

CBOT Exchange Volume Report - Monthly

	VOLUME MAY 2016	VOLUME MAY 2015	% CHG	VOLUME APR 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	6,276,808	6,832,673	-8.1%	4,428,370	41.7%	29,460,271	33,330,979	-11.6%
10-YR NOTE	32,571,139	38,005,686	-14.3%	22,290,155	46.1%	147,979,996	146,324,599	1.1%
5-YR NOTE	22,079,685	20,929,892	5.5%	11,144,405	98.1%	84,366,757	82,235,204	2.6%
2-YR NOTE	8,907,069	10,776,504	-17.3%	4,421,183	101.5%	34,002,229	37,617,812	-9.6%
FED FUND	2,886,809	1,092,029	164.4%	2,155,599	33.9%	12,451,049	5,970,824	108.5%
5-YR SWAP RATE	46,481	39,958	16.3%	33,993	36.7%	302,819	250,644	20.8%
2-YR SWAP RATE	15	1,057	-98.6%	385	-96.1%	4,396	13,876	-68.3%
10-YR SWAP RATE	33,060	30,631	7.9%	24,470	35.1%	213,933	276,387	-22.6%
7-YR SWAP	0	0	-	0	0.0%	3,052	0	-
ULTRA T-BOND	2,992,792	3,580,264	-16.4%	1,456,418	105.5%	11,887,027	12,788,966	-7.1%
30-YR SWAP RATE	1,364	2,659	-48.7%	1,354	0.7%	8,647	21,690	-60.1%
Ultra 10-Year Note	1,489,776	0	-	954,593	56.1%	4,622,211	0	-
Interest Rate Options								
30-YR BOND	1,255,215	2,175,835	-42.3%	1,283,953	-2.2%	8,279,158	8,206,904	0.9%
10-YR NOTE	6,987,463	10,447,347	-33.1%	5,988,540	16.7%	36,053,088	43,593,967	-17.3%
5-YR NOTE	1,800,479	1,501,372	19.9%	1,464,548	22.9%	10,008,433	8,589,166	16.5%
2-YR NOTE	193,409	102,085	89.5%	190,945	1.3%	682,785	980,549	-30.4%
FED FUND	8,494	18,622	-54.4%	1,858	357.2%	41,690	176,616	-76.4%
FLEX 30-YR BOND	0	0	0.0%	0	-	0	0	0.0%
ULTRA T-BOND	5,250	21,183	-75.2%	5,685	-7.7%	24,040	65,598	-63.4%
Ultra 10-Year Note	1,123	0	-	47	2,289.4%	1,686	0	-
Equity Index Futures								
\$25 DJ	0	0	0.0%	0	-	0	0	0.0%
DJIA	0	2,574	-100.0%	0	0.0%	0	34,471	-100.0%
MINI \$5 DOW	3,083,383	2,558,340	20.5%	3,164,880	-2.6%	19,025,691	15,162,919	25.5%
DJ US REAL ESTATE	9,207	9,908	-7.1%	9,364	-1.7%	77,247	57,819	33.6%
Equity Index Options								
DJIA	0	0	0.0%	0	0.0%	0	22	-100.0%
MINI \$5 DOW	12,676	7,278	74.2%	9,372	35.3%	76,895	58,210	32.1%
Energy Futures								
ETHANOL FWD	872	742	17.5%	594	46.8%	3,268	4,418	-26.0%

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Commodities and Alternative Investments								
Futures								
CORN	6,909,246	5,957,493	16.0%	11,510,436	-40.0%	38,217,342	32,208,745	18.7%
SOYBEAN	6,211,829	3,422,530	81.5%	8,379,956	-25.9%	28,096,967	20,901,179	34.4%
SOYBEAN MEAL	2,564,082	1,655,710	54.9%	3,289,223	-22.0%	11,152,870	8,823,131	26.4%
SOYBEAN OIL	2,476,628	2,042,607	21.2%	3,407,291	-27.3%	11,774,091	10,587,557	11.2%
OATS	14,762	15,152	-2.6%	26,235	-43.7%	96,837	87,397	10.8%
ROUGH RICE	19,247	14,385	33.8%	41,677	-53.8%	127,375	109,410	16.4%
MINI CORN	12,389	7,682	61.3%	15,845	-21.8%	50,448	52,217	-3.4%
MINI SOYBEAN	32,732	11,201	192.2%	47,239	-30.7%	121,681	93,769	29.8%
MINI WHEAT	5,477	7,167	-23.6%	8,279	-33.8%	27,690	32,269	-14.2%
ETHANOL	13,549	20,013	-32.3%	13,085	3.5%	68,043	94,719	-28.2%
DOW-UBS COMMOD INDEX	17,889	14,177	26.2%	25,529	-29.9%	147,899	95,473	54.9%
GRAIN BASIS SWAPS	0	0	0.0%	0	-	0	0	0.0%
DOW-UBS COMMOD INDEX SWA	0	0	0.0%	0	-	0	0	0.0%
FERTILIZER PRODUCTS	1,935	2,220	-12.8%	1,335	44.9%	11,730	11,225	4.5%
DJ_UBS ROLL SELECT INDEX FU	83	0	0.0%	0	0.0%	830	3,016	-72.5%
KC WHEAT	647,881	485,576	33.4%	993,768	-34.8%	3,661,868	2,942,408	24.5%
CHI WHEAT	2,355,109	2,433,289	-3.2%	3,611,539	-34.8%	13,096,590	12,301,003	6.5%
Intercommodity Spread	0	0	-	0	0.0%	0	0	-

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Commodities and Alternative Investments								
Options								
CORN	2,030,859	1,872,513	8.5%	2,454,523	-17.3%	8,822,258	8,973,118	-1.7%
SOYBEAN	2,296,370	1,337,531	71.7%	2,880,145	-20.3%	9,425,682	7,468,115	26.2%
SOYBEAN MEAL	320,623	243,766	31.5%	340,981	-6.0%	1,124,029	1,201,963	-6.5%
SOYBEAN OIL	213,464	169,542	25.9%	216,015	-1.2%	1,007,819	741,939	35.8%
SOYBEAN CRUSH	708	158	348.1%	1,134	-37.6%	3,730	402	827.9%
OATS	998	1,248	-20.0%	1,756	-43.2%	5,874	9,953	-41.0%
ROUGH RICE	2,326	1,380	68.6%	1,706	36.3%	10,779	7,049	52.9%
WHEAT	0	0	0.0%	0	0.0%	0	485	-100.0%
CORN NEARBY+2 CAL SPRD	9,372	6,210	50.9%	3,302	183.8%	16,987	12,615	34.7%
SOYBN NEARBY+2 CAL SPRD	0	100	-100.0%	0	0.0%	350	100	250.0%
WHEAT NEARBY+2 CAL SPRD	1,953	10,259	-81.0%	2,495	-21.7%	22,655	52,217	-56.6%
JULY-DEC CORN CAL SPRD	7,237	2,796	158.8%	11,822	-38.8%	31,155	11,490	171.1%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	10,056	9,189	9.4%	22,839	-56.0%	39,987	28,393	40.8%
JULY-DEC WHEAT CAL SPRD	9,544	3,332	186.4%	8,635	10.5%	28,674	8,308	245.1%
JULY-JULY WHEAT CAL SPRD	230	0	0.0%	230	0.0%	460	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	161	0	0.0%	79	103.8%	369	33	1,018.2%
SOYMEAL NEARBY+2 CAL SPRD	800	0	0.0%	100	700.0%	3,375	300	1,025.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
DEC-DEC CORN CAL SPRD	2,156	40	5,290.0%	1,033	108.7%	4,967	404	1,129.5%
JULY-DEC SOY OIL CAL SPRD	0	20	-100.0%	0	0.0%	0	45	-100.0%
WHEAT-CORN ICSO	200	2,400	-91.7%	121	65.3%	5,557	7,300	-23.9%
DEC-JULY CORN CAL SPRD	0	700	-100.0%	0	0.0%	0	800	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	5,430	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,650	316	422.2%
KC WHEAT	27,420	38,159	-28.1%	43,288	-36.7%	158,540	265,966	-40.4%
CHI WHEAT	593,436	832,018	-28.7%	861,902	-31.1%	3,320,509	3,107,178	6.9%
Intercommodity Spread	150	42	257.1%	0	0.0%	2,000	569	251.5%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	2,420	0	0.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	0.0%	0	-	0	0	0.0%
NOV-DEC SOYBEAN CSO	0	0	0.0%	0	-	0	0	0.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	77,284,998	81,291,353	-4.9%	46,910,925	64.7%	325,302,387	318,830,981	2.0%
Equity Index Futures	3,092,590	2,570,822	20.3%	3,174,244	-2.6%	19,102,938	15,255,209	25.2%
Energy Futures	872	742	17.5%	594	46.8%	3,268	4,418	-26.0%
Commodities and Alternative Invest	21,282,838	16,089,202	32.3%	31,371,437	-32.2%	106,652,261	88,343,518	20.7%
TOTAL FUTURES	101,661,298	99,952,119	1.7%	81,457,200	24.8%	451,060,854	422,434,126	6.8%

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TOTAL OPTIONS GROUP								
Equity Index Options	12,676	7,278	74.2%	9,372	35.3%	76,895	58,232	32.0%
Interest Rate Options	10,251,433	14,266,444	-28.1%	8,935,576	14.7%	55,090,880	61,612,800	-10.6%
Commodities and Alternative Invest	5,528,063	4,531,403	22.0%	6,852,106	-19.3%	24,039,826	21,904,488	9.7%
TOTAL OPTIONS	15,792,172	18,805,125	-16.0%	15,797,054	0.0%	79,207,601	83,575,520	-5.2%
 TOTAL COMBINED								
Interest Rate	87,536,431	95,557,797	-8.4%	55,846,501	56.7%	380,393,267	380,443,781	0.0%
Equity Index	3,105,266	2,578,100	20.4%	3,183,616	-2.5%	19,179,833	15,313,441	25.2%
Energy	872	742	17.5%	594	46.8%	3,268	4,418	-26.0%
Commodities and Alternative Invest	26,810,901	20,620,605	30.0%	38,223,543	-29.9%	130,692,087	110,248,006	18.5%
GRAND TOTAL	117,453,470	118,757,244	-1.1%	97,254,254	20.8%	530,268,455	506,009,646	4.8%