

CBOT Exchange Volume Report - Monthly

	VOLUME OCT 2016	VOLUME OCT 2015	% CHG	VOLUME SEP 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	5,042,946	4,927,921	2.3%	5,245,856	-3.9%	56,875,701	61,743,936	-7.9%
10-YR NOTE	22,878,319	23,505,875	-2.7%	24,140,757	-5.2%	281,261,280	280,084,355	0.4%
5-YR NOTE	11,484,326	12,321,353	-6.8%	12,453,220	-7.8%	158,113,254	158,345,459	-0.1%
2-YR NOTE	5,733,424	4,681,906	22.5%	5,775,029	-0.7%	65,575,781	70,328,946	-6.8%
FED FUND	2,304,292	1,786,752	29.0%	3,751,439	-38.6%	27,859,519	16,651,408	67.3%
5-YR SWAP RATE	37,472	41,253	-9.2%	85,099	-56.0%	607,652	561,161	8.3%
2-YR SWAP RATE	0	1,262	-100.0%	1	-100.0%	4,414	32,690	-86.5%
10-YR SWAP RATE	33,041	24,760	33.4%	87,019	-62.0%	490,161	627,524	-21.9%
7-YR SWAP	0	1,214	-100.0%	0	0.0%	3,052	1,404	117.4%
ULTRA T-BOND	1,665,727	1,883,649	-11.6%	1,785,330	-6.7%	22,478,013	24,384,078	-7.8%
30-YR SWAP RATE	876	667	31.3%	2,370	-63.0%	16,960	32,741	-48.2%
Ultra 10-Year Note	1,308,179	0	-	1,502,148	-12.9%	12,027,762	0	-
Interest Rate Options								
30-YR BOND	1,701,318	1,507,643	12.8%	2,163,621	-21.4%	17,476,525	18,315,576	-4.6%
10-YR NOTE	6,646,009	6,498,574	2.3%	7,184,938	-7.5%	74,899,883	85,828,412	-12.7%
5-YR NOTE	1,304,248	1,718,927	-24.1%	1,759,815	-25.9%	19,419,085	18,086,240	7.4%
2-YR NOTE	117,858	110,170	7.0%	178,468	-34.0%	1,466,836	2,128,834	-31.1%
FED FUND	2,360	45,878	-94.9%	17,945	-86.8%	83,670	308,307	-72.9%
FLEX 30-YR BOND	0	0	0.0%	0	-	0	0	0.0%
ULTRA T-BOND	14,134	3,405	315.1%	14,797	-4.5%	75,547	97,111	-22.2%
Ultra 10-Year Note	6,220	0	-	12,955	-52.0%	37,291	0	-
Equity Index Futures								
\$25 DJ	0	0	0.0%	0	-	0	0	0.0%
DJIA	0	0	0.0%	0	0.0%	0	37,166	-100.0%
MINI \$5 DOW	3,274,015	3,226,230	1.5%	4,047,427	-19.1%	35,740,766	34,300,421	4.2%
DJ US REAL ESTATE	13,950	15,086	-7.5%	33,505	-58.4%	180,860	137,718	31.3%
Equity Index Options								
DJIA	0	0	0.0%	0	0.0%	0	32	-100.0%
MINI \$5 DOW	5,324	11,920	-55.3%	5,410	-1.6%	107,773	116,384	-7.4%
Energy Futures								
ETHANOL FWD	608	844	-28.0%	444	36.9%	6,926	8,101	-14.5%



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Commodities and Alternative Investments								
Futures								
CORN	5,321,372	5,708,649	-6.8%	4,498,049	18.3%	73,322,088	69,982,235	4.8%
SOYBEAN	5,936,734	6,251,595	-5.0%	3,373,149	76.0%	52,754,077	45,813,085	15.2%
SOYBEAN MEAL	1,967,765	2,106,645	-6.6%	1,738,463	13.2%	21,738,385	20,060,414	8.4%
SOYBEAN OIL	2,393,929	2,519,492	-5.0%	2,143,173	11.7%	23,684,721	23,305,878	1.6%
OATS	21,957	13,216	66.1%	9,399	133.6%	193,705	157,313	23.1%
ROUGH RICE	36,253	43,551	-16.8%	11,620	212.0%	256,388	258,450	-0.8%
MINI CORN	11,703	9,373	24.9%	8,422	39.0%	119,401	113,973	4.8%
MINI SOYBEAN	35,522	27,366	29.8%	17,336	104.9%	243,838	201,326	21.1%
MINI WHEAT	5,393	5,570	-3.2%	5,032	7.2%	64,196	72,104	-11.0%
ETHANOL	11,682	10,938	6.8%	13,043	-10.4%	139,080	163,557	-15.0%
DOW-UBS COMMOD INDEX	16,596	16,518	0.5%	59,797	-72.2%	322,280	284,941	13.1%
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	1,157	1,990	-41.9%	1,170	-1.1%	19,147	20,600	-7.1%
DJ_UBS ROLL SELECT INDEX FU	164	0	0.0%	992	-83.5%	2,896	6,937	-58.3%
KC WHEAT	711,699	505,149	40.9%	486,677	46.2%	7,944,222	6,066,028	31.0%
CHI WHEAT	2,200,657	2,321,967	-5.2%	1,457,613	51.0%	26,211,547	26,345,201	-0.5%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%

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Commodities and Alternative Investments								
Options								
CORN	1,578,884	1,452,128	8.7%	1,350,892	16.9%	20,407,177	21,689,625	-5.9%
SOYBEAN	1,228,168	1,545,236	-20.5%	1,158,636	6.0%	17,792,825	16,216,729	9.7%
SOYBEAN MEAL	149,404	248,018	-39.8%	130,672	14.3%	1,983,333	2,458,997	-19.3%
SOYBEAN OIL	160,521	206,635	-22.3%	156,718	2.4%	1,932,967	1,643,038	17.6%
SOYBEAN CRUSH	89	374	-76.2%	66	34.8%	4,773	1,639	191.2%
OATS	3,232	1,655	95.3%	799	304.5%	14,192	18,095	-21.6%
ROUGH RICE	1,245	2,831	-56.0%	858	45.1%	17,669	19,133	-7.7%
WHEAT	0	0	0.0%	0	0.0%	0	485	-100.0%
CORN NEARBY+2 CAL SPRD	2,158	5,635	-61.7%	211	922.7%	32,815	40,909	-19.8%
SOYBN NEARBY+2 CAL SPRD	1,000	0	0.0%	50	1,900.0%	1,401	280	400.4%
WHEAT NEARBY+2 CAL SPRD	2,962	7,725	-61.7%	1,996	48.4%	46,277	124,404	-62.8%
JULY-DEC CORN CAL SPRD	0	7,935	-100.0%	75	-100.0%	36,784	31,378	17.2%
DEC-JULY WHEAT CAL SPRD	415	0	0.0%	0	0.0%	515	35	1,371.4%
JULY-NOV SOYBEAN CAL SPRD	1,557	1,033	50.7%	30	5,090.0%	62,514	34,943	78.9%
JULY-DEC WHEAT CAL SPRD	200	0	0.0%	0	0.0%	33,519	12,696	164.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	493	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	11	0	0.0%	124	-91.1%	2,982	272	996.3%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	3,785	300	1,161.7%
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	75	-100.0%
DEC-DEC CORN CAL SPRD	34	1,346	-97.5%	5	580.0%	17,866	3,505	409.7%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	0	45	-100.0%
WHEAT-CORN ICSCO	3,210	700	358.6%	3,610	-11.1%	15,652	16,250	-3.7%
DEC-JULY CORN CAL SPRD	3,925	2,165	81.3%	1,737	126.0%	20,213	10,035	101.4%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	68	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	20	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	5,297	-100.0%	0	0.0%	1,650	5,613	-70.6%
KC WHEAT	11,150	20,766	-46.3%	17,229	-35.3%	307,882	411,290	-25.1%
CHI WHEAT	461,643	562,849	-18.0%	388,504	18.8%	5,965,987	6,580,598	-9.3%
Intercommodity Spread	0	325	-100.0%	0	0.0%	3,395	959	254.0%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	2,420	0	0.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	1,060	-100.0%
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%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	5	0	-
Ags Futures								
WHEAT	44,388	0	-	20,710	114.3%	65,098	0	-
Ags Options								
WHEAT	105	0	-	252	-58.3%	357	0	-

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TOTAL FUTURES GROUP								
Interest Rate Futures	50,488,602	49,176,612	2.7%	54,828,268	-7.9%	625,313,549	612,793,702	2.0%
Equity Index Futures	3,287,965	3,241,316	1.4%	4,080,932	-19.4%	35,921,626	34,475,305	4.2%
Energy Futures	608	844	-28.0%	444	36.9%	6,926	8,101	-14.5%
Commodities and Alternative Invest	18,672,583	19,542,019	-4.4%	13,823,935	35.1%	207,015,971	192,852,042	7.3%
Ags Futures	44,388	-	-	20,710	114.3%	65,098	-	-
TOTAL FUTURES	72,494,146	71,960,791	0.7%	72,754,289	-0.4%	868,323,170	840,129,150	3.4%
TOTAL OPTIONS GROUP								
Equity Index Options	5,324	11,920	-55.3%	5,410	-1.6%	107,773	116,416	-7.4%
Interest Rate Options	9,792,147	9,884,597	-0.9%	11,332,539	-13.6%	113,458,837	124,764,480	-9.1%
Commodities and Alternative Invest	3,609,808	4,072,653	-11.4%	3,212,212	12.4%	48,709,111	49,327,886	-1.3%
Ags Options	105	-	-	252	-58.3%	357	-	-
TOTAL OPTIONS	13,407,384	13,969,170	-4.0%	14,550,413	-7.9%	162,276,078	174,208,782	-6.8%
TOTAL COMBINED								
Interest Rate	60,280,749	59,061,209	2.1%	66,160,807	-8.9%	738,772,386	737,558,182	0.2%
Equity Index	3,293,289	3,253,236	1.2%	4,086,342	-19.4%	36,029,399	34,591,721	4.2%
Energy	608	844	-28.0%	444	36.9%	6,926	8,101	-14.5%
Commodities and Alternative Invest	22,282,391	23,614,672	-5.6%	17,036,147	30.8%	255,725,082	242,179,928	5.6%
Ags	44,493	-	-	20,962	112.3%	65,455	-	-
GRAND TOTAL	85,901,530	85,929,961	0.0%	87,304,702	-1.6%	1,030,599,248	1,014,337,932	1.6%