



CBOT Exchange Volume Report - Monthly

| | VOLUME DEC 2017 | VOLUME DEC 2016 | % CHG | VOLUME NOV 2017 | % CHG | VOLUME Y.T.D 2017 | VOLUME Y.T.D 2016 | % CHG |
|------------------------------|--------------------|--------------------|---------|--------------------|---------|----------------------|----------------------|---------|
| Interest Rate Futures | | | | | | | | |
| 30-YR BOND | 5,115,363 | 4,620,391 | 10.7% | 8,212,611 | -37.7% | 73,337,240 | 70,203,290 | 4.5% |
| 10-YR NOTE | 23,377,816 | 23,204,372 | 0.7% | 41,497,375 | -43.7% | 375,338,442 | 350,762,158 | 7.0% |
| 5-YR NOTE | 14,526,848 | 13,745,363 | 5.7% | 27,741,309 | -47.6% | 226,441,088 | 201,904,771 | 12.2% |
| 2-YR NOTE | 6,212,074 | 4,773,794 | 30.1% | 14,716,398 | -57.8% | 97,249,457 | 81,874,197 | 18.8% |
| FED FUND | 2,923,182 | 2,050,712 | 42.5% | 2,790,851 | 4.7% | 47,978,260 | 33,299,445 | 44.1% |
| 5-YR SWAP RATE | 63,528 | 108,833 | -41.6% | 21,609 | 194.0% | 566,751 | 792,880 | -28.5% |
| 2-YR SWAP RATE | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 4,418 | -100.0% |
| 10-YR SWAP RATE | 76,225 | 96,412 | -20.9% | 28,761 | 165.0% | 601,992 | 631,279 | -4.6% |
| 7-YR SWAP | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 3,052 | -100.0% |
| ULTRA T-BOND | 2,104,033 | 1,828,710 | 15.1% | 4,989,641 | -57.8% | 33,625,955 | 28,430,003 | 18.3% |
| 30-YR SWAP RATE | 376 | 2,565 | -85.3% | 133 | 182.7% | 10,759 | 21,236 | -49.3% |
| Ultra 10-Year Note | 2,407,868 | 1,836,086 | 31.1% | 4,103,050 | -41.3% | 29,309,367 | 16,979,453 | 72.6% |
| Interest Rate Options | | | | | | | | |
| 30-YR BOND | 2,128,175 | 1,407,744 | 51.2% | 1,922,191 | 10.7% | 27,156,898 | 21,244,372 | 27.8% |
| 10-YR NOTE | 7,634,263 | 9,757,457 | -21.8% | 9,856,873 | -22.5% | 128,546,313 | 98,504,626 | 30.5% |
| 5-YR NOTE | 1,740,283 | 1,671,452 | 4.1% | 2,216,853 | -21.5% | 29,659,494 | 23,880,566 | 24.2% |
| 2-YR NOTE | 268,560 | 76,309 | 251.9% | 282,671 | -5.0% | 2,292,507 | 1,683,900 | 36.1% |
| FED FUND | 0 | 1,305 | -100.0% | 65 | -100.0% | 16,880 | 94,739 | -82.2% |
| ULTRA T-BOND | 5,754 | 1,255 | 358.5% | 3,989 | 44.2% | 40,304 | 86,253 | -53.3% |
| Ultra 10-Year Note | 0 | 1,375 | -100.0% | 0 | 0.0% | 8,487 | 42,788 | -80.2% |
| Equity Index Futures | | | | | | | | |
| DJIA | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| DJ US REAL ESTATE | 63,323 | 42,928 | 47.5% | 29,716 | 113.1% | 374,968 | 241,475 | 55.3% |
| E-mini (\$5) Dow | 2,849,052 | 2,927,511 | -2.7% | 2,707,729 | 5.2% | 32,866,342 | 42,555,855 | -22.8% |
| Equity Index Options | | | | | | | | |
| DJIA | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| E-mini (\$5) Dow | 10,288 | 10,466 | -1.7% | 9,656 | 6.5% | 74,244 | 127,484 | -41.8% |
| Energy Futures | | | | | | | | |
| ETHANOL | 10,670 | 17,554 | -39.2% | 9,943 | 7.3% | 149,546 | 172,664 | -13.4% |
| ETHANOL FWD | 0 | 710 | -100.0% | 0 | - | 3,324 | 8,216 | -59.5% |



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|--|--------------------|--------------------|--------|--------------------|--------|----------------------|----------------------|--------|
| Commodities and Alternative Investments | | | | | | | | |
| Futures | | | | | | | | |
| CORN | 3,879,230 | 3,983,427 | -2.6% | 10,685,818 | -63.7% | 89,876,782 | 85,625,219 | 5.0% |
| SOYBEAN | 5,213,938 | 4,891,612 | 6.6% | 3,726,423 | 39.9% | 54,504,169 | 61,730,753 | -11.7% |
| SOYBEAN MEAL | 2,490,763 | 2,058,660 | 21.0% | 2,590,954 | -3.9% | 25,996,399 | 25,953,938 | 0.2% |
| SOYBEAN OIL | 2,702,867 | 2,599,837 | 4.0% | 3,128,091 | -13.6% | 30,232,316 | 29,429,298 | 2.7% |
| OATS | 10,239 | 10,090 | 1.5% | 19,561 | -47.7% | 169,252 | 225,230 | -24.9% |
| ROUGH RICE | 24,080 | 35,335 | -31.9% | 16,068 | 49.9% | 271,183 | 305,045 | -11.1% |
| WHEAT | 400 | 6,108 | -93.5% | 598 | -33.1% | 120,874 | 77,631 | 55.7% |
| MINI CORN | 5,517 | 8,570 | -35.6% | 14,781 | -62.7% | 115,646 | 143,840 | -19.6% |
| MINI SOYBEAN | 18,547 | 21,315 | -13.0% | 15,324 | 21.0% | 204,819 | 296,336 | -30.9% |
| MINI WHEAT | 2,759 | 4,270 | -35.4% | 5,043 | -45.3% | 67,718 | 74,698 | -9.3% |
| DOW-UBS COMMOD INDEX | 163,492 | 62,564 | 161.3% | 57,947 | 182.1% | 1,093,237 | 417,312 | 162.0% |
| FERTILIZER PRODUCTS | 2,170 | 930 | 133.3% | 2,445 | -11.2% | 21,700 | 22,842 | -5.0% |
| DJ_UBS ROLL SELECT INDEX FU | 1,318 | 2,140 | -38.4% | 0 | 0.0% | 8,640 | 5,036 | 71.6% |
| KC WHEAT | 660,735 | 625,961 | 5.6% | 1,539,903 | -57.1% | 12,623,018 | 9,690,816 | 30.3% |
| CHI WHEAT | 1,619,394 | 1,578,131 | 2.6% | 3,692,929 | -56.1% | 33,717,805 | 31,059,726 | 8.6% |
| Intercommodity Spread | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 0 | 0.0% |



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|--|--------------------|--------------------|-------------|--------------------|---------------|----------------------|----------------------|-------------|
| Commodities and Alternative Investments | | | | | | | | |
| Options | | | | | | | | |
| CORN | 907,261 | 1,081,443 | -16.1% | 1,597,246 | -43.2% | 23,884,970 | 22,794,484 | 4.8% |
| SOYBEAN | 1,159,974 | 1,082,946 | 7.1% | 1,176,613 | -1.4% | 16,980,581 | 20,109,648 | -15.6% |
| SOYBEAN MEAL | 253,230 | 135,984 | 86.2% | 171,572 | 47.6% | 2,160,060 | 2,269,279 | -4.8% |
| SOYBEAN OIL | 117,231 | 164,344 | -28.7% | 194,610 | -39.8% | 2,050,228 | 2,298,191 | -10.8% |
| SOYBEAN CRUSH | 25 | 32 | -21.9% | 76 | -67.1% | 741 | 4,825 | -84.6% |
| OATS | 618 | 1,241 | -50.2% | 996 | -38.0% | 14,062 | 18,576 | -24.3% |
| ROUGH RICE | 924 | 593 | 55.8% | 2,640 | -65.0% | 24,741 | 19,775 | 25.1% |
| WHEAT | 350 | 0 | 0.0% | 100 | 250.0% | 1,900 | 409 | 364.5% |
| CORN NEARBY+2 CAL SPRD | 100 | 1,515 | -93.4% | 2,005 | -95.0% | 15,940 | 36,758 | -56.6% |
| SOYBN NEARBY+2 CAL SPRD | 0 | 300 | -100.0% | 0 | 0.0% | 1,060 | 1,701 | -37.7% |
| WHEAT NEARBY+2 CAL SPRD | 610 | 1,082 | -43.6% | 1,395 | -56.3% | 17,903 | 55,023 | -67.5% |
| JULY-DEC CORN CAL SPRD | 400 | 50 | 700.0% | 0 | 0.0% | 17,802 | 36,834 | -51.7% |
| DEC-JULY WHEAT CAL SPRD | 0 | 0 | 0.0% | 409 | -100.0% | 2,133 | 590 | 261.5% |
| JULY-NOV SOYBEAN CAL SPRD | 545 | 339 | 60.8% | 10 | 5,350.0% | 71,412 | 66,019 | 8.2% |
| JULY-DEC WHEAT CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 1,614 | 33,619 | -95.2% |
| JULY-JULY WHEAT CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 493 | -100.0% |
| NOV-NOV SOYBEAN CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 164 | 2,982 | -94.5% |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 0 | 3,785 | -100.0% |
| SOY OIL NEARBY+2 CAL SPRD | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| DEC-DEC CORN CAL SPRD | 76 | 895 | -91.5% | 0 | 0.0% | 12,136 | 18,778 | -35.4% |
| JULY-DEC SOY OIL CAL SPRD | 0 | 20 | -100.0% | 0 | 0.0% | 640 | 1,020 | -37.3% |
| WHEAT-CORN IC SO | 2,290 | 300 | 663.3% | 1,015 | 125.6% | 9,846 | 17,752 | -44.5% |
| DEC-JULY CORN CAL SPRD | 0 | 0 | 0.0% | 290 | -100.0% | 39,888 | 26,543 | 50.3% |
| NOV-JULY SOYBEAN CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 1,696 | 0 | 0.0% |
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 103 | 20 | 415.0% |
| JAN-MAY SOYBEAN CAL SPRD | 0 | 0 | - | 0 | 0.0% | 36 | 0 | - |
| MAR-DEC CORN CAL SPRD | 0 | 0 | 0.0% | 0 | - | 0 | 0 | 0.0% |
| MAR-JULY WHEAT CAL SPRD | 645 | 843 | -23.5% | 200 | 222.5% | 2,214 | 3,193 | -30.7% |
| KC WHEAT | 32,905 | 19,624 | 67.7% | 27,307 | 20.5% | 530,134 | 346,680 | 52.9% |
| CHI WHEAT | 428,446 | 454,644 | -5.8% | 483,666 | -11.4% | 7,513,694 | 6,977,412 | 7.7% |
| Intercommodity Spread | 0 | 600 | -100.0% | 0 | 0.0% | 701 | 4,046 | -82.7% |
| MAR-JULY CORN CAL SPRD | 0 | 0 | 0.0% | 0 | 0.0% | 70 | 2,420 | -97.1% |
| 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% | 0 | 5 | -100.0% |
| Ags Futures | | | | | | | | |
| FERTILIZER PRODUCTS | 750 | 0 | - | 1,800 | -58.3% | 5,700 | 0 | - |
| TOTAL FUTURES GROUP | | | | | | | | |
| Interest Rate Futures | 56,807,313 | 52,267,238 | 8.7% | 104,101,738 | -45.4% | 884,459,311 | 784,906,182 | 12.7% |
| Equity Index Futures | 2,912,375 | 2,970,439 | -2.0% | 2,737,445 | 6.4% | 33,241,310 | 42,797,330 | -22.3% |
| Energy Futures | 10,670 | 18,264 | -41.6% | 9,943 | 7.3% | 152,870 | 180,880 | -15.5% |
| Commodities and Alternative Invest | 16,795,449 | 15,888,950 | 5.7% | 25,495,885 | -34.1% | 249,023,558 | 245,057,720 | 1.6% |
| Ags Futures | 750 | - | - | 1,800 | -58.3% | 5,700 | - | - |
| TOTAL FUTURES | 76,526,557 | 71,144,891 | 7.6% | 132,346,811 | -42.2% | 1,166,882,749 | 1,072,942,112 | 8.8% |

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|------------------------------------|--------------------|--------------------|--------------|--------------------|---------------|----------------------|----------------------|--------------|
| TOTAL OPTIONS GROUP | | | | | | | | |
| Equity Index Options | 10,288 | 10,466 | -1.7% | 9,656 | 6.5% | 74,244 | 127,484 | -41.8% |
| Interest Rate Options | 11,777,035 | 12,916,897 | -8.8% | 14,282,642 | -17.5% | 187,720,883 | 145,537,244 | 29.0% |
| Commodities and Alternative Invest | 2,905,630 | 2,946,795 | -1.4% | 3,660,150 | -20.6% | 53,356,469 | 55,150,860 | -3.3% |
| TOTAL OPTIONS | 14,692,953 | 15,874,158 | -7.4% | 17,952,448 | -18.2% | 241,151,596 | 200,815,588 | 20.1% |
| TOTAL COMBINED | | | | | | | | |
| Interest Rate | 68,584,348 | 65,184,135 | 5.2% | 118,384,380 | -42.1% | 1,072,180,194 | 930,443,426 | 15.2% |
| Equity Index | 2,922,663 | 2,980,905 | -2.0% | 2,747,101 | 6.4% | 33,315,554 | 42,924,814 | -22.4% |
| Energy | 10,670 | 18,264 | -41.6% | 9,943 | 7.3% | 152,870 | 180,880 | -15.5% |
| Commodities and Alternative Invest | 19,701,079 | 18,835,745 | 4.6% | 29,156,035 | -32.4% | 302,380,027 | 300,208,580 | 0.7% |
| Ags | 750 | - | - | 1,800 | -58.3% | 5,700 | - | - |
| GRAND TOTAL | 91,219,510 | 87,019,049 | 4.8% | 150,299,259 | -39.3% | 1,408,034,345 | 1,273,757,700 | 10.5% |