

CBOT Exchange Volume Report - Monthly

	VOLUME FEB 2017	VOLUME FEB 2016	% CHG	VOLUME JAN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	7,149,635	8,184,815	-12.6%	5,165,847	38.4%	12,315,482	13,754,601	-10.5%
10-YR NOTE	38,619,153	41,327,813	-6.6%	28,552,463	35.3%	67,171,616	68,637,897	-2.1%
5-YR NOTE	26,990,821	24,294,791	11.1%	15,623,658	72.8%	42,614,479	37,913,447	12.4%
2-YR NOTE	10,850,428	9,923,022	9.3%	5,753,022	88.6%	16,603,450	15,152,636	9.6%
FED FUND	6,346,197	2,538,658	150.0%	3,270,825	94.0%	9,617,022	4,852,949	98.2%
5-YR SWAP RATE	46,933	60,813	-22.8%	61,281	-23.4%	108,214	116,333	-7.0%
2-YR SWAP RATE	0	764	-100.0%	0	0.0%	0	1,176	-100.0%
10-YR SWAP RATE	37,874	40,913	-7.4%	34,125	11.0%	71,999	73,076	-1.5%
7-YR SWAP	0	1,616	-100.0%	0	0.0%	0	2,343	-100.0%
ULTRA T-BOND	3,811,534	3,758,777	1.4%	1,977,259	92.8%	5,788,793	5,637,578	2.7%
30-YR SWAP RATE	933	1,774	-47.4%	1,458	-36.0%	2,391	3,298	-27.5%
Ultra 10-Year Note	2,603,747	852,632	205.4%	1,981,134	31.4%	4,584,881	1,174,818	290.3%
Interest Rate Options								
30-YR BOND	1,945,052	2,048,012	-5.0%	1,844,442	5.5%	3,789,494	4,059,014	-6.6%
10-YR NOTE	9,670,880	8,731,952	10.8%	10,733,780	-9.9%	20,404,660	15,945,700	28.0%
5-YR NOTE	2,720,814	2,335,966	16.5%	2,495,497	9.0%	5,216,311	4,852,103	7.5%
2-YR NOTE	115,713	105,011	10.2%	54,630	111.8%	170,343	179,094	-4.9%
FED FUND	2,376	11,875	-80.0%	4,500	-47.2%	6,876	18,280	-62.4%
ULTRA T-BOND	1,095	4,107	-73.3%	2,026	-46.0%	3,121	8,067	-61.3%
Ultra 10-Year Note	1,078	10	10,680.0%	425	153.6%	1,503	116	1,195.7%
Equity Index Futures								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	2,343,574	4,307,086	-45.6%	2,515,626	-6.8%	4,859,200	9,476,841	-48.7%
DJ US REAL ESTATE	11,058	11,842	-6.6%	17,885	-38.2%	28,943	27,778	4.2%
Equity Index Options								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	5,550	20,148	-72.5%	6,294	-11.8%	11,844	43,413	-72.7%
Energy Futures								
ETHANOL FWD	502	758	-33.8%	782	-35.8%	1,284	1,256	2.2%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

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Commodities and Alternative Investments								
Futures								
CORN	8,379,264	7,858,482	6.6%	5,911,222	41.8%	14,290,486	13,736,541	4.0%
SOYBEAN	5,197,111	5,203,777	-0.1%	3,760,693	38.2%	8,957,804	9,049,864	-1.0%
SOYBEAN MEAL	2,157,153	2,055,464	4.9%	1,858,499	16.1%	4,015,652	3,603,106	11.4%
SOYBEAN OIL	2,737,552	2,310,910	18.5%	2,001,629	36.8%	4,739,181	4,024,153	17.8%
OATS	16,691	25,543	-34.7%	15,129	10.3%	31,820	41,177	-22.7%
ROUGH RICE	37,781	35,556	6.3%	12,090	212.5%	49,871	50,401	-1.1%
MINI CORN	10,719	7,300	46.8%	8,229	30.3%	18,948	13,691	38.4%
MINI SOYBEAN	20,522	11,594	77.0%	21,227	-3.3%	41,749	22,070	89.2%
MINI WHEAT	6,697	4,420	51.5%	5,287	26.7%	11,984	8,634	38.8%
ETHANOL	15,630	11,923	31.1%	18,902	-17.3%	34,532	26,074	32.4%
DOW-UBS COMMOD INDEX	16,353	19,261	-15.1%	19,757	-17.2%	36,110	42,276	-14.6%
FERTILIZER PRODUCTS	1,395	3,300	-57.7%	1,620	-13.9%	3,015	6,555	-54.0%
DJ_UBS ROLL SELECT INDEX FU	164	83	97.6%	328	-50.0%	492	83	492.8%
KC WHEAT	1,056,183	871,036	21.3%	852,093	24.0%	1,908,276	1,398,784	36.4%
CHI WHEAT	3,190,917	3,224,744	-1.0%	2,384,521	33.8%	5,575,438	5,045,422	10.5%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%

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Commodities and Alternative Investments								
Options								
CORN	1,834,259	1,243,907	47.5%	1,394,924	31.5%	3,229,183	2,565,034	25.9%
SOYBEAN	1,160,850	1,271,202	-8.7%	1,207,835	-3.9%	2,368,685	2,408,843	-1.7%
SOYBEAN MEAL	144,191	143,467	0.5%	193,615	-25.5%	337,806	294,880	14.6%
SOYBEAN OIL	155,196	157,486	-1.5%	142,804	8.7%	298,000	308,376	-3.4%
SOYBEAN CRUSH	5	670	-99.3%	100	-95.0%	105	1,342	-92.2%
OATS	955	681	40.2%	1,606	-40.5%	2,561	1,769	44.8%
ROUGH RICE	1,181	2,537	-53.4%	1,543	-23.5%	2,724	4,776	-43.0%
WHEAT	0	0	0.0%	0	0.0%	0	0	0.0%
CORN NEARBY+2 CAL SPRD	980	1,032	-5.0%	1,440	-31.9%	2,420	3,363	-28.0%
SOYBN NEARBY+2 CAL SPRD	210	50	320.0%	450	-53.3%	660	50	1,220.0%
WHEAT NEARBY+2 CAL SPRD	1,648	10,302	-84.0%	1,166	41.3%	2,814	11,581	-75.7%
JULY-DEC CORN CAL SPRD	600	2,450	-75.5%	300	100.0%	900	6,046	-85.1%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	10,118	2,532	299.6%	13,307	-24.0%	23,425	3,934	495.4%
JULY-DEC WHEAT CAL SPRD	0	6,675	-100.0%	350	-100.0%	350	9,197	-96.2%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	64	-100.0%	64	0	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
DEC-DEC CORN CAL SPRD	10	700	-98.6%	1,143	-99.1%	1,153	700	64.7%
JULY-DEC SOY OIL CAL SPRD	95	0	0.0%	235	-59.6%	330	0	0.0%
WHEAT-CORN ICSD	1,754	141	1,144.0%	697	151.6%	2,451	5,236	-53.2%
DEC-JULY CORN CAL SPRD	0	0	0.0%	600	-100.0%	600	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	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	572	1,600	-64.3%	797	-28.2%	1,369	1,650	-17.0%
KC WHEAT	31,165	32,952	-5.4%	31,293	-0.4%	62,458	51,623	21.0%
CHI WHEAT	623,553	503,205	23.9%	574,973	8.4%	1,198,526	1,151,908	4.0%
Intercommodity Spread	100	1,600	-93.8%	101	-1.0%	201	1,850	-89.1%
MAR-JULY CORN CAL SPRD	0	41	-100.0%	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	7,065	0	-	13,649	-48.2%	20,714	0	-
Ags Options								
WHEAT	0	0	-	0	0.0%	0	0	-

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TOTAL FUTURES GROUP								
Interest Rate Futures	96,457,255	90,986,388	6.0%	62,421,072	54.5%	158,878,327	147,320,152	7.8%
Equity Index Futures	2,354,632	4,318,928	-45.5%	2,533,511	-7.1%	4,888,143	9,504,619	-48.6%
Energy Futures	502	758	-33.8%	782	-35.8%	1,284	1,256	2.2%
Commodities and Alternative Invest	22,844,132	21,643,393	5.5%	16,871,226	35.4%	39,715,358	37,068,831	7.1%
Ags Futures	7,065	-	-	13,649	-48.2%	20,714	-	-
TOTAL FUTURES	121,663,586	116,949,467	4.0%	81,840,240	48.7%	203,503,826	193,894,858	5.0%
TOTAL OPTIONS GROUP								
Equity Index Options	5,550	20,148	-72.5%	6,294	-11.8%	11,844	43,413	-72.7%
Interest Rate Options	14,457,008	13,236,933	9.2%	15,135,300	-4.5%	29,592,308	25,062,374	18.1%
Commodities and Alternative Invest	3,967,442	3,383,230	17.3%	3,569,343	11.2%	7,536,785	6,834,578	10.3%
Ags Options	0	-	-	0	0.0%	0	-	-
TOTAL OPTIONS	18,430,000	16,640,311	10.8%	18,710,937	-1.5%	37,140,937	31,940,365	16.3%
TOTAL COMBINED								
Interest Rate	110,914,263	104,223,321	6.4%	77,556,372	43.0%	188,470,635	172,382,526	9.3%
Equity Index	2,360,182	4,339,076	-45.6%	2,539,805	-7.1%	4,899,987	9,548,032	-48.7%
Energy	502	758	-33.8%	782	-35.8%	1,284	1,256	2.2%
Commodities and Alternative Invest	26,811,574	25,026,623	7.1%	20,440,569	31.2%	47,252,143	43,903,409	7.6%
Ags	7,065	-	-	13,649	-48.2%	20,714	-	-
GRAND TOTAL	140,093,586	133,589,778	4.9%	100,551,177	39.3%	240,644,763	225,835,223	6.6%

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