



CBOT Exchange Volume Report - Monthly

	VOLUME MAR 2016	VOLUME MAR 2015	% CHG	VOLUME FEB 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	5,000,492	5,183,233	-3.5%	8,184,815	-38.9%	18,755,093	21,750,804	-13.8%
10-YR NOTE	24,480,805	24,770,743	-1.2%	41,327,813	-40.8%	93,118,702	85,975,108	8.3%
5-YR NOTE	13,229,220	14,020,735	-5.6%	24,294,791	-45.5%	51,142,667	49,685,854	2.9%
2-YR NOTE	5,521,341	6,108,615	-9.6%	9,923,022	-44.4%	20,673,977	22,491,416	-8.1%
FED FUND	2,555,692	1,480,400	72.6%	2,538,658	0.7%	7,408,641	3,767,755	96.6%
5-YR SWAP RATE	106,012	99,500	6.5%	60,813	74.3%	222,345	177,467	25.3%
2-YR SWAP RATE	2,820	10,883	-74.1%	764	269.1%	3,996	11,995	-66.7%
10-YR SWAP RATE	83,327	131,560	-36.7%	40,913	103.7%	156,403	203,393	-23.1%
7-YR SWAP	709	0	-	1,616	-56.1%	3,052	0	-
ULTRA T-BOND	1,800,239	1,796,608	0.2%	3,758,777	-52.1%	7,437,817	7,668,959	-3.0%
30-YR SWAP RATE	2,631	8,928	-70.5%	1,774	48.3%	5,929	15,599	-62.0%
Ultra 10-Year Note	1,003,024	0	-	852,632	17.6%	2,177,842	0	-
Interest Rate Options								
30-YR BOND	1,680,976	1,241,324	35.4%	2,048,012	-17.9%	5,739,990	4,526,815	26.8%
10-YR NOTE	7,131,385	7,218,684	-1.2%	8,731,952	-18.3%	23,077,085	26,119,011	-11.6%
5-YR NOTE	1,891,303	1,943,846	-2.7%	2,335,966	-19.0%	6,743,406	5,703,664	18.2%
2-YR NOTE	119,337	176,391	-32.3%	105,011	13.6%	298,431	752,082	-60.3%
FED FUND	13,058	71,320	-81.7%	11,875	10.0%	31,338	120,940	-74.1%
FLEX 30-YR BOND	0	0	0.0%	0	-	0	0	0.0%
ULTRA T-BOND	5,038	6,789	-25.8%	4,107	22.7%	13,105	41,515	-68.4%
Ultra 10-Year Note	400	0	-	10	3,900.0%	516	0	-
Equity Index Futures								
\$25 DJ	0	0	0.0%	0	-	0	0	0.0%
DJIA	0	10,864	-100.0%	0	0.0%	0	28,350	-100.0%
MINI \$5 DOW	3,300,587	3,125,977	5.6%	4,307,086	-23.4%	12,777,428	9,616,456	32.9%
DJ US REAL ESTATE	30,898	19,209	60.9%	11,842	160.9%	58,676	40,683	44.2%
Equity Index Options								
DJIA	0	21	-100.0%	0	0.0%	0	22	-100.0%
MINI \$5 DOW	11,434	12,574	-9.1%	20,148	-43.2%	54,847	43,065	27.4%
Energy Futures								
ETHANOL FWD	546	1,264	-56.8%	758	-28.0%	1,802	2,886	-37.6%



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Commodities and Alternative Investments								
Futures								
CORN	6,061,119	6,111,206	-0.8%	7,858,482	-22.9%	19,797,660	18,391,049	7.6%
SOYBEAN	4,455,318	4,011,214	11.1%	5,203,777	-14.4%	13,505,182	12,448,873	8.5%
SOYBEAN MEAL	1,696,459	1,627,749	4.2%	2,055,464	-17.5%	5,299,565	5,049,346	5.0%
SOYBEAN OIL	1,866,019	1,683,476	10.8%	2,310,910	-19.3%	5,890,172	6,017,758	-2.1%
OATS	14,663	12,461	17.7%	25,543	-42.6%	55,840	47,002	18.8%
ROUGH RICE	16,050	12,008	33.7%	35,556	-54.9%	66,451	53,806	23.5%
MINI CORN	8,523	11,090	-23.1%	7,300	16.8%	22,214	35,019	-36.6%
MINI SOYBEAN	19,640	18,577	5.7%	11,594	69.4%	41,710	66,061	-36.9%
MINI WHEAT	5,300	6,700	-20.9%	4,420	19.9%	13,934	18,103	-23.0%
ETHANOL	15,335	17,508	-12.4%	11,923	28.6%	41,409	54,651	-24.2%
DOW-UBS COMMOD INDEX	62,205	40,980	51.8%	19,261	223.0%	104,481	66,258	57.7%
GRAIN BASIS SWAPS	0	0	0.0%	0	-	0	0	0.0%
DOW-UBS COMMOD INDEX SWA	0	0	0.0%	0	-	0	0	0.0%
FERTILIZER PRODUCTS	1,905	2,310	-17.5%	3,300	-42.3%	8,460	6,980	21.2%
DJ_UBS ROLL SELECT INDEX FU	664	2,680	-75.2%	83	700.0%	747	3,016	-75.2%
KC WHEAT	621,435	513,654	21.0%	871,036	-28.7%	2,020,219	1,698,966	18.9%
CHI WHEAT	2,084,520	2,394,829	-13.0%	3,224,744	-35.4%	7,129,942	6,792,869	5.0%
Intercommodity Spread	0	0	-	0	0.0%	0	0	-



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Commodities and Alternative Investments								
Options								
CORN	1,771,842	2,014,243	-12.0%	1,243,907	42.4%	4,336,876	5,446,221	-20.4%
SOYBEAN	1,840,324	1,477,599	24.5%	1,271,202	44.8%	4,249,167	4,571,969	-7.1%
SOYBEAN MEAL	167,545	222,480	-24.7%	143,467	16.8%	462,425	691,338	-33.1%
SOYBEAN OIL	269,964	139,686	93.3%	157,486	71.4%	578,340	460,055	25.7%
SOYBEAN CRUSH	546	40	1,265.0%	670	-18.5%	1,888	242	680.2%
OATS	1,351	1,436	-5.9%	681	98.4%	3,120	5,778	-46.0%
ROUGH RICE	1,971	1,861	5.9%	2,537	-22.3%	6,747	4,353	55.0%
WHEAT	0	0	0.0%	0	0.0%	0	485	-100.0%
CORN NEARBY+2 CAL SPRD	950	2,505	-62.1%	1,032	-7.9%	4,313	4,969	-13.2%
SOYBN NEARBY+2 CAL SPRD	300	0	0.0%	50	500.0%	350	0	0.0%
WHEAT NEARBY+2 CAL SPRD	6,626	15,057	-56.0%	10,302	-35.7%	18,207	29,436	-38.1%
JULY-DEC CORN CAL SPRD	6,050	1,005	502.0%	2,450	146.9%	12,096	8,454	43.1%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	3,158	5,680	-44.4%	2,532	24.7%	7,092	13,040	-45.6%
JULY-DEC WHEAT CAL SPRD	1,298	786	65.1%	6,675	-80.6%	10,495	2,791	276.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	129	33	290.9%	0	0.0%	129	33	290.9%
SOYMEAL NEARBY+2 CAL SPRD	2,475	100	2,375.0%	0	0.0%	2,475	300	725.0%
JULY-DEC SOYMEAL CAL SPRD	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	1,078	128	742.2%	700	54.0%	1,778	280	535.0%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	0	25	-100.0%
WHEAT-CORN ICISO	0	300	-100.0%	141	-100.0%	5,236	4,500	16.4%
DEC-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	100	-100.0%
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%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	5,430	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	1,600	-100.0%	1,650	316	422.2%
KC WHEAT	36,209	43,799	-17.3%	32,952	9.9%	87,832	160,886	-45.4%
CHI WHEAT	713,263	652,061	9.4%	503,205	41.7%	1,865,171	1,718,251	8.6%
Intercommodity Spread	0	0	0.0%	1,600	-100.0%	1,850	0	0.0%
MAR-JULY CORN CAL SPRD	0	0	0.0%	41	-100.0%	2,420	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%
NOV-DEC SOYBEAN CSO	0	0	0.0%	0	-	0	0	0.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	53,786,312	53,611,205	0.3%	90,986,388	-40.9%	201,106,464	191,748,350	4.9%
Equity Index Futures	3,331,485	3,156,050	5.6%	4,318,928	-22.9%	12,836,104	9,685,489	32.5%
Energy Futures	546	1,264	-56.8%	758	-28.0%	1,802	2,886	-37.6%
Commodities and Alternative Invest	16,929,155	16,466,442	2.8%	21,643,393	-21.8%	53,997,986	50,749,757	6.4%
TOTAL FUTURES	74,047,498	73,234,961	1.1%	116,949,467	-36.7%	267,942,356	252,186,482	6.2%

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TOTAL OPTIONS GROUP								
Equity Index Options	11,434	12,595	-9.2%	20,148	-43.2%	54,847	43,087	27.3%
Interest Rate Options	10,841,497	10,658,354	1.7%	13,236,933	-18.1%	35,903,871	37,264,027	-3.7%
Commodities and Alternative Invest	4,825,079	4,578,799	5.4%	3,383,230	42.6%	11,659,657	13,129,252	-11.2%
TOTAL OPTIONS	15,678,010	15,249,748	2.8%	16,640,311	-5.8%	47,618,375	50,436,366	-5.6%
 TOTAL COMBINED								
Interest Rate	64,627,809	64,269,559	0.6%	104,223,321	-38.0%	237,010,335	229,012,377	3.5%
Equity Index	3,342,919	3,168,645	5.5%	4,339,076	-23.0%	12,890,951	9,728,576	32.5%
Energy	546	1,264	-56.8%	758	-28.0%	1,802	2,886	-37.6%
Commodities and Alternative Invest	21,754,234	21,045,241	3.4%	25,026,623	-13.1%	65,657,643	63,879,009	2.8%
GRAND TOTAL	89,725,508	88,484,709	1.4%	133,589,778	-32.8%	315,560,731	302,622,848	4.3%