

**CBOT Exchange Volume Report - Monthly**

|                              | VOLUME<br>JAN 2022 | VOLUME<br>JAN 2021 | % CHG     | VOLUME<br>DEC 2021 | % CHG    | VOLUME<br>Y.T.D 2022 | VOLUME<br>Y.T.D 2021 | % CHG     |
|------------------------------|--------------------|--------------------|-----------|--------------------|----------|----------------------|----------------------|-----------|
| <b>Interest Rate Futures</b> |                    |                    |           |                    |          |                      |                      |           |
| 10-YR NOTE                   | 36,353,195         | 32,660,646         | 11.3%     | 25,760,803         | 41.1%    | 36,353,195           | 32,660,646           | 11.3%     |
| 10-YR SWAP RATE              | 111,081            | 59,705             | 86.0%     | 295,214            | -62.4%   | 111,081              | 59,705               | 86.0%     |
| 15-YR SWAP RATE              | 0                  | 0                  | 0.0%      | 9,350              | -100.0%  | 0                    | 0                    | 0.0%      |
| 20-YR SWAP RATE              | 0                  | 0                  | 0.0%      | 90                 | -100.0%  | 0                    | 0                    | 0.0%      |
| 2-YR NOTE                    | 9,990,087          | 5,906,041          | 69.2%     | 6,986,169          | 43.0%    | 9,990,087            | 5,906,041            | 69.2%     |
| 2-YR SWAP RATE               | 49,414             | 43,651             | 13.2%     | 105,904            | -53.3%   | 49,414               | 43,651               | 13.2%     |
| 30-YR BOND                   | 7,760,283          | 8,031,560          | -3.4%     | 6,637,800          | 16.9%    | 7,760,283            | 8,031,560            | -3.4%     |
| 30-YR SWAP RATE              | 4,304              | 100                | 4,204.0%  | 10,454             | -58.8%   | 4,304                | 100                  | 4,204.0%  |
| 3-YR NOTE                    | 363,745            | 150,973            | 140.9%    | 270,095            | 34.7%    | 363,745              | 150,973              | 140.9%    |
| 3-YR SWAP RATE               | 36,067             | 7,864              | 358.6%    | 59,524             | -39.4%   | 36,067               | 7,864                | 358.6%    |
| 4-YR SWAP RATE               | 19,165             | 145                | 13,117.2% | 4,708              | 307.1%   | 19,165               | 145                  | 13,117.2% |
| 5-YR NOTE                    | 22,602,993         | 17,300,427         | 30.6%     | 16,170,302         | 39.8%    | 22,602,993           | 17,300,427           | 30.6%     |
| 5-YR SWAP RATE               | 125,921            | 69,388             | 81.5%     | 124,358            | 1.3%     | 125,921              | 69,388               | 81.5%     |
| 7-YR SWAP RATE               | 9,904              | 2,423              | 308.7%    | 2,196              | 351.0%   | 9,904                | 2,423                | 308.7%    |
| FED FUND                     | 7,208,252          | 1,790,925          | 302.5%    | 3,471,901          | 107.6%   | 7,208,252            | 1,790,925            | 302.5%    |
| Ultra 10-Year Note           | 7,699,033          | 5,725,950          | 34.5%     | 5,373,029          | 43.3%    | 7,699,033            | 5,725,950            | 34.5%     |
| ULTRA T-BOND                 | 3,631,175          | 3,424,767          | 6.0%      | 3,177,508          | 14.3%    | 3,631,175            | 3,424,767            | 6.0%      |
| <b>Interest Rate Options</b> |                    |                    |           |                    |          |                      |                      |           |
| 10-YR NOTE                   | 14,464,881         | 14,684,559         | -1.5%     | 10,784,327         | 34.1%    | 14,464,881           | 14,684,559           | -1.5%     |
| 2-YR NOTE                    | 29,657             | 9,688              | 206.1%    | 52,105             | -43.1%   | 29,657               | 9,688                | 206.1%    |
| 30-YR BOND                   | 2,478,051          | 2,908,887          | -14.8%    | 2,347,962          | 5.5%     | 2,478,051            | 2,908,887            | -14.8%    |
| 5-YR NOTE                    | 4,944,580          | 1,679,296          | 194.4%    | 3,754,257          | 31.7%    | 4,944,580            | 1,679,296            | 194.4%    |
| FED FUND                     | 21                 | 0                  | 0.0%      | 0                  | 0.0%     | 21                   | 0                    | 0.0%      |
| Ultra 10-Year Note           | 438                | 0                  | 0.0%      | 16                 | 2,637.5% | 438                  | 0                    | 0.0%      |
| ULTRA T-BOND                 | 2,273              | 296                | 667.9%    | 931                | 144.1%   | 2,273                | 296                  | 667.9%    |
| <b>Equity Index Futures</b>  |                    |                    |           |                    |          |                      |                      |           |
| DJ US REAL ESTATE            | 42,628             | 33,670             | 26.6%     | 164,606            | -74.1%   | 42,628               | 33,670               | 26.6%     |
| E-mini (\$5) Dow             | 5,436,284          | 3,761,104          | 44.5%     | 4,222,584          | 28.7%    | 5,436,284            | 3,761,104            | 44.5%     |
| MICRO MINI \$5 DOW           | 5,408,409          | 3,533,726          | 53.1%     | 3,489,548          | 55.0%    | 5,408,409            | 3,533,726            | 53.1%     |
| S&P 500                      | 0                  | 0                  | 0.0%      | 0                  | 0.0%     | 0                    | 0                    | 0.0%      |
| <b>Equity Index Options</b>  |                    |                    |           |                    |          |                      |                      |           |
| E-mini (\$5) Dow             | 2,243              | 1,762              | 27.3%     | 3,555              | -36.9%   | 2,243                | 1,762                | 27.3%     |
| <b>Energy Futures</b>        |                    |                    |           |                    |          |                      |                      |           |
| ETHANOL                      | 0                  | 39                 | -100.0%   | 0                  | 0.0%     | 0                    | 39                   | -100.0%   |



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|-----------------------------|--------------------|--------------------|--------|--------------------|--------|----------------------|----------------------|--------|
| <b>Ag Products Futures</b>  |                    |                    |        |                    |        |                      |                      |        |
| CHI WHEAT                   | 1,946,126          | 2,440,660          | -20.3% | 1,580,800          | 23.1%  | 1,946,126            | 2,440,660            | -20.3% |
| CORN                        | 6,340,094          | 8,734,315          | -27.4% | 4,472,566          | 41.8%  | 6,340,094            | 8,734,315            | -27.4% |
| DJ_UBS ROLL SELECT INDEX FU | 279                | 109                | 156.0% | 20,681             | -98.7% | 279                  | 109                  | 156.0% |
| DOW-UBS COMMOD INDEX        | 55,511             | 27,684             | 100.5% | 110,053            | -49.6% | 55,511               | 27,684               | 100.5% |
| FERTILIZER PRODUCTS         | 0                  | 0                  | 0.0%   | 0                  | 0.0%   | 0                    | 0                    | 0.0%   |
| Intercommodity Spread       | 0                  | 0                  | 0.0%   | 0                  | 0.0%   | 0                    | 0                    | 0.0%   |
| KC WHEAT                    | 968,519            | 828,750            | 16.9%  | 776,396            | 24.7%  | 968,519              | 828,750              | 16.9%  |
| MINI CORN                   | 48,267             | 71,990             | -33.0% | 37,422             | 29.0%  | 48,267               | 71,990               | -33.0% |
| MINI SOYBEAN                | 59,260             | 94,052             | -37.0% | 45,549             | 30.1%  | 59,260               | 94,052               | -37.0% |
| MINI WHEAT                  | 22,258             | 22,187             | 0.3%   | 20,532             | 8.4%   | 22,258               | 22,187               | 0.3%   |
| OATS                        | 10,480             | 7,568              | 38.5%  | 10,043             | 4.4%   | 10,480               | 7,568                | 38.5%  |
| ROUGH RICE                  | 13,164             | 10,727             | 22.7%  | 28,074             | -53.1% | 13,164               | 10,727               | 22.7%  |
| SOYBEAN                     | 4,262,573          | 5,400,484          | -21.1% | 4,790,014          | -11.0% | 4,262,573            | 5,400,484            | -21.1% |
| SOYBEAN MEAL                | 2,273,133          | 1,927,940          | 17.9%  | 2,396,788          | -5.2%  | 2,273,133            | 1,927,940            | 17.9%  |
| SOYBEAN OIL                 | 2,261,186          | 2,635,636          | -14.2% | 2,597,586          | -13.0% | 2,261,186            | 2,635,636            | -14.2% |
| WHEAT                       | 22,277             | 23,482             | -5.1%  | 16,827             | 32.4%  | 22,277               | 23,482               | -5.1%  |

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|----------------------------|--------------------|--------------------|--------------|--------------------|--------------|----------------------|----------------------|--------------|
| <b>Ag Products Options</b> |                    |                    |              |                    |              |                      |                      |              |
| AUG-NOV SOYBEAN CAL SPRD   | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| CHI WHEAT                  | 671,977            | 582,271            | 15.4%        | 445,452            | 50.9%        | 671,977              | 582,271              | 15.4%        |
| CORN                       | 2,091,915          | 3,835,737          | -45.5%       | 1,384,234          | 51.1%        | 2,091,915            | 3,835,737            | -45.5%       |
| CORN NEARBY+2 CAL SPRD     | 36,460             | 6,661              | 447.4%       | 20,187             | 80.6%        | 36,460               | 6,661                | 447.4%       |
| DEC-DEC CORN CAL SPRD      | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| DEC-JULY CORN CAL SPRD     | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| DEC-JULY WHEAT CAL SPRD    | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| Intercommodity Spread      | 0                  | 265                | -100.0%      | 0                  | 0.0%         | 0                    | 265                  | -100.0%      |
| JAN-MAR SOYBEAN CSO        | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| JULY-DEC CORN CAL SPRD     | 8,881              | 6,335              | 40.2%        | 7,756              | 14.5%        | 8,881                | 6,335                | 40.2%        |
| JULY-DEC SOY OIL CAL SPRD  | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| JULY-DEC WHEAT CAL SPRD    | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| JULY-JULY WHEAT CAL SPRD   | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| JULY-NOV SOYBEAN CAL SPRD  | 5,792              | 100                | 5,692.0%     | 7,430              | -22.0%       | 5,792                | 100                  | 5,692.0%     |
| KC WHEAT                   | 115,796            | 57,384             | 101.8%       | 118,007            | -1.9%        | 115,796              | 57,384               | 101.8%       |
| MAR-DEC CORN CAL SPRD      | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| MAR-JULY CORN CAL SPRD     | 6,125              | 0                  | 0.0%         | 1,500              | 308.3%       | 6,125                | 0                    | 0.0%         |
| MAR-JULY SOYBEAN CAL SPRD  | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| MAR-JULY WHEAT CAL SPRD    | 150                | 0                  | 0.0%         | 200                | -25.0%       | 150                  | 0                    | 0.0%         |
| NOV-JULY SOYBEAN CAL SPRD  | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| NOV-MAR SOYBEAN CSO        | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| NOV-NOV SOYBEAN CAL SPRD   | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| OATS                       | 196                | 159                | 23.3%        | 280                | -30.0%       | 196                  | 159                  | 23.3%        |
| ROUGH RICE                 | 407                | 515                | -21.0%       | 1,603              | -74.6%       | 407                  | 515                  | -21.0%       |
| SOYBEAN                    | 1,711,672          | 2,556,136          | -33.0%       | 1,219,965          | 40.3%        | 1,711,672            | 2,556,136            | -33.0%       |
| SOYBEAN CRUSH              | 21                 | 180                | -88.3%       | 25                 | -16.0%       | 21                   | 180                  | -88.3%       |
| SOYBEAN MEAL               | 279,046            | 286,347            | -2.5%        | 322,840            | -13.6%       | 279,046              | 286,347              | -2.5%        |
| SOYBEAN OIL                | 258,101            | 308,192            | -16.3%       | 258,113            | 0.0%         | 258,101              | 308,192              | -16.3%       |
| SOYBN NEARBY+2 CAL SPRD    | 0                  | 3,240              | -100.0%      | 1,400              | -100.0%      | 0                    | 3,240                | -100.0%      |
| SOYMEAL NEARBY+2 CAL SPRD  | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 0                    | 0.0%         |
| WHEAT                      | 310                | 1,001              | -69.0%       | 322                | -3.7%        | 310                  | 1,001                | -69.0%       |
| WHEAT-CORN IC50            | 20                 | 63                 | -68.3%       | 0                  | 0.0%         | 20                   | 63                   | -68.3%       |
| WHEAT NEARBY+2 CAL SPRD    | 101                | 1,136              | -91.1%       | 376                | -73.1%       | 101                  | 1,136                | -91.1%       |
| <b>Ags Futures</b>         |                    |                    |              |                    |              |                      |                      |              |
| FERTILIZER PRODUCS         | 3,332              | 5,869              | -43.2%       | 1,240              | 168.7%       | 3,332                | 5,869                | -43.2%       |
| <b>TOTAL FUTURES GROUP</b> |                    |                    |              |                    |              |                      |                      |              |
| Interest Rate Futures      | 95,964,619         | 75,174,565         | 27.7%        | 68,459,405         | 40.2%        | 95,964,619           | 75,174,565           | 27.7%        |
| Equity Index Futures       | 10,887,321         | 7,328,500          | 48.6%        | 7,876,738          | 38.2%        | 10,887,321           | 7,328,500            | 48.6%        |
| Energy Futures             | 0                  | 39                 | -100.0%      | 0                  | 0.0%         | 0                    | 39                   | -100.0%      |
| Ag Products Futures        | 18,283,127         | 22,225,584         | -17.7%       | 16,903,331         | 8.2%         | 18,283,127           | 22,225,584           | -17.7%       |
| Ags Futures                | 3,332              | 5,869              | -43.2%       | 1,240              | 168.7%       | 3,332                | 5,869                | -43.2%       |
| <b>TOTAL FUTURES</b>       | <b>125,138,399</b> | <b>104,734,557</b> | <b>19.5%</b> | <b>93,240,714</b>  | <b>34.2%</b> | <b>125,138,399</b>   | <b>104,734,557</b>   | <b>19.5%</b> |



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|----------------------------|--------------------|--------------------|--------------|--------------------|--------------|----------------------|----------------------|--------------|
| <b>TOTAL OPTIONS GROUP</b> |                    |                    |              |                    |              |                      |                      |              |
| Equity Index Options       | 2,243              | 1,762              | 27.3%        | 3,555              | -36.9%       | 2,243                | 1,762                | 27.3%        |
| Interest Rate Options      | 21,919,901         | 19,282,726         | 13.7%        | 16,939,598         | 29.4%        | 21,919,901           | 19,282,726           | 13.7%        |
| Ag Products Options        | 5,186,970          | 7,645,722          | -32.2%       | 3,789,690          | 36.9%        | 5,186,970            | 7,645,722            | -32.2%       |
| <b>TOTAL OPTIONS</b>       | <b>27,109,114</b>  | <b>26,930,210</b>  | <b>0.7%</b>  | <b>20,732,843</b>  | <b>30.8%</b> | <b>27,109,114</b>    | <b>26,930,210</b>    | <b>0.7%</b>  |
| <b>TOTAL COMBINED</b>      |                    |                    |              |                    |              |                      |                      |              |
| Interest Rate              | 117,884,520        | 94,457,291         | 24.8%        | 85,399,003         | 38.0%        | 117,884,520          | 94,457,291           | 24.8%        |
| Equity Index               | 10,889,564         | 7,330,262          | 48.6%        | 7,880,293          | 38.2%        | 10,889,564           | 7,330,262            | 48.6%        |
| Energy                     | 0                  | 39                 | -100.0%      | 0                  | 0.0%         | 0                    | 39                   | -100.0%      |
| Ag Products                | 23,470,097         | 29,871,306         | -21.4%       | 20,693,021         | 13.4%        | 23,470,097           | 29,871,306           | -21.4%       |
| Ags                        | 3,332              | 5,869              | -43.2%       | 1,240              | 168.7%       | 3,332                | 5,869                | -43.2%       |
| <b>GRAND TOTAL</b>         | <b>152,247,513</b> | <b>131,664,767</b> | <b>15.6%</b> | <b>113,973,557</b> | <b>33.6%</b> | <b>152,247,513</b>   | <b>131,664,767</b>   | <b>15.6%</b> |