

CBOT Exchange Volume Report - Monthly

	VOLUME JAN 2016	VOLUME JAN 2015	% CHG	VOLUME DEC 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	5,569,786	7,956,173	-30.0%	4,531,860	22.9%	5,569,786	7,956,173	-30.0%
10-YR NOTE	27,310,084	27,499,186	-0.7%	19,644,233	39.0%	27,310,084	27,499,186	-0.7%
5-YR NOTE	13,618,656	14,739,282	-7.6%	11,849,597	14.9%	13,618,656	14,739,282	-7.6%
2-YR NOTE	5,229,614	5,113,150	2.3%	4,765,296	9.7%	5,229,614	5,113,150	2.3%
FED FUND	2,314,291	1,156,917	100.0%	2,269,407	2.0%	2,314,291	1,156,917	100.0%
5-YR SWAP RATE	55,520	45,880	21.0%	100,340	-44.7%	55,520	45,880	21.0%
2-YR SWAP RATE	412	538	-23.4%	5,187	-92.1%	412	538	-23.4%
10-YR SWAP RATE	32,163	49,563	-35.1%	96,443	-66.7%	32,163	49,563	-35.1%
7-YR SWAP	727	0	-	3,977	-81.7%	727	0	-
ULTRA T-BOND	1,878,801	1,960,838	-4.2%	1,614,038	16.4%	1,878,801	1,960,838	-4.2%
30-YR SWAP RATE	1,524	3,865	-60.6%	2,292	-33.5%	1,524	3,865	-60.6%
Ultra 10-Year Note	322,186	0	-	0	-	322,186	0	-
Interest Rate Options								
30-YR BOND	2,011,002	1,943,225	3.5%	1,455,060	38.2%	2,011,002	1,943,225	3.5%
10-YR NOTE	7,213,748	9,925,535	-27.3%	6,271,606	15.0%	7,213,748	9,925,535	-27.3%
5-YR NOTE	2,516,137	1,854,273	35.7%	2,387,750	5.4%	2,516,137	1,854,273	35.7%
2-YR NOTE	74,083	343,160	-78.4%	106,003	-30.1%	74,083	343,160	-78.4%
FED FUND	6,405	11,380	-43.7%	4,535	41.2%	6,405	11,380	-43.7%
FLEX 30-YR BOND	0	0	0.0%	0	0.0%	0	0	0.0%
ULTRA T-BOND	3,960	20,871	-81.0%	4,799	-17.5%	3,960	20,871	-81.0%
Ultra 10-Year Note	106	0	-	0	-	106	0	-
Equity Index Futures								
\$25 DJ	0	0	0.0%	0	0.0%	0	0	0.0%
DJIA	0	14,579	-100.0%	0	0.0%	0	14,579	-100.0%
MINI \$5 DOW	5,169,755	4,146,692	24.7%	3,734,506	38.4%	5,169,755	4,146,692	24.7%
DJ US REAL ESTATE	15,936	10,202	56.2%	28,756	-44.6%	15,936	10,202	56.2%
Equity Index Options								
DJIA	0	0	0.0%	0	0.0%	0	0	0.0%
MINI \$5 DOW	23,265	16,083	44.7%	10,285	126.2%	23,265	16,083	44.7%
Energy Futures								
ETHANOL FWD	498	872	-42.9%	670	-25.7%	498	872	-42.9%



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Commodities and Alternative Investments								
Futures								
CORN	5,878,059	5,468,902	7.5%	4,375,509	34.3%	5,878,059	5,468,902	7.5%
SOYBEAN	3,846,087	3,570,322	7.7%	4,967,381	-22.6%	3,846,087	3,570,322	7.7%
SOYBEAN MEAL	1,547,642	1,558,573	-0.7%	2,107,420	-26.6%	1,547,642	1,558,573	-0.7%
SOYBEAN OIL	1,713,243	1,985,337	-13.7%	2,924,027	-41.4%	1,713,243	1,985,337	-13.7%
OATS	15,634	14,618	7.0%	12,283	27.3%	15,634	14,618	7.0%
ROUGH RICE	14,845	12,317	20.5%	38,758	-61.7%	14,845	12,317	20.5%
MINI CORN	6,391	10,859	-41.1%	7,290	-12.3%	6,391	10,859	-41.1%
MINI SOYBEAN	10,476	21,319	-50.9%	15,611	-32.9%	10,476	21,319	-50.9%
MINI WHEAT	4,214	5,155	-18.3%	4,457	-5.5%	4,214	5,155	-18.3%
ETHANOL	14,151	24,040	-41.1%	12,893	9.8%	14,151	24,040	-41.1%
DOW-UBS COMMOD INDEX	23,015	15,247	50.9%	60,615	-62.0%	23,015	15,247	50.9%
GRAIN BASIS SWAPS	0	0	0.0%	0	0.0%	0	0	0.0%
DOW-UBS COMMOD INDEX SWA	0	0	0.0%	0	0.0%	0	0	0.0%
FERTILIZER PRODUCTS	3,255	1,685	93.2%	3,600	-9.6%	3,255	1,685	93.2%
DJ_UBS ROLL SELECT INDEX FU	0	336	-100.0%	1,081	-100.0%	0	336	-100.0%
KC WHEAT	527,748	476,852	10.7%	383,780	37.5%	527,748	476,852	10.7%
CHI WHEAT	1,820,678	1,787,181	1.9%	1,611,037	13.0%	1,820,678	1,787,181	1.9%
Intercommodity Spread	0	0	-	0	0.0%	0	0	-

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Commodities and Alternative Investments								
Options								
CORN	1,321,127	2,029,016	-34.9%	1,037,159	27.4%	1,321,127	2,029,016	-34.9%
SOYBEAN	1,137,641	1,540,104	-26.1%	1,406,162	-19.1%	1,137,641	1,540,104	-26.1%
SOYBEAN MEAL	151,413	248,374	-39.0%	204,473	-25.9%	151,413	248,374	-39.0%
SOYBEAN OIL	150,890	189,938	-20.6%	323,979	-53.4%	150,890	189,938	-20.6%
SOYBEAN CRUSH	672	77	772.7%	610	10.2%	672	77	772.7%
OATS	1,088	2,705	-59.8%	1,245	-12.6%	1,088	2,705	-59.8%
ROUGH RICE	2,239	1,228	82.3%	2,604	-14.0%	2,239	1,228	82.3%
WHEAT	0	485	-100.0%	100	-100.0%	0	485	-100.0%
CORN NEARBY+2 CAL SPRD	2,331	2,156	8.1%	1,796	29.8%	2,331	2,156	8.1%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
WHEAT NEARBY+2 CAL SPRD	1,279	7,590	-83.1%	4,415	-71.0%	1,279	7,590	-83.1%
JULY-DEC CORN CAL SPRD	3,596	4,063	-11.5%	3,687	-2.5%	3,596	4,063	-11.5%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	1,402	4,427	-68.3%	69	1,931.9%	1,402	4,427	-68.3%
JULY-DEC WHEAT CAL SPRD	2,522	515	389.7%	2,975	-15.2%	2,522	515	389.7%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC SOYMEAL 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	0.0%
DEC-DEC CORN CAL SPRD	0	130	-100.0%	0	0.0%	0	130	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	25	-100.0%	0	0.0%	0	25	-100.0%
WHEAT-CORN ICISO	5,095	3,775	35.0%	3,790	34.4%	5,095	3,775	35.0%
DEC-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
MAR-DEC CORN CAL SPRD	0	5,430	-100.0%	0	0.0%	0	5,430	-100.0%
MAR-JULY WHEAT CAL SPRD	50	303	-83.5%	4,755	-98.9%	50	303	-83.5%
KC WHEAT	18,671	63,637	-70.7%	14,914	25.2%	18,671	63,637	-70.7%
CHI WHEAT	648,703	628,835	3.2%	402,688	61.1%	648,703	628,835	3.2%
Intercommodity Spread	250	0	0.0%	0	0.0%	250	0	0.0%
MAR-JULY CORN CAL SPRD	2,379	0	0.0%	2,469	-3.6%	2,379	0	0.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	0.0%	0	0.0%	0	0	0.0%
NOV-DEC SOYBEAN CSO	0	0	0.0%	0	0.0%	0	0	0.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	56,333,764	58,525,392	-3.7%	44,882,670	25.5%	56,333,764	58,525,392	-3.7%
Equity Index Futures	5,185,691	4,171,473	24.3%	3,763,262	37.8%	5,185,691	4,171,473	24.3%
Energy Futures	498	872	-42.9%	670	-25.7%	498	872	-42.9%
Commodities and Alternative Invest	15,425,438	14,952,743	3.2%	16,525,742	-6.7%	15,425,438	14,952,743	3.2%
TOTAL FUTURES	76,945,391	77,650,480	-0.9%	65,172,344	18.1%	76,945,391	77,650,480	-0.9%



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TOTAL OPTIONS GROUP								
Equity Index Options	23,265	16,083	44.7%	10,285	126.2%	23,265	16,083	44.7%
Interest Rate Options	11,825,441	14,098,444	-16.1%	10,229,753	15.6%	11,825,441	14,098,444	-16.1%
Commodities and Alternative Invest	3,451,348	4,732,813	-27.1%	3,417,890	1.0%	3,451,348	4,732,813	-27.1%
TOTAL OPTIONS	15,300,054	18,847,340	-18.8%	13,657,928	12.0%	15,300,054	18,847,340	-18.8%
 TOTAL COMBINED								
Interest Rate	68,159,205	72,623,836	-6.1%	55,112,423	23.7%	68,159,205	72,623,836	-6.1%
Equity Index	5,208,956	4,187,556	24.4%	3,773,547	38.0%	5,208,956	4,187,556	24.4%
Energy	498	872	-42.9%	670	-25.7%	498	872	-42.9%
Commodities and Alternative Invest	18,876,786	19,685,556	-4.1%	19,943,632	-5.3%	18,876,786	19,685,556	-4.1%
GRAND TOTAL	92,245,445	96,497,820	-4.4%	78,830,272	17.0%	92,245,445	96,497,820	-4.4%