

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry NOV 2016	Open Outcry NOV 2015	% CHG	ELEC NOV 2016	ELEC NOV 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	17,413	23,341	-25.4%	8,531,294	5,485,579	55.5%	216,724	784,185	-72.4%	64,269,620	64,744,365	-0.7%
10-YR NOTE	221,533	115,120	92.4%	44,712,789	27,721,733	61.3%	1,605,115	3,047,135	-47.3%	317,433,791	296,990,441	6.9%
5-YR NOTE	31,807	18,735	69.8%	28,645,723	19,492,526	47.0%	318,057	1,704,599	-81.3%	178,886,502	168,986,669	5.9%
2-YR NOTE	450	1,713	-73.7%	10,934,664	7,623,356	43.4%	9,553	895,575	-98.9%	72,518,730	73,317,970	-1.1%
FED FUND	0	0	0.0%	3,350,142	1,322,870	153.2%	225	8,456	-97.3%	31,048,058	17,806,854	74.4%
5-YR SWAP RATE	0	0	0.0%	76,395	34,647	120.5%	0	0	0.0%	643,229	570,291	12.8%
2-YR SWAP RATE	0	0	0.0%	4	559	-99.3%	0	35	-100.0%	4,418	26,120	-83.1%
10-YR SWAP RATE	0	0	0.0%	42,887	31,405	36.6%	0	2,652	-100.0%	492,749	546,010	-9.8%
7-YR SWAP	0	0	0.0%	0	2,451	-100.0%	0	0	0.0%	3,052	3,855	-20.8%
ULTRA T-BOND	279	0	0.0%	3,837,392	3,005,664	27.7%	776	424,211	-99.8%	24,991,953	25,513,815	-2.0%
Ultra 10-Year Note	0	-	-	3,009,991	-	-	28	-	-	14,444,181	-	-
30-YR SWAP RATE	0	0	0.0%	1,711	727	135.4%	0	61	-100.0%	18,261	30,900	-40.9%
Interest Rate Options												
30-YR BOND	346,682	238,728	45.2%	2,001,421	1,023,904	95.5%	3,318,532	5,290,812	-37.3%	16,347,862	14,243,256	14.8%
10-YR NOTE	3,569,065	2,059,416	73.3%	9,622,596	3,641,964	164.2%	25,710,783	32,996,224	-22.1%	61,324,747	56,867,775	7.8%
5-YR NOTE	806,749	804,013	0.3%	1,981,280	1,411,222	40.4%	7,078,604	6,961,530	1.7%	14,739,404	12,814,742	15.0%
2-YR NOTE	42,807	86,294	-50.4%	97,948	90,887	7.8%	484,683	956,546	-49.3%	1,109,408	1,345,469	-17.5%
FED FUND	8,452	26,900	-68.6%	1,312	9	14,477.8%	78,803	308,616	-74.5%	14,631	26,600	-45.0%
FLEX 30-YR BOND	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
ULTRA T-BOND	3,137	2,433	28.9%	6,314	1,047	503.1%	29,233	47,295	-38.2%	54,265	53,296	1.8%
Ultra 10-Year Note	1,200	-	-	2,922	-	-	10,675	-	-	20,738	-	-
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%	3,883,979	2,547,767	52.4%	0	0	0.0%	39,515,397	36,802,582	7.4%
DJ US REAL ESTATE	0	0	0.0%	9,345	8,994	3.9%	0	0	0.0%	122,275	105,385	16.0%

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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%	9,245	11,906	-22.4%	0	0	0.0%	117,018	128,290	-8.8%
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	29,909	25,318	18.1%	7,896,174	8,308,881	-5.0%	454,247	1,192,994	-61.9%	78,432,294	74,667,714	5.0%
SOYBEAN	12,786	13,742	-7.0%	3,933,697	3,171,032	24.1%	319,643	600,899	-46.8%	54,258,154	46,335,005	17.1%
SOYBEAN MEAL	3,976	7,831	-49.2%	2,033,105	2,036,104	-0.1%	51,109	164,073	-68.8%	22,939,006	21,113,587	8.6%
SOYBEAN OIL	8,559	5,440	57.3%	3,060,894	2,593,561	18.0%	54,316	143,566	-62.2%	26,123,642	25,202,902	3.7%
OATS	136	15	806.7%	19,654	21,816	-9.9%	196	568	-65.5%	200,736	162,236	23.7%
ROUGH RICE	0	7	-100.0%	12,769	18,463	-30.8%	0	1,003	-100.0%	261,481	269,544	-3.0%
MINI CORN	0	0	0.0%	15,869	11,331	40.0%	0	1,409	-100.0%	135,232	123,784	9.2%
MINI SOYBEAN	0	0	0.0%	31,174	12,266	154.1%	0	3,129	-100.0%	274,922	210,333	30.7%
MINI WHEAT	0	0	0.0%	6,232	6,424	-3.0%	0	489	-100.0%	70,422	78,029	-9.7%
ETHANOL	0	0	0.0%	16,030	11,211	43.0%	0	0	0.0%	153,655	173,536	-11.5%
DOW-UBS COMMOD INDEX	0	0	0.0%	32,468	23,912	35.8%	0	0	0.0%	354,748	308,853	14.9%
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	304	2,252	-86.5%	1,083,946	884,221	22.6%	12,629	21,249	-40.6%	8,719,088	6,720,129	29.7%
Intercommodity Spread	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
CHI WHEAT	25,344	11,067	129.0%	3,215,144	3,106,064	3.5%	194,471	306,790	-36.6%	29,073,604	28,941,254	0.5%
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	401,479	497,671	-19.3%	904,319	914,058	-1.1%	7,532,508	9,077,540	-17.0%	14,159,870	13,686,402	3.5%
SOYBEAN	307,965	265,826	15.9%	925,912	774,471	19.6%	4,756,070	6,011,623	-20.9%	14,256,658	11,236,536	26.9%

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Commodities and Alternative Investments												
Options												
SOYBEAN MEAL	51,408	91,393	-43.8%	98,554	153,897	-36.0%	687,873	1,079,319	-36.3%	1,443,849	1,619,723	-10.9%
SOYBEAN OIL	92,131	118,877	-22.5%	108,749	73,208	48.5%	1,037,535	1,167,972	-11.2%	1,096,112	667,151	64.3%
SOYBEAN CRUSH	20	463	-95.7%	0	0	0.0%	4,793	2,102	128.0%	0	0	0.0%
OATS	2,050	1,013	102.4%	1,093	582	87.8%	8,116	13,366	-39.3%	9,219	6,324	45.8%
ROUGH RICE	320	253	26.5%	1,193	1,210	-1.4%	2,733	6,027	-54.7%	16,449	14,569	12.9%
WHEAT	0	25	-100.0%	0	50	-100.0%	0	510	-100.0%	0	50	-100.0%
CORN NEARBY+2 CAL SPRD	2,428	9,904	-75.5%	0	11	-100.0%	35,161	48,646	-27.7%	82	2,178	-96.2%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0	0.0%	1,401	280	400.4%	0	0	0.0%
WHEAT NEARBY+2 CAL SPRD	7,096	6,309	12.5%	568	163	248.5%	51,582	125,047	-58.7%	2,359	5,829	-59.5%
JULY-DEC CORN CAL SPRD	0	1,096	-100.0%	0	0	0.0%	36,609	31,647	15.7%	175	827	-78.8%
DEC-JULY WHEAT CAL SPRD	75	0	0.0%	0	0	0.0%	590	35	1,585.7%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPR	3,166	2,223	42.4%	0	0	0.0%	65,192	36,968	76.3%	263	198	32.8%
JULY-DEC WHEAT CAL SPRD	100	0	0.0%	0	0	0.0%	33,474	10,404	221.7%	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	1,000	0	0.0%	0	0	0.0%	1,000	45	2,122.2%	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	1,800	360	400.0%	0	0	0.0%	17,452	15,610	11.8%	0	0	0.0%
DEC-DEC CORN CAL SPRD	17	735	-97.7%	0	0	0.0%	17,868	4,240	321.4%	15	0	0.0%
DEC-JULY CORN CAL SPRD	6,330	35	17,985.7%	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	5,704	28,639	-80.1%	13,470	10,458	28.8%	155,346	307,486	-49.5%	170,195	139,169	22.3%
Intercommodity Spread	51	0	0.0%	0	0	0.0%	3,446	959	259.3%	0	0	0.0%
CHI WHEAT	184,062	147,393	24.9%	372,469	302,685	23.1%	1,902,015	2,996,939	-36.5%	4,619,471	3,956,726	16.7%
MAR-JULY WHEAT CAL SPRD	700	1,705	-58.9%	0	3	-100.0%	2,350	7,310	-67.9%	0	11	-100.0%
AUG-DEC SOYBEAN MEAL CS	0	-	-	0	-	-	5	-	-	0	-	-
MAR-JULY CORN CAL SPRD	0	300	-100.0%	0	0	0.0%	2,416	300	705.3%	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	-	-	6,345	-	-	0	-	-	71,443	-	-
Ags Options												
WHEAT	0	-	-	52	-	-	0	-	-	409	-	-
TOTAL FUTURES GROUP												
Interest Rate Futures	271,482	158,909	70.8%	103,142,992	64,721,517	59.4%	2,150,478	6,866,909	-68.7%	704,754,544	648,537,290	8.7%
Equity Index Futures	0	0	0.0%	3,893,324	2,556,761	52.3%	0	10,422	-100.0%	39,637,672	36,909,380	7.4%
Energy Futures	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Commodities and Alternative Inve	81,014	65,672	23.4%	21,357,156	20,205,286	5.7%	1,086,611	2,436,169	-55.4%	220,996,984	204,306,912	8.2%
Ags Futures	0	-	-	6,345	-	-	0	-	-	71,443	-	-
TOTAL FUTURES	352,496	224,581	57.0%	128,399,817	87,483,564	46.8%	3,237,089	9,313,500	-65.2%	965,460,643	889,753,582	8.5%
TOTAL OPTIONS GROUP												
Equity Index Options	0	0	0.0%	9,245	11,906	-22.4%	0	32	-100.0%	117,018	128,290	-8.8%
Interest Rate Options	4,778,092	3,217,784	48.5%	13,713,793	6,169,033	122.3%	36,711,313	46,561,023	-21.2%	93,611,055	85,351,138	9.7%
Commodities and Alternative Inve	1,067,902	1,174,220	-9.1%	2,426,327	2,230,796	8.8%	16,389,335	20,961,180	-21.8%	35,774,889	31,338,455	14.2%
Ags Options	0	-	-	52	-	-	0	-	-	409	-	-
TOTAL OPTIONS	5,845,994	4,392,004	33.1%	16,149,417	8,411,735	92.0%	53,100,648	67,522,235	-21.4%	129,503,371	116,817,883	10.9%

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TOTAL COMBINED												
Interest Rate	5,049,574	3,376,693	49.5%	116,856,785	70,890,550	64.8%	38,861,791	53,427,932	-27.3%	798,365,599	733,888,428	8.8%
Equity Index	0	0	0.0%	3,902,569	2,568,667	51.9%	0	10,454	-100.0%	39,754,690	37,037,670	7.3%
Energy	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Commodities and Alternative Inve	1,148,916	1,239,892	-7.3%	23,783,483	22,436,082	6.0%	17,475,946	23,397,349	-25.3%	256,771,873	235,645,367	9.0%
Ags	0		-	6,397		-	0		-	71,852		-
GRAND TOTAL	6,198,490	4,616,585	34.3%	144,549,234	95,895,299	50.7%	56,337,737	76,835,735	-26.7%	1,094,964,014	1,006,571,465	8.8%