



CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry MAR 2016	Open Outcry MAR 2015	% CHG	ELEC MAR 2016	ELEC MAR 2015	% CHG	Open Outcry Y.T.D 2016	Open Outcry Y.T.D 2015	% CHG	ELEC Y.T.D 2016	ELEC Y.T.D 2015	% CHG
Interest Rate Futures												
30-YR BOND	25,787	29,245	-11.8%	4,907,806	4,957,166	-1.0%	69,780	386,610	-82.0%	18,348,217	20,431,297	-10.2%
10-YR NOTE	144,663	160,535	-9.9%	23,757,054	23,879,619	-0.5%	428,782	1,152,875	-62.8%	90,383,292	82,709,017	9.3%
5-YR NOTE	15,113	47,712	-68.3%	12,454,749	13,201,925	-5.7%	69,873	887,525	-92.1%	48,609,827	46,632,502	4.2%
2-YR NOTE	120	10,448	-98.9%	5,255,372	5,561,457	-5.5%	1,180	460,607	-99.7%	19,668,495	20,466,649	-3.9%
FED FUND	0	3,066	-100.0%	2,539,276	1,466,484	73.2%	0	7,866	-100.0%	7,380,675	3,722,816	98.3%
5-YR SWAP RATE	0	0	0.0%	84,890	83,432	1.7%	0	0	0.0%	201,223	161,399	24.7%
2-YR SWAP RATE	0	7	-100.0%	2,820	10,876	-74.1%	0	7	-100.0%	3,996	11,988	-66.7%
10-YR SWAP RATE	0	2,032	-100.0%	79,459	98,122	-19.0%	0	2,032	-100.0%	151,363	169,955	-10.9%
7-YR SWAP	0	-	-	709	-	-	0	-	-	3,052	-	-
ULTRA T-BOND	0	3,608	-100.0%	1,680,515	1,640,734	2.4%	0	224,609	-100.0%	7,025,526	6,935,393	1.3%
Ultra 10-Year Note	0	-	-	919,164	-	-	0	-	-	1,968,875	-	-
30-YR SWAP RATE	0	0	0.0%	2,631	6,635	-60.3%	0	0	0.0%	5,929	13,306	-55.4%
Interest Rate Options												
30-YR BOND	264,830	377,600	-29.9%	1,415,964	863,724	63.9%	949,558	1,395,469	-32.0%	4,775,754	3,129,346	52.6%
10-YR NOTE	2,205,509	2,695,762	-18.2%	4,900,476	4,504,602	8.8%	7,366,668	9,788,921	-24.7%	15,588,017	16,033,776	-2.8%
5-YR NOTE	590,755	644,742	-8.4%	1,290,548	1,121,351	15.1%	2,351,037	1,979,521	18.8%	4,228,807	3,391,755	24.7%
2-YR NOTE	34,047	66,987	-49.2%	85,290	109,404	-22.0%	104,179	297,213	-64.9%	194,252	454,869	-57.3%
FED FUND	12,550	67,092	-81.3%	508	4,228	-88.0%	29,880	111,962	-73.3%	1,458	8,978	-83.8%
FLEX 30-YR BOND	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
ULTRA T-BOND	738	1,296	-43.1%	4,300	5,493	-21.7%	3,776	18,570	-79.7%	9,329	22,945	-59.3%
Ultra 10-Year Note	400	-	-	0	-	-	400	-	-	116	-	-
Equity Index Futures												
\$25 DJ	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
DJIA	0	6,924	-100.0%	0	268	-100.0%	0	9,123	-100.0%	0	1,413	-100.0%
MINI \$5 DOW	0	0	0.0%	3,295,587	3,125,977	5.4%	0	0	0.0%	12,726,788	9,616,456	32.3%
DJ US REAL ESTATE	0	0	0.0%	16,619	11,023	50.8%	0	0	0.0%	35,393	29,714	19.1%

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Equity Index Options												
DJIA	0	21	-100.0%	0	0	0.0%	0	22	-100.0%	0	0	0.0%
MINI \$5 DOW	0	0	0.0%	11,434	12,574	-9.1%	0	0	0.0%	54,847	43,065	27.4%
Energy Futures												
ETHANOL FWD	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Commodities and Alternative Investments												
Futures												
CORN	32,868	141,636	-76.8%	5,852,583	5,799,749	0.9%	82,938	373,392	-77.8%	19,030,841	17,302,088	10.0%
SOYBEAN	33,364	62,957	-47.0%	4,280,789	3,749,730	14.2%	77,896	192,699	-59.6%	12,908,344	11,700,949	10.3%
SOYBEAN MEAL	3,255	17,094	-81.0%	1,620,194	1,531,283	5.8%	10,092	55,065	-81.7%	5,073,344	4,776,164	6.2%
SOYBEAN OIL	5,248	15,790	-66.8%	1,805,126	1,622,103	11.3%	11,280	54,172	-79.2%	5,717,728	5,829,141	-1.9%
OATS	0	96	-100.0%	13,413	10,893	23.1%	0	297	-100.0%	51,531	42,367	21.6%
ROUGH RICE	0	65	-100.0%	14,975	11,561	29.5%	0	226	-100.0%	64,009	51,908	23.3%
MINI CORN	0	206	-100.0%	8,523	10,884	-21.7%	0	702	-100.0%	22,214	34,313	-35.3%
MINI SOYBEAN	0	552	-100.0%	19,640	18,025	9.0%	0	1,903	-100.0%	41,706	64,139	-35.0%
MINI WHEAT	0	27	-100.0%	5,299	6,673	-20.6%	0	119	-100.0%	13,932	17,984	-22.5%
ETHANOL	0	0	0.0%	15,335	17,406	-11.9%	0	0	0.0%	40,829	54,539	-25.1%
DOW-UBS COMMOD INDEX	0	0	0.0%	62,205	40,980	51.8%	0	0	0.0%	104,481	66,258	57.7%
GRAIN BASIS SWAPS	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
DOW-UBS COMMOD INDEX SW	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
FERTILIZER PRODUCS	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Intercommodity Spread	0	-	-	0	-	-	0	-	-	0	-	-
CHI WHEAT	14,667	33,108	-55.7%	2,058,302	2,349,139	-12.4%	49,036	85,221	-42.5%	7,027,174	6,643,318	5.8%
KC WHEAT	1,427	1,153	23.8%	601,932	495,938	21.4%	4,897	4,689	4.4%	1,946,140	1,632,392	19.2%
DJ_UBS ROLL SELECT INDEX	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Commodities and Alternative Investments												
Options												
CORN	650.727	796.089	-18.3%	1.120.470	1.117.812	0.2%	1.552.106	2.212.249	-29.8%	2.769.190	3.087.659	-10.3%

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Commodities and Alternative Investments												
Options												
SOYBEAN	449,474	599,923	-25.1%	1,390,850	877,613	58.5%	1,150,749	1,798,565	-36.0%	3,097,838	2,770,478	11.8%
SOYBEAN MEAL	45,629	82,343	-44.6%	121,914	140,042	-12.9%	161,493	272,571	-40.8%	300,630	418,472	-28.2%
SOYBEAN OIL	120,868	99,804	21.1%	149,096	39,882	273.8%	283,603	317,207	-10.6%	294,737	142,848	106.3%
SOYBEAN CRUSH	546	40	1,265.0%	0	0	0.0%	1,888	242	680.2%	0	0	0.0%
OATS	591	1,069	-44.7%	760	367	107.1%	1,517	4,500	-66.3%	1,603	1,278	25.4%
ROUGH RICE	770	751	2.5%	1,201	1,110	8.2%	1,375	2,245	-38.8%	5,372	2,108	154.8%
WHEAT	0	0	0.0%	0	0	0.0%	0	485	-100.0%	0	0	0.0%
CORN NEARBY+2 CAL SPRD	950	1,855	-48.8%	0	650	-100.0%	4,257	4,086	4.2%	56	883	-93.7%
SOYBN NEARBY+2 CAL SPRD	300	0	0.0%	0	0	0.0%	350	0	0.0%	0	0	0.0%
WHEAT NEARBY+2 CAL SPRD	6,480	14,490	-55.3%	146	567	-74.3%	17,442	28,480	-38.8%	765	956	-20.0%
JULY-DEC CORN CAL SPRD	5,999	1,005	496.9%	51	0	0.0%	12,045	8,367	44.0%	51	87	-41.4%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPR	3,152	5,670	-44.4%	6	10	-40.0%	6,993	12,870	-45.7%	99	170	-41.8%
JULY-DEC WHEAT CAL SPRD	1,298	775	67.5%	0	11	-100.0%	10,495	2,780	277.5%	0	11	-100.0%
JULY-JULY WHEAT CAL SPRD	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
NOV-NOV SOYBEAN CAL SPR	129	33	290.9%	0	0	0.0%	129	33	290.9%	0	0	0.0%
SOYMEAL NEARBY+2 CAL SPR	2,475	100	2,375.0%	0	0	0.0%	2,475	300	725.0%	0	0	0.0%
JULY-DEC SOYMEAL CAL SPR	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0	0.0%	0	25	-100.0%	0	0	0.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
NOV-JULY SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
WHEAT-CORN ICSCO	0	300	-100.0%	0	0	0.0%	5,236	4,500	16.4%	0	0	0.0%
DEC-DEC CORN CAL SPRD	1,073	128	738.3%	5	0	0.0%	1,773	280	533.2%	5	0	0.0%
DEC-JULY CORN CAL SPRD	0	0	0.0%	0	0	0.0%	0	100	-100.0%	0	0	0.0%
AUG-NOV SOYBEAN CAL SPR	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
Intercommodity Spread	0	0	0.0%	0	0	0.0%	1,850	0	0.0%	0	0	0.0%
CHI WHEAT	205,435	300,158	-31.6%	507,685	322,382	57.5%	571,827	798,394	-28.4%	1,293,156	883,900	46.3%
SEP-DEC SOYBEAN MEAL CSC	0	-	-	0	-	-	0	-	-	0	-	-
KC WHEAT	19,822	22,162	-10.6%	16,360	21,637	-24.4%	52,008	103,465	-49.7%	35,797	57,245	-37.5%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	1,650	310	432.3%	0	6	-100.0%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0	0.0%	0	5,430	-100.0%	0	0	0.0%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0	0.0%	2,416	0	0.0%	4	0	0.0%
DEC-JUL SOYBEAN OIL CSO	-	0	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	0.0%

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Commodities and Alternative Investments												
Options												
MAY-NOV SOYBEAN CAL SPR	-	0	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	0.0%
TOTAL FUTURES GROUP												
Interest Rate Futures	185,683	256,653	-27.7%	51,684,445	50,906,450	1.5%	569,615	3,122,131	-81.8%	193,750,470	181,254,322	6.9%
Equity Index Futures	0	6,924	-100.0%	3,312,206	3,137,268	5.6%	0	9,123	-100.0%	12,762,181	9,647,583	32.3%
Energy Futures	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Commodities and Alternative Inve	90,829	272,684	-66.7%	16,358,316	15,664,364	4.4%	236,139	768,485	-69.3%	52,042,273	48,215,560	7.9%
TOTAL FUTURES	276,512	536,261	-48.4%	71,354,967	69,708,082	2.4%	805,754	3,899,739	-79.3%	258,554,924	239,117,465	8.1%
TOTAL OPTIONS GROUP												
Equity Index Options	0	21	-100.0%	11,434	12,574	-9.1%	0	22	-100.0%	54,847	43,065	27.4%
Interest Rate Options	3,108,829	3,853,479	-19.3%	7,697,086	6,608,802	16.5%	10,805,498	13,591,656	-20.5%	24,797,733	23,041,669	7.6%
Commodities and Alternative Inve	1,515,718	1,926,695	-21.3%	3,308,544	2,522,083	31.2%	3,843,677	5,577,484	-31.1%	7,799,303	7,366,101	5.9%
TOTAL OPTIONS	4,624,547	5,780,195	-20.0%	11,017,064	9,143,459	20.5%	14,649,175	19,169,162	-23.6%	32,651,883	30,450,835	7.2%
TOTAL COMBINED												
Interest Rate	3,294,512	4,110,132	-19.8%	59,381,531	57,515,252	3.2%	11,375,113	16,713,787	-31.9%	218,548,203	204,295,991	7.0%
Equity Index	0	6,945	-100.0%	3,323,640	3,149,842	5.5%	0	9,145	-100.0%	12,817,028	9,690,648	32.3%
Energy	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Commodities and Alternative Inve	1,606,547	2,199,379	-27.0%	19,666,860	18,186,447	8.1%	4,079,816	6,345,969	-35.7%	59,841,576	55,581,661	7.7%
GRAND TOTAL	4,901,059	6,316,456	-22.4%	82,372,031	78,851,541	4.5%	15,454,929	23,068,901	-33.0%	291,206,807	269,568,300	8.0%

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