

CBOT Exchange Volume Comparison Report - Monthly

| | Open Outcry MAY 2016 | Open Outcry MAY 2015 | % CHG | ELEC MAY 2016 | ELEC MAY 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 | 14,695 | 204,767 | -92.8% | 6,205,270 | 6,548,484 | -5.2% | 100,071 | 609,083 | -83.6% | 28,909,210 | 31,622,055 | -8.6% |
| 10-YR NOTE | 139,020 | 803,879 | -82.7% | 31,825,322 | 36,380,506 | -12.5% | 664,491 | 2,106,785 | -68.5% | 143,955,991 | 140,634,061 | 2.4% |
| 5-YR NOTE | 40,275 | 608,669 | -93.4% | 21,356,853 | 19,693,411 | 8.4% | 132,436 | 1,531,844 | -91.4% | 80,723,941 | 77,458,726 | 4.2% |
| 2-YR NOTE | 2,258 | 405,576 | -99.4% | 8,560,810 | 10,038,172 | -14.7% | 4,666 | 871,530 | -99.5% | 32,388,176 | 34,538,991 | -6.2% |
| FED FUND | 0 | 0 | 0.0% | 2,876,165 | 1,069,277 | 169.0% | 0 | 8,376 | -100.0% | 12,372,748 | 5,898,623 | 109.8% |
| 5-YR SWAP RATE | 0 | 0 | 0.0% | 46,481 | 39,958 | 16.3% | 0 | 0 | 0.0% | 281,697 | 234,368 | 20.2% |
| 2-YR SWAP RATE | 0 | 0 | 0.0% | 15 | 1,057 | -98.6% | 0 | 7 | -100.0% | 4,396 | 13,869 | -68.3% |
| 10-YR SWAP RATE | 0 | 0 | 0.0% | 33,060 | 29,561 | 11.8% | 0 | 2,032 | -100.0% | 208,893 | 237,622 | -12.1% |
| 7-YR SWAP | 0 | - | - | 0 | - | - | 0 | - | - | 3,052 | - | - |
| ULTRA T-BOND | 1 | 191,488 | -100.0% | 2,889,078 | 3,239,344 | -10.8% | 1 | 419,116 | -100.0% | 11,282,330 | 11,642,687 | -3.1% |
| Ultra 10-Year Note | 0 | - | - | 1,423,623 | - | - | 0 | - | - | 4,320,139 | - | - |
| 30-YR SWAP RATE | 0 | 0 | 0.0% | 1,364 | 2,521 | -45.9% | 0 | 61 | -100.0% | 8,647 | 19,198 | -55.0% |
| Interest Rate Options | | | | | | | | | | | | |
| 30-YR BOND | 192,444 | 585,072 | -67.1% | 1,062,771 | 1,590,763 | -33.2% | 1,338,401 | 2,342,389 | -42.9% | 6,925,533 | 5,862,515 | 18.1% |
| 10-YR NOTE | 2,207,787 | 3,771,876 | -41.5% | 4,746,649 | 6,056,053 | -21.6% | 11,408,863 | 16,084,796 | -29.1% | 24,372,638 | 26,483,159 | -8.0% |
| 5-YR NOTE | 632,067 | 516,992 | 22.3% | 1,135,412 | 944,380 | 20.2% | 3,360,235 | 2,992,542 | 12.3% | 6,451,636 | 5,144,236 | 25.4% |
| 2-YR NOTE | 49,657 | 29,994 | 65.6% | 143,752 | 72,091 | 99.4% | 224,517 | 370,091 | -39.3% | 458,268 | 610,458 | -24.9% |
| FED FUND | 5,400 | 14,370 | -62.4% | 3,094 | 4,252 | -27.2% | 37,030 | 162,636 | -77.2% | 4,660 | 13,980 | -66.7% |
| FLEX 30-YR BOND | - | 0 | 0.0% | - | 0 | 0.0% | - | 0 | 0.0% | - | 0 | 0.0% |
| ULTRA T-BOND | 1,556 | 16,600 | -90.6% | 3,694 | 4,583 | -19.4% | 6,447 | 36,026 | -82.1% | 17,593 | 29,572 | -40.5% |
| Ultra 10-Year Note | 775 | - | - | 348 | - | - | 1,175 | - | - | 511 | - | - |
| Equity Index Futures | | | | | | | | | | | | |
| \$25 DJ | - | 0 | 0.0% | - | 0 | 0.0% | - | 0 | 0.0% | - | 0 | 0.0% |
| DJIA | 0 | 428 | -100.0% | 0 | 0 | 0.0% | 0 | 10,048 | -100.0% | 0 | 1,413 | -100.0% |
| MINI \$5 DOW | 0 | 0 | 0.0% | 3,081,883 | 2,558,340 | 20.5% | 0 | 0 | 0.0% | 18,965,454 | 15,162,919 | 25.1% |
| DJ US REAL ESTATE | 0 | 0 | 0.0% | 7,739 | 8,507 | -9.0% | 0 | 0 | 0.0% | 49,782 | 45,132 | 10.3% |

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|--|----------------------------|----------------------------|----------|------------------|------------------|----------|------------------------------|------------------------------|----------|--------------------|--------------------|----------|
| Equity Index Options | | | | | | | | | | | | |
| DJIA | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 22 | -100.0% | 0 | 0 | 0.0% |
| MINI \$5 DOW | 0 | 0 | 0.0% | 12,676 | 7,278 | 74.2% | 0 | 0 | 0.0% | 76,895 | 58,210 | 32.1% |
| 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 | 39,669 | 100,166 | -60.4% | 6,734,525 | 5,711,618 | 17.9% | 179,038 | 667,149 | -73.2% | 36,913,715 | 30,388,923 | 21.5% |
| SOYBEAN | 27,391 | 45,259 | -39.5% | 6,003,902 | 3,240,938 | 85.3% | 154,115 | 308,713 | -50.1% | 26,958,898 | 19,658,977 | 37.1% |
| SOYBEAN MEAL | 5,773 | 19,036 | -69.7% | 2,474,983 | 1,561,721 | 58.5% | 22,311 | 97,469 | -77.1% | 10,729,578 | 8,340,022 | 28.7% |
| SOYBEAN OIL | 3,127 | 13,503 | -76.8% | 2,427,782 | 1,985,782 | 22.3% | 19,270 | 88,422 | -78.2% | 11,477,010 | 10,253,951 | 11.9% |
| OATS | 0 | 118 | -100.0% | 13,266 | 12,932 | 2.6% | 0 | 459 | -100.0% | 90,235 | 78,227 | 15.4% |
| ROUGH RICE | 0 | 51 | -100.0% | 18,819 | 13,727 | 37.1% | 0 | 924 | -100.0% | 123,233 | 105,903 | 16.4% |
| MINI CORN | 0 | 131 | -100.0% | 12,389 | 7,551 | 64.1% | 0 | 1,119 | -100.0% | 50,437 | 51,039 | -1.2% |
| MINI SOYBEAN | 0 | 141 | -100.0% | 32,729 | 11,046 | 196.3% | 0 | 2,531 | -100.0% | 121,674 | 91,193 | 33.4% |
| MINI WHEAT | 0 | 55 | -100.0% | 5,477 | 7,111 | -23.0% | 0 | 200 | -100.0% | 27,688 | 32,068 | -13.7% |
| ETHANOL | 0 | 0 | 0.0% | 13,477 | 19,927 | -32.4% | 0 | 0 | 0.0% | 67,391 | 94,311 | -28.5% |
| DOW-UBS COMMOD INDEX | 0 | 0 | 0.0% | 17,889 | 14,177 | 26.2% | 0 | 0 | 0.0% | 147,899 | 95,473 | 54.9% |
| 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% |
| CHI WHEAT | 12,791 | 38,364 | -66.7% | 2,333,118 | 2,386,142 | -2.2% | 85,068 | 152,253 | -44.1% | 12,919,959 | 12,036,851 | 7.3% |
| KC WHEAT | 400 | 1,776 | -77.5% | 630,999 | 475,921 | 32.6% | 6,789 | 10,190 | -33.4% | 3,540,081 | 2,831,875 | 25.0% |
| FERTILIZER PRODUCE | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |
| Intercommodity Spread | 0 | - | - | 0 | - | - | 0 | - | - | 0 | - | - |
| 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 | 687,231 | 783,036 | -12.2% | 1,343,484 | 1,071,706 | 25.4% | 3,056,031 | 3,700,306 | -17.4% | 5,748,762 | 5,105,699 | 12.6% |

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|--|----------------------------|----------------------------|----------|------------------|------------------|----------|------------------------------|------------------------------|----------|--------------------|--------------------|----------|
| Commodities and Alternative Investments | | | | | | | | | | | | |
| Options | | | | | | | | | | | | |
| SOYBEAN | 438,265 | 435,706 | 0.6% | 1,858,105 | 901,825 | 106.0% | 2,276,910 | 2,760,558 | -17.5% | 7,148,192 | 4,700,340 | 52.1% |
| SOYBEAN MEAL | 87,636 | 94,103 | -6.9% | 232,930 | 149,663 | 55.6% | 347,762 | 475,706 | -26.9% | 775,662 | 725,962 | 6.8% |
| SOYBEAN OIL | 107,815 | 109,169 | -1.2% | 105,649 | 60,373 | 75.0% | 481,830 | 498,981 | -3.4% | 525,989 | 242,958 | 116.5% |
| SOYBEAN CRUSH | 708 | 158 | 348.1% | 0 | 0 | 0.0% | 3,730 | 402 | 827.9% | 0 | 0 | 0.0% |
| OATS | 356 | 776 | -54.1% | 642 | 472 | 36.0% | 2,810 | 7,004 | -59.9% | 3,064 | 2,949 | 3.9% |
| ROUGH RICE | 162 | 555 | -70.8% | 2,164 | 825 | 162.3% | 2,068 | 3,246 | -36.3% | 8,711 | 3,803 | 129.1% |
| WHEAT | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 485 | -100.0% | 0 | 0 | 0.0% |
| CORN NEARBY+2 CAL SPRD | 9,362 | 6,135 | 52.6% | 10 | 75 | -86.7% | 16,921 | 11,446 | 47.8% | 66 | 1,169 | -94.4% |
| SOYBN NEARBY+2 CAL SPRD | 0 | 100 | -100.0% | 0 | 0 | 0.0% | 350 | 100 | 250.0% | 0 | 0 | 0.0% |
| WHEAT NEARBY+2 CAL SPRD | 1,797 | 9,763 | -81.6% | 156 | 496 | -68.5% | 21,734 | 48,280 | -55.0% | 921 | 3,937 | -76.6% |
| JULY-DEC CORN CAL SPRD | 7,219 | 2,679 | 169.5% | 18 | 117 | -84.6% | 30,984 | 11,186 | 177.0% | 171 | 304 | -43.8% |
| 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 | 10,036 | 9,171 | 9.4% | 20 | 18 | 11.1% | 39,729 | 28,201 | 40.9% | 258 | 192 | 34.4% |
| JULY-DEC WHEAT CAL SPRD | 9,534 | 3,000 | 217.8% | 10 | 332 | -97.0% | 28,564 | 7,705 | 270.7% | 110 | 603 | -81.8% |
| JULY-JULY WHEAT CAL SPRD | 230 | 0 | 0.0% | 0 | 0 | 0.0% | 460 | 0 | 0.0% | 0 | 0 | 0.0% |
| NOV-NOV SOYBEAN CAL SPR | 161 | 0 | 0.0% | 0 | 0 | 0.0% | 369 | 33 | 1,018.2% | 0 | 0 | 0.0% |
| SOYMEAL NEARBY+2 CAL SPR | 800 | 0 | 0.0% | 0 | 0 | 0.0% | 3,375 | 300 | 1,025.0% | 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 | 20 | -100.0% | 0 | 0 | 0.0% | 0 | 45 | -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 ICSSO | 200 | 2,400 | -91.7% | 0 | 0 | 0.0% | 5,557 | 7,300 | -23.9% | 0 | 0 | 0.0% |
| DEC-DEC CORN CAL SPRD | 2,156 | 40 | 5,290.0% | 0 | 0 | 0.0% | 4,962 | 404 | 1,128.2% | 5 | 0 | 0.0% |
| DEC-JULY CORN CAL SPRD | 0 | 700 | -100.0% | 0 | 0 | 0.0% | 0 | 800 | -100.0% | 0 | 0 | 0.0% |
| AUG-NOV SOYBEAN CAL SPR | - | 0 | 0.0% | - | 0 | 0.0% | - | 0 | 0.0% | - | 0 | 0.0% |
| CHI WHEAT | 149,988 | 379,169 | -60.4% | 443,382 | 441,174 | 0.5% | 952,102 | 1,420,221 | -33.0% | 2,368,093 | 1,637,867 | 44.6% |
| KC WHEAT | 10,800 | 24,140 | -55.3% | 16,497 | 14,019 | 17.7% | 83,376 | 176,857 | -52.9% | 74,403 | 88,933 | -16.3% |
| SEP-DEC SOYBEAN MEAL CSC | 0 | - | - | 0 | - | - | 0 | - | - | 0 | - | - |
| Intercommodity Spread | 150 | 42 | 257.1% | 0 | 0 | 0.0% | 2,000 | 569 | 251.5% | 0 | 0 | 0.0% |
| 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% |
| MAR-JULY WHEAT CAL SPRD | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 1,650 | 310 | 432.3% | 0 | 6 | -100.0% |
| 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 | 196,249 | 2,214,379 | -91.1% | 75,218,041 | 77,042,291 | -2.4% | 901,665 | 5,548,834 | -83.8% | 314,459,220 | 302,300,200 | 4.0% |
| Equity Index Futures | 0 | 428 | -100.0% | 3,089,622 | 2,566,847 | 20.4% | 0 | 10,048 | -100.0% | 19,015,236 | 15,209,464 | 25.0% |
| Energy Futures | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |
| Commodities and Alternative Inve | 89,151 | 218,600 | -59.2% | 20,719,355 | 15,448,593 | 34.1% | 466,591 | 1,329,429 | -64.9% | 103,167,798 | 84,058,813 | 22.7% |
| TOTAL FUTURES | 285,400 | 2,433,407 | -88.3% | 99,027,018 | 95,057,731 | 4.2% | 1,368,256 | 6,888,311 | -80.1% | 436,642,254 | 401,568,477 | 8.7% |
| TOTAL OPTIONS GROUP | | | | | | | | | | | | |
| Equity Index Options | 0 | 0 | 0.0% | 12,676 | 7,278 | 74.2% | 0 | 22 | -100.0% | 76,895 | 58,210 | 32.1% |
| Interest Rate Options | 3,089,686 | 4,934,904 | -37.4% | 7,095,720 | 8,672,122 | -18.2% | 16,376,668 | 21,988,480 | -25.5% | 38,230,839 | 38,143,920 | 0.2% |
| Commodities and Alternative Inve | 1,524,606 | 1,860,862 | -18.1% | 4,003,067 | 2,641,095 | 51.6% | 7,365,690 | 9,165,875 | -19.6% | 16,654,411 | 12,514,722 | 33.1% |
| TOTAL OPTIONS | 4,614,292 | 6,795,766 | -32.1% | 11,111,463 | 11,320,495 | -1.8% | 23,742,358 | 31,154,377 | -23.8% | 54,962,145 | 50,716,852 | 8.4% |
| TOTAL COMBINED | | | | | | | | | | | | |
| Interest Rate | 3,285,935 | 7,149,283 | -54.0% | 82,313,761 | 85,714,413 | -4.0% | 17,278,333 | 27,537,314 | -37.3% | 352,690,059 | 340,444,120 | 3.6% |
| Equity Index | 0 | 428 | -100.0% | 3,102,298 | 2,574,125 | 20.5% | 0 | 10,070 | -100.0% | 19,092,131 | 15,267,674 | 25.0% |
| Energy | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |
| Commodities and Alternative Inve | 1,613,757 | 2,079,462 | -22.4% | 24,722,422 | 18,089,688 | 36.7% | 7,832,281 | 10,495,304 | -25.4% | 119,822,209 | 96,573,535 | 24.1% |
| GRAND TOTAL | 4,899,692 | 9,229,173 | -46.9% | 110,138,481 | 106,378,226 | 3.5% | 25,110,614 | 38,042,688 | -34.0% | 491,604,399 | 452,285,329 | 8.7% |