

CBOT Exchange Volume Report - Monthly

	VOLUME MAR 2017	VOLUME MAR 2016	% CHG	VOLUME FEB 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	5,818,225	5,000,492	16.4%	7,149,635	-18.6%	18,133,707	18,755,093	-3.3%
10-YR NOTE	29,608,864	24,480,805	20.9%	38,619,153	-23.3%	96,780,480	93,118,702	3.9%
5-YR NOTE	17,509,851	13,229,220	32.4%	26,990,821	-35.1%	60,124,330	51,142,667	17.6%
2-YR NOTE	6,893,569	5,521,341	24.9%	10,850,428	-36.5%	23,497,019	20,673,977	13.7%
FED FUND	5,992,682	2,555,692	134.5%	6,346,197	-5.6%	15,609,704	7,408,641	110.7%
5-YR SWAP RATE	83,934	106,012	-20.8%	46,933	78.8%	192,148	222,345	-13.6%
2-YR SWAP RATE	0	2,820	-100.0%	0	0.0%	0	3,996	-100.0%
10-YR SWAP RATE	96,566	83,327	15.9%	37,874	155.0%	168,565	156,403	7.8%
7-YR SWAP	0	709	-100.0%	0	0.0%	0	3,052	-100.0%
ULTRA T-BOND	2,308,141	1,800,239	28.2%	3,811,534	-39.4%	8,096,934	7,437,817	8.9%
30-YR SWAP RATE	2,688	2,631	2.2%	933	188.1%	5,079	5,929	-14.3%
Ultra 10-Year Note	1,836,642	1,003,024	83.1%	2,603,747	-29.5%	6,421,523	2,177,842	194.9%
Interest Rate Options								
30-YR BOND	2,180,704	1,680,976	29.7%	1,945,052	12.1%	5,970,198	5,739,990	4.0%
10-YR NOTE	11,207,380	7,131,385	57.2%	9,670,880	15.9%	31,612,040	23,077,085	37.0%
5-YR NOTE	3,852,675	1,891,303	103.7%	2,720,814	41.6%	9,068,986	6,743,406	34.5%
2-YR NOTE	118,388	119,337	-0.8%	115,713	2.3%	288,731	298,431	-3.3%
FED FUND	1,628	13,058	-87.5%	2,376	-31.5%	8,504	31,338	-72.9%
ULTRA T-BOND	1,890	5,038	-62.5%	1,095	72.6%	5,011	13,105	-61.8%
Ultra 10-Year Note	5,348	400	1,237.0%	1,078	396.1%	6,851	516	1,227.7%
Equity Index Futures								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	3,891,921	3,300,587	17.9%	2,343,574	66.1%	8,751,121	12,777,428	-31.5%
DJ US REAL ESTATE	50,156	30,898	62.3%	11,058	353.6%	79,099	58,676	34.8%
Equity Index Options								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	6,821	11,434	-40.3%	5,550	22.9%	18,665	54,847	-66.0%
Energy Futures								
ETHANOL FWD	278	546	-49.1%	502	-44.6%	1,562	1,802	-13.3%

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Commodities and Alternative Investments								
Futures								
CORN	6,001,755	6,061,119	-1.0%	8,379,264	-28.4%	20,292,241	19,797,660	2.5%
SOYBEAN	3,836,984	4,455,318	-13.9%	5,197,111	-26.2%	12,794,788	13,505,182	-5.3%
SOYBEAN MEAL	1,854,395	1,696,459	9.3%	2,157,153	-14.0%	5,870,047	5,299,565	10.8%
SOYBEAN OIL	2,421,635	1,866,019	29.8%	2,737,552	-11.5%	7,160,816	5,890,172	21.6%
OATS	13,180	14,663	-10.1%	16,691	-21.0%	45,000	55,840	-19.4%
ROUGH RICE	12,224	16,050	-23.8%	37,781	-67.6%	62,095	66,451	-6.6%
MINI CORN	7,294	8,523	-14.4%	10,719	-32.0%	26,242	22,214	18.1%
MINI SOYBEAN	14,214	19,640	-27.6%	20,522	-30.7%	55,963	41,710	34.2%
MINI WHEAT	4,179	5,300	-21.2%	6,697	-37.6%	16,163	13,934	16.0%
ETHANOL	18,607	15,335	21.3%	15,630	19.0%	53,139	41,409	28.3%
DOW-UBS COMMOD INDEX	136,505	62,205	119.4%	16,353	734.7%	172,615	104,481	65.2%
FERTILIZER PRODUCTS	1,665	1,905	-12.6%	1,395	19.4%	4,680	8,460	-44.7%
DJ_UBS ROLL SELECT INDEX FU	2,140	664	222.3%	164	1,204.9%	2,632	747	252.3%
KC WHEAT	832,417	621,435	34.0%	1,056,183	-21.2%	2,740,693	2,020,219	35.7%
CHI WHEAT	2,293,929	2,084,520	10.0%	3,190,917	-28.1%	7,869,367	7,129,942	10.4%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%

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Commodities and Alternative Investments								
Options								
CORN	2,053,664	1,771,842	15.9%	1,834,259	12.0%	5,282,847	4,336,876	21.8%
SOYBEAN	1,582,653	1,840,324	-14.0%	1,160,850	36.3%	3,951,338	4,249,167	-7.0%
SOYBEAN MEAL	210,998	167,545	25.9%	144,191	46.3%	548,804	462,425	18.7%
SOYBEAN OIL	233,751	269,964	-13.4%	155,196	50.6%	531,751	578,340	-8.1%
SOYBEAN CRUSH	85	546	-84.4%	5	1,600.0%	190	1,888	-89.9%
OATS	1,133	1,351	-16.1%	955	18.6%	3,694	3,120	18.4%
ROUGH RICE	838	1,971	-57.5%	1,181	-29.0%	3,562	6,747	-47.2%
WHEAT	63	0	0.0%	0	0.0%	63	0	0.0%
CORN NEARBY+2 CAL SPRD	10	950	-98.9%	980	-99.0%	2,430	4,313	-43.7%
SOYBN NEARBY+2 CAL SPRD	100	300	-66.7%	210	-52.4%	760	350	117.1%
WHEAT NEARBY+2 CAL SPRD	938	6,626	-85.8%	1,648	-43.1%	3,752	18,207	-79.4%
JULY-DEC CORN CAL SPRD	2,400	6,050	-60.3%	600	300.0%	3,300	12,096	-72.7%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	19,454	3,158	516.0%	10,118	92.3%	42,879	7,092	504.6%
JULY-DEC WHEAT CAL SPRD	800	1,298	-38.4%	0	0.0%	1,150	10,495	-89.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	129	-100.0%	0	0.0%	64	129	-50.4%
SOYMEAL NEARBY+2 CAL SPRD	0	2,475	-100.0%	0	0.0%	0	2,475	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
DEC-DEC CORN CAL SPRD	37	1,078	-96.6%	10	270.0%	1,190	1,778	-33.1%
JULY-DEC SOY OIL CAL SPRD	100	0	0.0%	95	5.3%	430	0	0.0%
WHEAT-CORN IC SO	0	0	0.0%	1,754	-100.0%	2,451	5,236	-53.2%
DEC-JULY CORN CAL SPRD	3,300	0	0.0%	0	0.0%	3,900	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	25	0	0.0%	0	-	25	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	572	-100.0%	1,369	1,650	-17.0%
KC WHEAT	38,362	36,209	5.9%	31,165	23.1%	100,820	87,832	14.8%
CHI WHEAT	629,251	713,263	-11.8%	623,553	0.9%	1,827,777	1,865,171	-2.0%
Intercommodity Spread	0	0	0.0%	100	-100.0%	201	1,850	-89.1%
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	-
 Ags Futures								
WHEAT	10,199	0	-	7,065	44.4%	30,913	0	-
 Ags Options								
WHEAT	10	0	-	0	0.0%	10	0	-

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TOTAL FUTURES GROUP								
Interest Rate Futures	70,151,162	53,786,312	30.4%	96,457,255	-27.3%	229,029,489	201,106,464	13.9%
Equity Index Futures	3,942,077	3,331,485	18.3%	2,354,632	67.4%	8,830,220	12,836,104	-31.2%
Energy Futures	278	546	-49.1%	502	-44.6%	1,562	1,802	-13.3%
Commodities and Alternative Invest	17,451,123	16,929,155	3.1%	22,844,132	-23.6%	57,166,481	53,997,986	5.9%
Ags Futures	10,199	-	-	7,065	44.4%	30,913	-	-
TOTAL FUTURES	91,554,839	74,047,498	23.6%	121,663,586	-24.7%	295,058,665	267,942,356	10.1%
TOTAL OPTIONS GROUP								
Equity Index Options	6,821	11,434	-40.3%	5,550	22.9%	18,665	54,847	-66.0%
Interest Rate Options	17,368,013	10,841,497	60.2%	14,457,008	20.1%	46,960,321	35,903,871	30.8%
Commodities and Alternative Invest	4,777,962	4,825,079	-1.0%	3,967,442	20.4%	12,314,747	11,659,657	5.6%
Ags Options	10	-	-	0	0.0%	10	-	-
TOTAL OPTIONS	22,152,806	15,678,010	41.3%	18,430,000	20.2%	59,293,743	47,618,375	24.5%
TOTAL COMBINED								
Interest Rate	87,519,175	64,627,809	35.4%	110,914,263	-21.1%	275,989,810	237,010,335	16.4%
Equity Index	3,948,898	3,342,919	18.1%	2,360,182	67.3%	8,848,885	12,890,951	-31.4%
Energy	278	546	-49.1%	502	-44.6%	1,562	1,802	-13.3%
Commodities and Alternative Invest	22,229,085	21,754,234	2.2%	26,811,574	-17.1%	69,481,228	65,657,643	5.8%
Ags	10,209	-	-	7,065	44.5%	30,923	-	-
GRAND TOTAL	113,707,645	89,725,508	26.7%	140,093,586	-18.8%	354,352,408	315,560,731	12.3%