14,720,704	1.5%	92,248,437	71,414,406	29.2%
Commodities and Alternative Invest	6,457,577	7,771,370	-16.9%	4,632,821	39.4%	27,269,352	31,811,196	-14.3%
Ags Options	0	-	-	0	0.0%	10	-	-
TOTAL OPTIONS	21,401,122	24,104,249	-11.2%	19,357,090	10.6%	119,547,891	103,311,850	15.7%
TOTAL COMBINED								
Interest Rate	81,630,693	79,636,193	2.5%	112,787,841	-27.6%	542,007,540	460,029,460	17.8%
Equity Index	3,520,117	4,192,249	-16.0%	2,587,663	36.0%	17,699,805	23,372,082	-24.3%
Energy	10,075	20,688	-51.3%	18,596	-45.8%	100,422	91,999	9.2%
Commodities and Alternative Invest	35,099,638	37,155,272	-5.5%	21,955,549	59.9%	153,330,941	167,779,316	-8.6%
Ags	22,162	-	-	22,132	0.1%	87,164	-	-
GRAND TOTAL	120,282,685	121,004,402	-0.6%	137,371,781	-12.4%	713,225,872	651,272,857	9.5%