

CBOT Exchange Volume Report - Monthly

June 2009

Page 1 of 3

	VOLUME JUN 2009	VOLUME JUN 2008	% CHG	VOLUME MAY 2009	% CHG	VOLUME Y.T.D 2009	VOLUME Y.T.D 2008	% CHG
Commodity Futures								
CORN	5,636,827	7,593,798	-25.8%	4,151,848	35.8%	25,569,516	33,343,929	-23.3%
SOYBEAN	3,439,675	3,731,167	-7.8%	2,635,533	30.5%	17,956,577	19,959,437	-10.0%
SOYBEAN MEAL	1,390,059	1,359,032	2.3%	1,071,399	29.7%	6,396,221	7,275,426	-12.1%
SOYBEAN OIL	1,993,407	1,567,644	27.2%	1,202,896	65.7%	8,546,258	8,352,824	2.3%
SOUTH AMERICAN SOYBEAN	0	0	-	0	-	0	2	-100.0%
OATS	41,961	52,116	-19.5%	25,365	65.4%	172,391	287,978	-40.1%
ROUGH RICE	19,058	30,688	-37.9%	14,664	30.0%	99,910	243,736	-59.0%
WHEAT	2,350,867	2,185,659	7.6%	1,300,108	80.8%	9,105,168	10,653,576	-14.5%
MINI CORN	20,895	25,464	-17.9%	18,310	14.1%	103,802	112,016	-7.3%
MINI SOYBEAN	50,088	41,614	20.4%	43,636	14.8%	241,160	267,026	-9.7%
MINI WHEAT	7,023	10,620	-33.9%	5,026	39.7%	27,975	41,760	-33.0%
Commodity Options								
CORN	1,602,017	2,668,317	-40.0%	1,038,440	54.3%	7,112,403	10,723,193	-33.7%
SOYBEAN	992,804	757,756	31.0%	841,511	18.0%	4,649,360	5,560,741	-16.4%
SOYBEAN MEAL	92,617	99,629	-7.0%	91,112	1.7%	448,244	466,143	-3.8%
SOYBEAN OIL	143,702	99,552	44.3%	107,954	33.1%	623,864	870,160	-28.3%
SOYBEAN CRUSH	1,290	258	400.0%	189	582.5%	1,991	1,657	20.2%
OATS	1,723	2,889	-40.4%	2,623	-34.3%	12,578	13,328	-5.6%
ROUGH RICE	590	1,176	-49.8%	836	-29.4%	7,178	19,319	-62.8%
WHEAT	444,630	399,482	11.3%	326,892	36.0%	1,996,935	2,291,024	-12.8%
SOYBN OLD/NU CRP CAL SPRD	7,001	0	-	-	-	7,001	0	-
SOYBN NEARBY+2 CAL SPRD	40	0	-	-	-	40	0	-
CORN NEARBY+2 CAL SPRD	6	0	-	-	-	6	0	-
WHEAT NEARBY+2 CAL SPRD	110	0	-	-	-	110	0	-
Interest Rate Futures								
30-YR BOND	5,191,954	7,176,825	-27.7%	6,465,062	-19.7%	29,275,831	52,237,984	-44.0%
10-YR NOTE	16,994,553	22,591,765	-24.8%	17,309,824	-1.8%	85,640,301	154,732,086	-44.7%
5-YR NOTE	8,314,796	14,904,278	-44.2%	9,658,271	-13.9%	44,370,379	98,689,353	-55.0%
2-YR NOTE	3,818,652	7,207,187	-47.0%	4,409,040	-13.4%	18,848,167	45,639,701	-58.7%
FED FUND	1,126,615	2,198,290	-48.8%	757,320	48.8%	5,078,024	10,817,203	-53.1%
TARGET BINARY	0	0	-	0	-	0	0	-
30-YR INT RATE SWAP	10,870	12,916	-15.8%	3,618	200.4%	32,159	33,483	-4.0%
10-YR SWAP	209,087	163,704	27.7%	57,996	260.5%	557,102	521,765	6.8%
5-YR SWAP	231,912	182,995	26.7%	134,366	72.6%	802,655	464,397	72.8%
MINI EURODOLLAR	0	0	-	0	-	0	0	-
7-YR SWAP	4,019	0	-	635	532.9%	6,819	0	-
3-YR NOTE	57,002	0	-	59,243	-3.8%	197,856	0	-
Interest Rate Options								
30-YR BOND	922,213	1,285,707	-28.3%	893,340	3.2%	5,470,009	10,452,871	-47.7%
10-YR NOTE	4,427,056	5,180,398	-14.5%	3,900,149	13.5%	22,233,108	34,188,348	-35.0%
5-YR NOTE	537,382	1,132,262	-52.5%	480,580	11.8%	2,444,883	7,717,649	-68.3%
2-YR NOTE	337,195	204,115	65.2%	68,666	391.1%	860,291	1,343,263	-36.0%
FED FUND	341,352	569,571	-40.1%	289,571	17.9%	1,414,247	3,641,877	-61.2%
TARGET BINARY	0	300	-100.0%	0	-	0	7,826	-100.0%
FLEX 30-YR BOND	2,800	53,525	-94.8%	500	460.0%	55,845	183,910	-69.6%
FLEX 10-YR NOTE	1,100	0	-	0	-	1,100	8,850	-87.6%
FLEX 5-YR NOTE	0	0	-	0	-	0	400	-100.0%
FLEX 2-YR NOTE	0	0	-	0	-	0	0	-

CBOT Exchange Volume Report - Monthly

June 2009

Page 2 of 3

	VOLUME JUN 2009	VOLUME JUN 2008	% CHG	VOLUME MAY 2009	% CHG	VOLUME Y.T.D 2009	VOLUME Y.T.D 2008	% CHG
Equity Index Futures								
\$25 DJ	163	908	-82.0%	258	-36.8%	2,662	4,026	-33.9%
DJIA	50,874	121,220	-58.0%	32,590	56.1%	242,266	568,081	-57.4%
MINI \$5 DOW	3,051,958	4,292,343	-28.9%	3,161,555	-3.5%	22,596,933	23,288,756	-3.0%
DOW UBS ER	12,697	12,658	0.3%	2,396	429.9%	32,633	35,865	-9.0%
Equity Index Options								
DJIA	274	3,613	-92.4%	701	-60.9%	9,946	34,480	-71.2%
MINI \$5 DOW	4,574	35,233	-87.0%	4,067	12.5%	30,936	118,773	-74.0%
Real Estate Futures								
DJ US REAL ESTATE	0	0	-	0	-	0	18	-100.0%
Metals Futures								
GOLD 100 OZ	0	333,979	-100.0%	0	-	0	2,662,593	-100.0%
SILVER 5000 OZ	0	36,310	-100.0%	0	-	0	429,355	-100.0%
MINI GOLD	0	126,308	-100.0%	0	-	0	1,058,952	-100.0%
MINI SILVER	0	43,696	-100.0%	0	-	0	370,309	-100.0%
Metals Options								
GOLD 100 OZ	0	2,015	-100.0%	0	-	0	21,723	-100.0%
SILVER 5000 OZ	0	125	-100.0%	0	-	0	2,248	-100.0%
Energy Futures								
ETHANOL	5,535	2,843	94.7%	4,031	37.3%	26,482	11,961	121.4%
ETHANOL FWD	18,010	26,883	-33.0%	11,436	57.5%	89,024	93,411	-4.7%
ETHANOL PREV		0	-				0	-
ETHANOL LAB	0	0		0	-	84	0	
ETHANOL GCB	0	0		0	-	0	0	
Energy Options								
ETHANOL FWD	2,370	4,999	-52.6%	1,535	54.4%	6,825	24,576	-72.2%
TOTAL FUTURES GROUP								
Commodity Futures	14,949,860	16,597,802	-9.9%	10,468,785	42.8%	68,218,978	80,537,710	-15.3%
Interest Rate Futures	35,959,460	54,437,960	-33.9%	38,855,375	-7.5%	184,809,293	363,135,972	-49.1%
Equity Index Futures	3,115,692	4,427,129	-29.6%	3,196,799	-2.5%	22,874,494	23,896,728	-4.3%
Real Estate Futures	0	0	-	0	-	0	18	-100.0%
Metals Futures	0	540,293	-100.0%	0	-	0	4,521,209	-100.0%
Energy Futures	23,545	29,726	-20.8%	15,467	52.2%	115,590	105,372	9.7%
TOTAL FUTURES	54,048,557	76,032,910	-28.9%	52,536,426	2.9%	276,018,355	472,197,009	-41.5%
TOTAL OPTIONS GROUP								
Equity Index Options	4,848	38,846	-87.5%	4,768	1.7%	40,882	153,253	-73.3%
Interest Rate Options	6,569,098	8,425,878	-22.0%	5,632,806	16.6%	32,479,483	57,544,994	-43.6%
Commodity Options	3,286,530	4,029,059	-18.4%	2,409,557	36.4%	14,859,710	19,945,565	-25.5%
Metals Options	0	2,140	-100.0%	0	-	0	23,971	-100.0%
Energy Options	2,370	4,999	-52.6%	1,535	54.4%	6,825	24,576	-72.2%
TOTAL OPTIONS	9,862,846	12,500,922	-21.1%	8,048,666	22.5%	47,386,900	77,692,359	-39.0%

CBOT Exchange Volume Report - Monthly

June 2009

Page 3 of 3

	VOLUME JUN 2009	VOLUME JUN 2008	% CHG	VOLUME MAY 2009	% CHG	VOLUME Y.T.D 2009	VOLUME Y.T.D 2008	% CHG
TOTAL COMBINED								
Commodity	18,236,390	20,626,861	-11.6%	12,878,342	41.6%	83,078,688	100,483,275	-17.3%
Interest Rate	42,528,558	62,863,838	-32.3%	44,488,181	-4.4%	217,288,776	420,680,966	-48.3%
Equity Index	3,120,540	4,465,975	-30.1%	3,201,567	-2.5%	22,915,376	24,049,981	-4.7%
Real Estate	0	0	-	0	-	0	18	-100.0%
Metals	0	542,433	-100.0%	0	-	0	4,545,180	-100.0%
Energy	25,915	34,725	-25.4%	17,002	52.4%	122,415	129,948	-5.8%
GRAND TOTAL	63,911,403	88,533,832	-27.8%	60,585,092	5.5%	323,405,255	549,889,368	-41.2%