

CBOT Exchange Volume Report - Monthly

	VOLUME SEP 2016	VOLUME SEP 2015	% CHG	VOLUME AUG 2016	% CHG	VOLUME Y.T.D 2016	VOLUME Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	5,245,856	4,884,091	7.4%	6,655,213	-21.2%	51,832,755	56,816,015	-8.8%
10-YR NOTE	24,140,757	22,586,710	6.9%	34,699,658	-30.4%	258,382,961	256,578,480	0.7%
5-YR NOTE	12,453,220	12,974,534	-4.0%	23,442,546	-46.9%	146,628,928	146,024,106	0.4%
2-YR NOTE	5,775,029	5,556,575	3.9%	8,969,911	-35.6%	59,842,357	65,647,040	-8.8%
FED FUND	3,751,439	3,017,445	24.3%	3,079,471	21.8%	25,555,227	14,864,656	71.9%
5-YR SWAP RATE	85,099	108,164	-21.3%	42,709	99.3%	570,180	519,908	9.7%
2-YR SWAP RATE	1	9,121	-100.0%	2	-50.0%	4,414	31,428	-86.0%
10-YR SWAP RATE	87,019	136,979	-36.5%	33,338	161.0%	457,120	602,764	-24.2%
7-YR SWAP	0	190	-100.0%	0	0.0%	3,052	190	1,506.3%
ULTRA T-BOND	1,785,330	1,924,440	-7.2%	3,302,796	-45.9%	20,812,286	22,500,429	-7.5%
30-YR SWAP RATE	2,370	2,944	-19.5%	935	153.5%	16,084	32,074	-49.9%
Ultra 10-Year Note	1,502,148	0	-	1,870,150	-19.7%	10,719,583	0	-
Interest Rate Options								
30-YR BOND	2,163,621	1,834,462	17.9%	1,464,218	47.8%	15,775,207	16,807,933	-6.1%
10-YR NOTE	7,184,938	6,754,182	6.4%	7,234,035	-0.7%	68,253,874	79,329,838	-14.0%
5-YR NOTE	1,759,815	1,882,608	-6.5%	1,926,113	-8.6%	18,114,837	16,367,313	10.7%
2-YR NOTE	178,468	358,740	-50.3%	198,173	-9.9%	1,348,978	2,018,664	-33.2%
FED FUND	17,945	35,335	-49.2%	4,827	271.8%	81,310	262,429	-69.0%
FLEX 30-YR BOND	0	0	0.0%	0	-	0	0	0.0%
ULTRA T-BOND	14,797	3,038	387.1%	8,626	71.5%	61,413	93,706	-34.5%
Ultra 10-Year Note	12,955	0	-	13,346	-2.9%	31,071	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	4,047,427	4,649,715	-13.0%	2,641,582	53.2%	32,466,751	31,074,191	4.5%
DJ US REAL ESTATE	33,505	23,910	40.1%	10,034	233.9%	166,910	122,632	36.1%
Equity Index Options								
DJIA	0	0	0.0%	0	0.0%	0	32	-100.0%
MINI \$5 DOW	5,410	12,809	-57.8%	3,874	39.6%	102,449	104,464	-1.9%
Energy Futures								
ETHANOL FWD	444	688	-35.5%	976	-54.5%	6,318	7,257	-12.9%

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Commodities and Alternative Investments								
Futures								
CORN	4,498,049	4,880,330	-7.8%	7,704,522	-41.6%	68,000,716	64,273,586	5.8%
SOYBEAN	3,373,149	3,693,551	-8.7%	3,432,493	-1.7%	46,817,343	39,561,490	18.3%
SOYBEAN MEAL	1,738,463	1,942,081	-10.5%	1,879,983	-7.5%	19,770,620	17,953,769	10.1%
SOYBEAN OIL	2,143,173	2,190,692	-2.2%	2,385,567	-10.2%	21,290,792	20,786,386	2.4%
OATS	9,399	9,614	-2.2%	19,094	-50.8%	171,748	144,097	19.2%
ROUGH RICE	11,620	17,162	-32.3%	36,185	-67.9%	220,135	214,899	2.4%
MINI CORN	8,422	8,790	-4.2%	10,659	-21.0%	107,698	104,600	3.0%
MINI SOYBEAN	17,336	15,888	9.1%	15,249	13.7%	208,316	173,960	19.7%
MINI WHEAT	5,032	5,785	-13.0%	8,479	-40.7%	58,803	66,534	-11.6%
ETHANOL	13,043	10,947	19.1%	12,121	7.6%	127,398	152,619	-16.5%
DOW-UBS COMMOD INDEX	59,797	65,364	-8.5%	20,724	188.5%	305,684	268,423	13.9%
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	1,170	2,520	-53.6%	1,815	-35.5%	17,990	18,610	-3.3%
DJ_UBS ROLL SELECT INDEX FU	992	1,000	-0.8%	0	0.0%	2,732	6,937	-60.6%
KC WHEAT	486,677	375,337	29.7%	1,165,519	-58.2%	7,232,523	5,560,879	30.1%
CHI WHEAT	1,457,613	1,919,421	-24.1%	3,410,277	-57.3%	24,010,890	24,023,234	-0.1%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%

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Commodities and Alternative Investments								
Options								
CORN	1,350,892	1,834,530	-26.4%	1,841,053	-26.6%	18,828,293	20,237,497	-7.0%
SOYBEAN	1,158,636	1,425,877	-18.7%	1,369,931	-15.4%	16,564,657	14,671,493	12.9%
SOYBEAN MEAL	130,672	224,826	-41.9%	165,565	-21.1%	1,833,929	2,210,979	-17.1%
SOYBEAN OIL	156,718	138,986	12.8%	232,970	-32.7%	1,772,446	1,436,403	23.4%
SOYBEAN CRUSH	66	350	-81.1%	155	-57.4%	4,684	1,265	270.3%
OATS	799	1,533	-47.9%	1,695	-52.9%	10,960	16,440	-33.3%
ROUGH RICE	858	1,967	-56.4%	1,887	-54.5%	16,424	16,302	0.7%
WHEAT	0	0	0.0%	0	0.0%	0	485	-100.0%
CORN NEARBY+2 CAL SPRD	211	1,102	-80.9%	418	-49.5%	30,657	35,274	-13.1%
SOYBN NEARBY+2 CAL SPRD	50	0	0.0%	0	0.0%	401	280	43.2%
WHEAT NEARBY+2 CAL SPRD	1,996	12,551	-84.1%	9,746	-79.5%	43,315	116,679	-62.9%
JULY-DEC CORN CAL SPRD	75	0	0.0%	1,600	-95.3%	36,784	23,443	56.9%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	100	-100.0%	100	35	185.7%
JULY-NOV SOYBEAN CAL SPRD	30	288	-89.6%	30	0.0%	60,957	33,910	79.8%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	33,319	12,696	162.4%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	493	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	124	0	0.0%	2,121	-94.2%	2,971	272	992.3%
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	5	370	-98.6%	1,943	-99.7%	17,832	2,159	725.9%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	0	45	-100.0%
WHEAT-CORN ICSO	3,610	2,140	68.7%	2,600	38.8%	12,442	15,550	-20.0%
DEC-JULY CORN CAL SPRD	1,737	400	334.3%	10,951	-84.1%	16,288	7,870	107.0%
NOV-JULY SOYBEAN CAL SPRD	0	68	-100.0%	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	0	0.0%	0	0.0%	1,650	316	422.2%
KC WHEAT	17,229	14,280	20.7%	30,676	-43.8%	296,732	390,524	-24.0%
CHI WHEAT	388,504	427,514	-9.1%	584,623	-33.5%	5,504,344	6,017,749	-8.5%
Intercommodity Spread	0	0	0.0%	0	0.0%	3,395	634	435.5%
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	20,710	0	-	0	-	20,710	0	-
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Ags Options

WHEAT	252	0	-	0	-	252	0	-
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TOTAL FUTURES GROUP								
Interest Rate Futures	54,828,268	51,201,193	7.1%	82,096,729	-33.2%	574,824,947	563,617,090	2.0%
Equity Index Futures	4,080,932	4,673,625	-12.7%	2,651,616	53.9%	32,633,661	31,233,989	4.5%
Energy Futures	444	688	-35.5%	976	-54.5%	6,318	7,257	-12.9%
Commodities and Alternative Invest	13,823,935	15,138,482	-8.7%	20,102,687	-31.2%	188,343,388	173,310,023	8.7%
Ags Futures	20,710	-	-	0	-	20,710	-	-
TOTAL FUTURES	72,754,289	71,013,988	2.5%	104,852,008	-30.6%	795,829,024	768,168,359	3.6%
TOTAL OPTIONS GROUP								
Equity Index Options	5,410	12,809	-57.8%	3,874	39.6%	102,449	104,496	-2.0%
Interest Rate Options	11,332,539	10,868,365	4.3%	10,849,338	4.5%	103,666,690	114,879,883	-9.8%
Commodities and Alternative Invest	3,212,212	4,086,782	-21.4%	4,258,064	-24.6%	45,099,303	45,255,233	-0.3%
Ags Options	252	-	-	0	-	252	-	-
TOTAL OPTIONS	14,550,413	14,967,956	-2.8%	15,111,276	-3.7%	148,868,694	160,239,612	-7.1%
TOTAL COMBINED								
Interest Rate	66,160,807	62,069,558	6.6%	92,946,067	-28.8%	678,491,637	678,496,973	0.0%
Equity Index	4,086,342	4,686,434	-12.8%	2,655,490	53.9%	32,736,110	31,338,485	4.5%
Energy	444	688	-35.5%	976	-54.5%	6,318	7,257	-12.9%
Commodities and Alternative Invest	17,036,147	19,225,264	-11.4%	24,360,751	-30.1%	233,442,691	218,565,256	6.8%
Ags	20,962	-	-	0	-	20,962	-	-
GRAND TOTAL	87,304,702	85,981,944	1.5%	119,963,284	-27.2%	944,697,718	928,407,971	1.8%