

CBOT Exchange Volume Report - Monthly

	VOLUME FEB 2017	VOLUME FEB 2016	% CHG	VOLUME JAN 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	7,149,635	8,184,815	-12.6%	5,165,847	38.4%	12,315,482	13,754,601	-10.5%
10-YR NOTE	38,619,153	41,327,813	-6.6%	28,552,463	35.3%	67,171,616	68,637,897	-2.1%
5-YR NOTE	26,990,821	24,294,791	11.1%	15,623,658	72.8%	42,614,479	37,913,447	12.4%
2-YR NOTE	10,850,428	9,923,022	9.3%	5,753,022	88.6%	16,603,450	15,152,636	9.6%
FED FUND	6,346,197	2,538,658	150.0%	3,270,825	94.0%	9,617,022	4,852,949	98.2%
5-YR SWAP RATE	46,933	60,813	-22.8%	61,281	-23.4%	108,214	116,333	-7.0%
2-YR SWAP RATE	0	764	-100.0%	0	0.0%	0	1,176	-100.0%
10-YR SWAP RATE	37,874	40,913	-7.4%	34,125	11.0%	71,999	73,076	-1.5%
7-YR SWAP	0	1,616	-100.0%	0	0.0%	0	2,343	-100.0%
ULTRA T-BOND	3,811,534	3,758,777	1.4%	1,977,259	92.8%	5,788,793	5,637,578	2.7%
30-YR SWAP RATE	933	1,774	-47.4%	1,458	-36.0%	2,391	3,298	-27.5%
Ultra 10-Year Note	2,603,747	852,632	205.4%	1,981,134	31.4%	4,584,881	1,174,818	290.3%
Interest Rate Options								
30-YR BOND	1,945,052	2,048,012	-5.0%	1,844,442	5.5%	3,789,494	4,059,014	-6.6%
10-YR NOTE	9,670,880	8,731,952	10.8%	10,733,780	-9.9%	20,404,660	15,945,700	28.0%
5-YR NOTE	2,720,814	2,335,966	16.5%	2,495,497	9.0%	5,216,311	4,852,103	7.5%
2-YR NOTE	115,713	105,011	10.2%	54,630	111.8%	170,343	179,094	-4.9%
FED FUND	2,376	11,875	-80.0%	4,500	-47.2%	6,876	18,280	-62.4%
ULTRA T-BOND	1,095	4,107	-73.3%	2,026	-46.0%	3,121	8,067	-61.3%
Ultra 10-Year Note	1,078	10	10,680.0%	425	153.6%	1,503	116	1,195.7%
Equity Index Futures								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	2,343,574	4,307,086	-45.6%	2,515,626	-6.8%	4,859,200	9,476,841	-48.7%
DJ US REAL ESTATE	11,058	11,842	-6.6%	17,885	-38.2%	28,943	27,778	4.2%
Equity Index Options								
DJIA	0	0	0.0%	0	-	0	0	0.0%
MINI \$5 DOW	5,550	20,148	-72.5%	6,294	-11.8%	11,844	43,413	-72.7%
Energy Futures								
ETHANOL FWD	502	758	-33.8%	782	-35.8%	1,284	1,256	2.2%

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Commodities and Alternative Investments								
Futures								
CORN	8,379,264	7,858,482	6.6%	5,911,222	41.8%	14,290,486	13,736,541	4.0%
SOYBEAN	5,197,111	5,203,777	-0.1%	3,760,693	38.2%	8,957,804	9,049,864	-1.0%
SOYBEAN MEAL	2,157,153	2,055,464	4.9%	1,858,499	16.1%	4,015,652	3,603,106	11.4%
SOYBEAN OIL	2,737,552	2,310,910	18.5%	2,001,629	36.8%	4,739,181	4,024,153	17.8%
OATS	16,691	25,543	-34.7%	15,129	10.3%	31,820	41,177	-22.7%
ROUGH RICE	37,781	35,556	6.3%	12,090	212.5%	49,871	50,401	-1.1%
MINI CORN	10,719	7,300	46.8%	8,229	30.3%	18,948	13,691	38.4%
MINI SOYBEAN	20,522	11,594	77.0%	21,227	-3.3%	41,749	22,070	89.2%
MINI WHEAT	6,697	4,420	51.5%	5,287	26.7%	11,984	8,634	38.8%
ETHANOL	15,630	11,923	31.1%	18,902	-17.3%	34,532	26,074	32.4%
DOW-UBS COMMOD INDEX	16,353	19,261	-15.1%	19,757	-17.2%	36,110	42,276	-14.6%
FERTILIZER PRODUCTS	1,395	3,300	-57.7%	1,620	-13.9%	3,015	6,555	-54.0%
DJ_UBS ROLL SELECT INDEX FU	164	83	97.6%	328	-50.0%	492	83	492.8%
KC WHEAT	1,056,183	871,036	21.3%	852,093	24.0%	1,908,276	1,398,784	36.4%
CHI WHEAT	3,190,917	3,224,744	-1.0%	2,384,521	33.8%	5,575,438	5,045,422	10.5%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%

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Commodities and Alternative Investments								
Options								
CORN	1,834,259	1,243,907	47.5%	1,394,924	31.5%	3,229,183	2,565,034	25.9%
SOYBEAN	1,160,850	1,271,202	-8.7%	1,207,835	-3.9%	2,368,685	2,408,843	-1.7%
SOYBEAN MEAL	144,191	143,467	0.5%	193,615	-25.5%	337,806	294,880	14.6%
SOYBEAN OIL	155,196	157,486	-1.5%	142,804	8.7%	298,000	308,376	-3.4%
SOYBEAN CRUSH	5	670	-99.3%	100	-95.0%	105	1,342	-92.2%
OATS	955	681	40.2%	1,606	-40.5%	2,561	1,769	44.8%
ROUGH RICE	1,181	2,537	-53.4%	1,543	-23.5%	2,724	4,776	-43.0%
WHEAT	0	0	0.0%	0	0.0%	0	0	0.0%
CORN NEARBY+2 CAL SPRD	980	1,032	-5.0%	1,440	-31.9%	2,420	3,363	-28.0%
SOYBN NEARBY+2 CAL SPRD	210	50	320.0%	450	-53.3%	660	50	1,220.0%
WHEAT NEARBY+2 CAL SPRD	1,648	10,302	-84.0%	1,166	41.3%	2,814	11,581	-75.7%
JULY-DEC CORN CAL SPRD	600	2,450	-75.5%	300	100.0%	900	6,046	-85.1%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	10,118	2,532	299.6%	13,307	-24.0%	23,425	3,934	495.4%
JULY-DEC WHEAT CAL SPRD	0	6,675	-100.0%	350	-100.0%	350	9,197	-96.2%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	64	-100.0%	64	0	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
DEC-DEC CORN CAL SPRD	10	700	-98.6%	1,143	-99.1%	1,153	700	64.7%
JULY-DEC SOY OIL CAL SPRD	95	0	0.0%	235	-59.6%	330	0	0.0%
WHEAT-CORN IC SO	1,754	141	1,144.0%	697	151.6%	2,451	5,236	-53.2%
DEC-JULY CORN CAL SPRD	0	0	0.0%	600	-100.0%	600	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-JULY WHEAT CAL SPRD	572	1,600	-64.3%	797	-28.2%	1,369	1,650	-17.0%
KC WHEAT	31,165	32,952	-5.4%	31,293	-0.4%	62,458	51,623	21.0%
CHI WHEAT	623,553	503,205	23.9%	574,973	8.4%	1,198,526	1,151,908	4.0%
Intercommodity Spread	100	1,600	-93.8%	101	-1.0%	201	1,850	-89.1%
MAR-JULY CORN CAL SPRD	0	41	-100.0%	0	0.0%	0	2,420	-100.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
Ags Futures								
WHEAT	7,065	0	-	13,649	-48.2%	20,714	0	-
Ags Options								
WHEAT	0	0	-	0	0.0%	0	0	-

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TOTAL FUTURES GROUP								
Interest Rate Futures	96,457,255	90,986,388	6.0%	62,421,072	54.5%	158,878,327	147,320,152	7.8%
Equity Index Futures	2,354,632	4,318,928	-45.5%	2,533,511	-7.1%	4,888,143	9,504,619	-48.6%
Energy Futures	502	758	-33.8%	782	-35.8%	1,284	1,256	2.2%
Commodities and Alternative Invest	22,844,132	21,643,393	5.5%	16,871,226	35.4%	39,715,358	37,068,831	7.1%
Ags Futures	7,065	-	-	13,649	-48.2%	20,714	-	-
TOTAL FUTURES	121,663,586	116,949,467	4.0%	81,840,240	48.7%	203,503,826	193,894,858	5.0%
TOTAL OPTIONS GROUP								
Equity Index Options	5,550	20,148	-72.5%	6,294	-11.8%	11,844	43,413	-72.7%
Interest Rate Options	14,457,008	13,236,933	9.2%	15,135,300	-4.5%	29,592,308	25,062,374	18.1%
Commodities and Alternative Invest	3,967,442	3,383,230	17.3%	3,569,343	11.2%	7,536,785	6,834,578	10.3%
Ags Options	0	-	-	0	0.0%	0	-	-
TOTAL OPTIONS	18,430,000	16,640,311	10.8%	18,710,937	-1.5%	37,140,937	31,940,365	16.3%
TOTAL COMBINED								
Interest Rate	110,914,263	104,223,321	6.4%	77,556,372	43.0%	188,470,635	172,382,526	9.3%
Equity Index	2,360,182	4,339,076	-45.6%	2,539,805	-7.1%	4,899,987	9,548,032	-48.7%
Energy	502	758	-33.8%	782	-35.8%	1,284	1,256	2.2%
Commodities and Alternative Invest	26,811,574	25,026,623	7.1%	20,440,569	31.2%	47,252,143	43,903,409	7.6%
Ags	7,065	-	-	13,649	-48.2%	20,714	-	-
GRAND TOTAL	140,093,586	133,589,778	4.9%	100,551,177	39.3%	240,644,763	225,835,223	6.6%