



CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry DEC 2016	Open Outcry DEC 2015	% CHG	ELEC DEC 2016	ELEC DEC 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	10,763	25,797	-58.3%	4,479,647	4,399,148	1.8%	227,487	809,982	-71.9%	68,749,267	69,143,513	-0.6%
10-YR NOTE	115,445	122,746	-5.9%	22,448,469	18,871,497	19.0%	1,720,560	3,169,881	-45.7%	339,882,260	315,861,938	7.6%
5-YR NOTE	11,845	23,902	-50.4%	12,937,454	11,192,507	15.6%	329,902	1,728,501	-80.9%	191,823,956	180,179,176	6.5%
2-YR NOTE	724	620	16.8%	4,490,799	4,495,892	-0.1%	10,277	896,195	-98.9%	77,009,529	77,813,862	-1.0%
FED FUND	32	0	0.0%	2,044,792	2,252,571	-9.2%	257	8,456	-97.0%	33,092,850	20,059,425	65.0%
5-YR SWAP RATE	0	0	0.0%	90,557	98,340	-7.9%	0	0	0.0%	733,786	668,631	9.7%
2-YR SWAP RATE	0	0	0.0%	0	5,187	-100.0%	0	35	-100.0%	4,418	31,307	-85.9%
10-YR SWAP RATE	0	0	0.0%	65,670	89,206	-26.4%	0	2,652	-100.0%	558,419	635,216	-12.1%
7-YR SWAP	0	0	0.0%	0	1,077	-100.0%	0	0	0.0%	3,052	4,932	-38.1%
ULTRA T-BOND	0	55	-100.0%	1,628,454	1,491,067	9.2%	776	424,266	-99.8%	26,620,407	27,004,882	-1.4%
Ultra 10-Year Note	0	-	-	1,739,948	-	-	28	-	-	16,184,129	-	-
30-YR SWAP RATE	0	0	0.0%	2,565	2,292	11.9%	0	61	-100.0%	20,826	33,192	-37.3%
Interest Rate Options												
30-YR BOND	175,362	298,819	-41.3%	1,228,382	1,156,241	6.2%	3,493,894	5,589,631	-37.5%	17,576,244	15,399,497	14.1%
10-YR NOTE	2,494,354	2,158,087	15.6%	7,169,803	4,028,519	78.0%	28,205,137	35,154,311	-19.8%	68,494,550	60,896,294	12.5%
5-YR NOTE	625,847	867,741	-27.9%	1,045,605	1,442,621	-27.5%	7,704,451	7,829,271	-1.6%	15,785,009	14,257,363	10.7%
2-YR NOTE	39,862	46,381	-14.1%	36,447	59,622	-38.9%	524,545	1,002,927	-47.7%	1,145,855	1,405,091	-18.4%
FED FUND	1,000	3,231	-69.0%	305	1,304	-76.6%	79,803	311,847	-74.4%	14,936	27,904	-46.5%
FLEX 30-YR BOND	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
ULTRA T-BOND	282	2,430	-88.4%	973	2,369	-58.9%	29,515	49,725	-40.6%	55,238	55,665	-0.8%
Ultra 10-Year Note	0	-	-	1,375	-	-	10,675	-	-	22,113	-	-
Equity Index Futures												
\$25 DJ	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
DJIA	0	0	0.0%	0	0	0.0%	0	10,422	-100.0%	0	1,413	-100.0%
MINI \$5 DOW	0	0	0.0%	2,922,816	3,717,383	-21.4%	0	0	0.0%	42,438,213	40,519,965	4.7%
DJ US REAL ESTATE	0	0	0.0%	17,379	12,263	41.7%	0	0	0.0%	139,654	117,648	18.7%

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Equity Index Options												
DJIA	0	0	0.0%	0	0	0.0%	0	32	-100.0%	0	0	0.0%
MINI \$5 DOW	0	0	0.0%	10,466	10,285	1.8%	0	0	0.0%	127,484	138,575	-8.0%
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	23,657	9,653	145.1%	3,812,429	4,179,653	-8.8%	477,904	1,202,647	-60.3%	82,244,723	78,847,367	4.3%
SOYBEAN	18,080	28,123	-35.7%	4,564,101	4,722,896	-3.4%	337,723	629,022	-46.3%	58,822,255	51,057,901	15.2%
SOYBEAN MEAL	2,592	5,294	-51.0%	1,981,329	2,026,373	-2.2%	53,701	169,367	-68.3%	24,920,335	23,139,960	7.7%
SOYBEAN OIL	3,333	7,020	-52.5%	2,542,668	2,856,630	-11.0%	57,649	150,586	-61.7%	28,666,310	28,059,532	2.2%
OATS	0	0	0.0%	8,980	11,102	-19.1%	196	568	-65.5%	209,716	173,338	21.0%
ROUGH RICE	0	0	0.0%	35,011	38,625	-9.4%	0	1,003	-100.0%	296,492	308,169	-3.8%
MINI CORN	0	0	0.0%	8,570	7,290	17.6%	0	1,409	-100.0%	143,802	131,074	9.7%
MINI SOYBEAN	0	0	0.0%	21,315	15,610	36.5%	0	3,129	-100.0%	296,237	225,943	31.1%
MINI WHEAT	0	0	0.0%	4,270	4,457	-4.2%	0	489	-100.0%	74,692	82,486	-9.4%
ETHANOL	0	0	0.0%	17,318	12,893	34.3%	0	0	0.0%	170,973	186,429	-8.3%
DOW-UBS COMMOD INDEX	0	0	0.0%	62,564	60,615	3.2%	0	0	0.0%	417,312	369,468	12.9%
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%
KC WHEAT	608	264	130.3%	602,245	367,152	64.0%	13,237	21,513	-38.5%	9,321,333	7,087,281	31.5%
Intercommodity Spread	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
CHI WHEAT	13,474	8,689	55.1%	1,546,972	1,588,590	-2.6%	207,945	315,479	-34.1%	30,620,576	30,529,844	0.3%
FERTILIZER PRODUCS	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
DJ_UBS ROLL SELECT INDEX	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	6	-100.0%
Commodities and Alternative Investments												
Options												
CORN	367,028	316,986	15.8%	714,215	711,731	0.3%	7,899,536	9,394,526	-15.9%	14,874,085	14,398,133	3.3%
SOYBEAN	252,183	363,141	-30.6%	802,763	1,042,180	-23.0%	5,008,253	6,374,764	-21.4%	15,059,421	12,278,716	22.6%

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Commodities and Alternative Investments												
Options												
SOYBEAN MEAL	47,312	84,560	-44.0%	88,657	119,913	-26.1%	735,185	1,163,879	-36.8%	1,532,506	1,739,636	-11.9%
SOYBEAN OIL	75,506	189,037	-60.1%	88,838	134,942	-34.2%	1,113,041	1,357,009	-18.0%	1,184,950	802,093	47.7%
SOYBEAN CRUSH	32	610	-94.8%	0	0	0.0%	4,825	2,712	77.9%	0	0	0.0%
OATS	604	789	-23.4%	637	456	39.7%	8,720	14,155	-38.4%	9,856	6,780	45.4%
ROUGH RICE	30	552	-94.6%	563	2,052	-72.6%	2,763	6,579	-58.0%	17,012	16,621	2.4%
WHEAT	0	100	-100.0%	0	0	0.0%	0	610	-100.0%	0	50	-100.0%
CORN NEARBY+2 CAL SPRD	1,510	1,795	-15.9%	5	1	400.0%	36,671	50,441	-27.3%	87	2,179	-96.0%
SOYBN NEARBY+2 CAL SPRD	300	0	0.0%	0	0	0.0%	1,701	280	507.5%	0	0	0.0%
WHEAT NEARBY+2 CAL SPRD	849	4,400	-80.7%	233	15	1,453.3%	52,431	129,447	-59.5%	2,592	5,844	-55.6%
JULY-DEC CORN CAL SPRD	50	3,585	-98.6%	0	102	-100.0%	36,659	35,232	4.1%	175	929	-81.2%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	590	35	1,585.7%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPR	339	69	391.3%	0	0	0.0%	65,531	37,037	76.9%	263	198	32.8%
JULY-DEC WHEAT CAL SPRD	0	2,975	-100.0%	0	0	0.0%	33,474	13,379	150.2%	145	2,292	-93.7%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	480	0	0.0%	13	0	0.0%
NOV-NOV SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	2,982	272	996.3%	0	0	0.0%
SOYMEAL NEARBY+2 CAL SPR	0	0	0.0%	0	0	0.0%	3,785	300	1,161.7%	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	20	0	0.0%	0	0	0.0%	1,020	45	2,166.7%	0	0	0.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0	0.0%	0	75	-100.0%	0	0	0.0%
NOV-JULY SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	0	68	-100.0%	0	0	0.0%
WHEAT-CORN ICSCO	300	3,490	-91.4%	0	0	0.0%	17,752	19,100	-7.1%	0	0	0.0%
DEC-DEC CORN CAL SPRD	895	0	0.0%	0	0	0.0%	18,763	4,240	342.5%	15	0	0.0%
DEC-JULY CORN CAL SPRD	0	0	0.0%	0	0	0.0%	26,533	9,610	176.1%	10	460	-97.8%
AUG-NOV SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	20	0	0.0%	0	0	0.0%
KC WHEAT	9,725	8,059	20.7%	9,899	6,555	51.0%	165,071	315,545	-47.7%	180,094	145,724	23.6%
Intercommodity Spread	600	0	0.0%	0	0	0.0%	4,046	959	321.9%	0	0	0.0%
CHI WHEAT	128,562	99,475	29.2%	326,082	303,213	7.5%	2,030,577	3,096,414	-34.4%	4,945,553	4,259,939	16.1%
MAR-JULY WHEAT CAL SPRD	689	4,755	-85.5%	154	0	0.0%	3,039	12,065	-74.8%	154	11	1,300.0%
AUG-DEC SOYBEAN MEAL CS	0	-	-	0	-	-	5	-	-	0	-	-
MAR-JULY CORN CAL SPRD	0	2,469	-100.0%	0	0	0.0%	2,416	2,769	-12.7%	4	0	0.0%
SEP-DEC SOYBEAN MEAL CSC	0	0	0.0%	0	0	0.0%	0	1,050	-100.0%	0	10	-100.0%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0	0.0%	0	5,430	-100.0%	0	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%
Ags Futures												
WHEAT	0	-	-	5,796	-	-	0	-	-	77,239	-	-
Ags Options												
WHEAT	0	-	-	0	-	-	0	-	-	409	-	-
TOTAL FUTURES GROUP												
Interest Rate Futures	138,809	173,120	-19.8%	49,928,355	42,898,784	16.4%	2,289,287	7,040,029	-67.5%	754,682,899	691,436,074	9.1%
Equity Index Futures	0	0	0.0%	2,940,195	3,729,646	-21.2%	0	10,422	-100.0%	42,577,867	40,639,026	4.8%
Energy Futures	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Commodities and Alternative Inve	61,744	59,043	4.6%	15,207,772	15,891,886	-4.3%	1,148,355	2,495,212	-54.0%	236,204,756	220,198,798	7.3%
Ags Futures	0	-	-	5,796	-	-	0	-	-	77,239	-	-
TOTAL FUTURES	200,553	232,163	-13.6%	68,082,118	62,520,316	8.9%	3,437,642	9,545,663	-64.0%	1,033,542,761	952,273,898	8.5%
TOTAL OPTIONS GROUP												
Equity Index Options	0	0	0.0%	10,466	10,285	1.8%	0	32	-100.0%	127,484	138,575	-8.0%
Interest Rate Options	3,336,707	3,376,689	-1.2%	9,482,890	6,690,676	41.7%	40,048,020	49,937,712	-19.8%	103,093,945	92,041,814	12.0%
Commodities and Alternative Inve	886,534	1,086,847	-18.4%	2,032,046	2,321,160	-12.5%	17,275,869	22,048,027	-21.6%	37,806,935	33,659,615	12.3%
Ags Options	0	-	-	0	-	-	0	-	-	409	-	-
TOTAL OPTIONS	4,223,241	4,463,536	-5.4%	11,525,402	9,022,121	27.7%	57,323,889	71,985,771	-20.4%	141,028,773	125,840,004	12.1%

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TOTAL COMBINED												
Interest Rate	3,475,516	3,549,809	-2.1%	59,411,245	49,589,460	19.8%	42,337,307	56,977,741	-25.7%	857,776,844	783,477,888	9.5%
Equity Index	0	0	0.0%	2,950,661	3,739,931	-21.1%	0	10,454	-100.0%	42,705,351	40,777,601	4.7%
Energy	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Commodities and Alternative Inve	948,278	1,145,890	-17.2%	17,239,818	18,213,046	-5.3%	18,424,224	24,543,239	-24.9%	274,011,691	253,858,413	7.9%
Ags	0	-	-	5,796	-	-	0	-	-	77,648	-	-
GRAND TOTAL	4,423,794	4,695,699	-5.8%	79,607,520	71,542,437	11.3%	60,761,531	81,531,434	-25.5%	1,174,571,534	1,078,113,902	8.9%

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