

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 ICSCO	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%