

CBOT Exchange Volume Report - Monthly

| | VOLUME DEC 2015 | VOLUME DEC 2014 | % CHG | VOLUME NOV 2015 | % CHG | VOLUME Y.T.D 2015 | VOLUME Y.T.D 2014 | % CHG |
|------------------------------|--------------------|--------------------|---------|--------------------|--------|----------------------|----------------------|----------|
| Interest Rate Futures | | | | | | | | |
| 30-YR BOND | 4,531,860 | 6,742,078 | -32.8% | 5,625,748 | -19.4% | 71,901,544 | 93,189,109 | -22.8% |
| 10-YR NOTE | 19,644,233 | 23,005,767 | -14.6% | 28,612,478 | -31.3% | 328,341,066 | 340,485,319 | -3.6% |
| 5-YR NOTE | 11,849,597 | 12,981,957 | -8.7% | 20,512,671 | -42.2% | 190,707,727 | 196,429,135 | -2.9% |
| 2-YR NOTE | 4,765,296 | 5,054,201 | -5.7% | 7,946,418 | -40.0% | 83,040,660 | 71,814,288 | 15.6% |
| FED FUND | 2,269,407 | 1,128,984 | 101.0% | 1,326,946 | 71.0% | 20,247,761 | 7,894,868 | 156.5% |
| 10-YR SWAP | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| 5-YR SWAP | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| 5-YR SWAP RATE | 100,340 | 126,400 | -20.6% | 34,647 | 189.6% | 696,148 | 779,579 | -10.7% |
| 2-YR SWAP RATE | 5,187 | 18,241 | -71.6% | 559 | 827.9% | 38,436 | 110,791 | -65.3% |
| 10-YR SWAP RATE | 96,443 | 160,616 | -40.0% | 32,408 | 197.6% | 756,375 | 784,215 | -3.6% |
| 7-YR SWAP | 3,977 | 0 | - | 2,451 | 62.3% | 7,832 | 0 | - |
| 30-YR SWAP | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| ULTRA T-BOND | 1,614,038 | 1,829,375 | -11.8% | 3,135,046 | -48.5% | 29,133,162 | 25,427,616 | 14.6% |
| 30-YR SWAP RATE | 2,292 | 8,300 | -72.4% | 727 | 215.3% | 35,760 | 62,513 | -42.8% |
| Interest Rate Options | | | | | | | | |
| 30-YR BOND | 1,455,060 | 1,448,810 | 0.4% | 1,276,174 | 14.0% | 21,046,810 | 16,405,485 | 28.3% |
| 10-YR NOTE | 6,271,606 | 8,713,141 | -28.0% | 5,721,905 | 9.6% | 97,821,923 | 100,663,916 | -2.8% |
| 5-YR NOTE | 2,387,750 | 2,270,965 | 5.1% | 2,302,563 | 3.7% | 22,776,553 | 28,561,850 | -20.3% |
| 2-YR NOTE | 106,003 | 380,133 | -72.1% | 177,181 | -40.2% | 2,412,018 | 2,487,998 | -3.1% |
| FED FUND | 4,535 | 1,201 | 277.6% | 26,909 | -83.1% | 339,751 | 25,533 | 1,230.6% |
| FLEX 30-YR BOND | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 3,200 | -100.0% |
| FLEX 10-YR NOTE | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| ULTRA T-BOND | 4,799 | 33,718 | -85.8% | 3,480 | 37.9% | 105,390 | 156,763 | -32.8% |
| Equity Index Futures | | | | | | | | |
| \$25 DJ | 0 | 2 | -100.0% | 0 | 0.0% | 0 | 97 | -100.0% |
| DJIA | 0 | 23,857 | -100.0% | 0 | 0.0% | 37,166 | 126,948 | -70.7% |
| MINI \$5 DOW | 3,734,506 | 3,574,477 | 4.5% | 2,566,146 | 45.5% | 40,601,073 | 39,053,744 | 4.0% |
| DJ US REAL ESTATE | 28,756 | 20,968 | 37.1% | 11,153 | 157.8% | 177,627 | 121,166 | 46.6% |
| Equity Index Options | | | | | | | | |
| DJIA | 0 | 22 | -100.0% | 0 | 0.0% | 32 | 524 | -93.9% |
| MINI \$5 DOW | 10,285 | 18,625 | -44.8% | 11,906 | -13.6% | 138,575 | 150,742 | -8.1% |
| Energy Futures | | | | | | | | |
| ETHANOL FWD | 670 | 946 | -29.2% | 558 | 20.1% | 9,329 | 16,245 | -42.6% |
| Energy Options | | | | | | | | |
| ETHANOL FWD | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |

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|--|--------------------|--------------------|--------|--------------------|--------|----------------------|----------------------|---------|
| Commodities and Alternative Investments | | | | | | | | |
| Futures | | | | | | | | |
| CORN | 4,375,509 | 4,153,120 | 5.4% | 8,736,527 | -49.9% | 83,094,271 | 69,437,304 | 19.7% |
| SOYBEAN | 4,967,381 | 4,408,219 | 12.7% | 3,314,585 | 49.9% | 54,095,051 | 49,169,361 | 10.0% |
| SOYBEAN MEAL | 2,107,420 | 1,619,888 | 30.1% | 2,147,442 | -1.9% | 24,315,276 | 20,637,382 | 17.8% |
| SOYBEAN OIL | 2,924,027 | 2,119,243 | 38.0% | 2,667,370 | 9.6% | 28,897,275 | 23,769,391 | 21.6% |
| OATS | 12,283 | 7,482 | 64.2% | 24,979 | -50.8% | 194,575 | 200,531 | -3.0% |
| ROUGH RICE | 38,758 | 27,157 | 42.7% | 19,107 | 102.8% | 316,315 | 225,694 | 40.2% |
| MINI CORN | 7,290 | 14,475 | -49.6% | 11,333 | -35.7% | 132,596 | 172,411 | -23.1% |
| MINI SOYBEAN | 15,611 | 30,401 | -48.6% | 12,271 | 27.2% | 229,208 | 316,771 | -27.6% |
| MINI WHEAT | 4,457 | 9,651 | -53.8% | 6,426 | -30.6% | 82,987 | 101,124 | -17.9% |
| ETHANOL | 12,893 | 16,773 | -23.1% | 11,211 | 15.0% | 187,661 | 243,072 | -22.8% |
| DOW-UBS COMMOD INDEX | 60,615 | 36,185 | 67.5% | 23,912 | 153.5% | 369,468 | 255,563 | 44.6% |
| GRAIN BASIS SWAPS | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 104 | -100.0% |
| DOW-UBS COMMOD INDEX SWA | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 0 | 0.0% |
| FERTILIZER PRODUCTS | 3,600 | 2,350 | 53.2% | 2,975 | 21.0% | 27,175 | 16,925 | 60.6% |
| DJ_UBS ROLL SELECT INDEX FU | 1,081 | 1,176 | -8.1% | 0 | 0.0% | 8,018 | 4,072 | 96.9% |
| KC WHEAT | 383,780 | 432,610 | -11.3% | 910,138 | -57.8% | 7,359,946 | 5,869,020 | 25.4% |
| CHI WHEAT | 1,611,037 | 1,962,505 | -17.9% | 3,144,360 | -48.8% | 31,100,598 | 25,853,004 | 20.3% |
| Intercommodity Spread | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 0 | 0.0% |

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|--|--------------------|--------------------|--------------|--------------------|---------------|----------------------|----------------------|-------------|
| Commodities and Alternative Investments | | | | | | | | |
| Options | | | | | | | | |
| CORN | 1,037,159 | 1,211,933 | -14.4% | 1,423,398 | -27.1% | 24,150,182 | 21,246,732 | 13.7% |
| SOYBEAN | 1,406,162 | 1,202,309 | 17.0% | 1,040,498 | 35.1% | 18,663,389 | 17,916,675 | 4.2% |
| SOYBEAN MEAL | 204,473 | 181,676 | 12.5% | 246,290 | -17.0% | 2,909,760 | 2,588,548 | 12.4% |
| SOYBEAN OIL | 323,979 | 122,299 | 164.9% | 192,085 | 68.7% | 2,159,102 | 1,739,640 | 24.1% |
| SOYBEAN CRUSH | 610 | 80 | 662.5% | 463 | 31.7% | 2,712 | 2,984 | -9.1% |
| OATS | 1,245 | 652 | 91.0% | 1,595 | -21.9% | 20,935 | 25,010 | -16.3% |
| ROUGH RICE | 2,604 | 1,936 | 34.5% | 1,463 | 78.0% | 23,200 | 16,261 | 42.7% |
| WHEAT | 100 | 375 | -73.3% | 75 | 33.3% | 660 | 375 | 76.0% |
| CORN NEARBY+2 CAL SPRD | 1,796 | 4,224 | -57.5% | 9,915 | -81.9% | 52,620 | 89,104 | -40.9% |
| SOYBN NEARBY+2 CAL SPRD | 0 | 300 | -100.0% | 0 | 0.0% | 280 | 8,463 | -96.7% |
| WHEAT NEARBY+2 CAL SPRD | 4,415 | 4,387 | 0.6% | 6,472 | -31.8% | 135,291 | 63,961 | 111.5% |
| JULY-DEC CORN CAL SPRD | 3,687 | 1,080 | 241.4% | 1,096 | 236.4% | 36,161 | 89,967 | -59.8% |
| DEC-JULY WHEAT CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 35 | 1,230 | -97.2% |
| JULY-NOV SOYBEAN CAL SPRD | 69 | 966 | -92.9% | 2,223 | -96.9% | 37,235 | 57,566 | -35.3% |
| JULY-DEC WHEAT CAL SPRD | 2,975 | 0 | 0.0% | 0 | 0.0% | 15,671 | 6,116 | 156.2% |
| JULY-JULY WHEAT CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 685 | -100.0% |
| NOV-NOV SOYBEAN CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 272 | 0 | 0.0% |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 100 | -100.0% | 0 | 0.0% | 300 | 210 | 42.9% |
| JULY-DEC SOYMEAL CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 5 | -100.0% |
| SOY OIL NEARBY+2 CAL SPRD | 0 | 55 | -100.0% | 0 | 0.0% | 75 | 2,496 | -97.0% |
| DEC-DEC CORN CAL SPRD | 0 | 209 | -100.0% | 735 | -100.0% | 4,240 | 2,787 | 52.1% |
| JULY-DEC SOY OIL CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 45 | 255 | -82.4% |
| WHEAT-CORN ICSO | 3,790 | 6,600 | -42.6% | 360 | 952.8% | 20,400 | 15,310 | 33.2% |
| DEC-JULY CORN CAL SPRD | 0 | 0 | 0.0% | 35 | -100.0% | 10,070 | 1,010 | 897.0% |
| NOV-JULY SOYBEAN CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 68 | 991 | -93.1% |
| SOYBEAN CORN RATIO | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 3,997 | -100.0% |
| JAN-MAY SOYBEAN CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 400 | -100.0% |
| MAY-NOV SOYBEAN CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 250 | -100.0% |
| MAR-DEC CORN CAL SPRD | 0 | 4,075 | -100.0% | 0 | 0.0% | 5,430 | 4,135 | 31.3% |
| MAR-JULY WHEAT CAL SPRD | 4,755 | 0 | 0.0% | 1,708 | 178.4% | 12,076 | 435 | 2,676.1% |
| KC WHEAT | 14,914 | 47,956 | -68.9% | 39,097 | -61.9% | 465,301 | 442,469 | 5.2% |
| CHI WHEAT | 402,688 | 698,956 | -42.4% | 452,134 | -10.9% | 7,435,420 | 6,146,999 | 21.0% |
| Intercommodity Spread | 0 | 0 | 0.0% | 0 | 0.0% | 959 | 20 | 4,695.0% |
| MAR-JULY CORN CAL SPRD | 2,469 | 300 | 723.0% | 300 | 723.0% | 2,769 | 500 | 453.8% |
| SEP-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | 0.0% | 1,060 | 0 | - |
| DEC-JUL SOYBEAN OIL CSO | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 235 | -100.0% |
| NOV-DEC SOYBEAN CSO | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 690 | -100.0% |
| TOTAL FUTURES GROUP | | | | | | | | |
| Interest Rate Futures | 44,882,670 | 51,055,919 | -12.1% | 67,230,099 | -33.2% | 724,906,471 | 736,977,433 | -1.6% |
| Equity Index Futures | 3,763,262 | 3,619,304 | 4.0% | 2,577,299 | 46.0% | 40,815,866 | 39,301,955 | 3.9% |
| Energy Futures | 670 | 946 | -29.2% | 558 | 20.1% | 9,329 | 16,245 | -42.6% |
| Commodities and Alternative Invest | 16,525,742 | 14,841,235 | 11.4% | 21,032,636 | -21.4% | 230,410,420 | 196,271,729 | 17.4% |
| TOTAL FUTURES | 65,172,344 | 69,517,404 | -6.3% | 90,840,592 | -28.3% | 996,142,086 | 972,567,362 | 2.4% |

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|------------------------------------|--------------------|--------------------|---------------|--------------------|---------------|----------------------|----------------------|-------------|
| TOTAL OPTIONS GROUP | | | | | | | | |
| Equity Index Options | 10,285 | 18,647 | -44.8% | 11,906 | -13.6% | 138,607 | 151,266 | -8.4% |
| Interest Rate Options | 10,229,753 | 12,847,968 | -20.4% | 9,508,212 | 7.6% | 144,502,445 | 148,304,745 | -2.6% |
| Energy Options | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| Commodities and Alternative Invest | 3,417,890 | 3,490,468 | -2.1% | 3,419,942 | -0.1% | 56,165,718 | 50,476,511 | 11.3% |
| TOTAL OPTIONS | 13,657,928 | 16,357,083 | -16.5% | 12,940,060 | 5.5% | 200,806,770 | 198,932,522 | 0.9% |
| TOTAL COMBINED | | | | | | | | |
| Interest Rate | 55,112,423 | 63,903,887 | -13.8% | 76,738,311 | -28.2% | 869,408,916 | 885,282,178 | -1.8% |
| Equity Index | 3,773,547 | 3,637,951 | 3.7% | 2,589,205 | 45.7% | 40,954,473 | 39,453,221 | 3.8% |
| Energy | 670 | 946 | -29.2% | 558 | 20.1% | 9,329 | 16,245 | -42.6% |
| Commodities and Alternative Invest | 19,943,632 | 18,331,703 | 8.8% | 24,452,578 | -18.4% | 286,576,138 | 246,748,240 | 16.1% |
| GRAND TOTAL | 78,830,272 | 85,874,487 | -8.2% | 103,780,652 | -24.0% | 1,196,948,856 | 1,171,499,884 | 2.2% |