

CBOT Exchange Volume Comparison Report - Monthly

| | Open Outcry JAN 2012 | Open Outcry JAN 2011 | % CHG | ELEC JAN 2012 | ELEC JAN 2011 | % CHG | Open Outcry Y.T.D 2012 | Open Outcry Y.T.D 2011 | % CHG | ELEC Y.T.D 2012 | ELEC Y.T.D 2011 | % CHG |
|------------------------------|----------------------------|----------------------------|----------|------------------|------------------|----------|------------------------------|------------------------------|----------|--------------------|--------------------|----------|
| Interest Rate Futures | | | | | | | | | | | | |
| 30-YR BOND | 40,816 | 26,759 | 52.5% | 6,026,244 | 6,048,079 | -0.4% | 40,816 | 26,759 | 52.5% | 6,026,244 | 6,048,079 | -0.4% |
| 10-YR NOTE | 77,544 | 108,609 | -28.6% | 18,728,450 | 21,578,646 | -13.2% | 77,544 | 108,609 | -28.6% | 18,728,450 | 21,578,646 | -13.2% |
| 5-YR NOTE | 36,597 | 34,723 | 5.4% | 8,661,188 | 10,149,913 | -14.7% | 36,597 | 34,723 | 5.4% | 8,661,188 | 10,149,913 | -14.7% |
| 2-YR NOTE | 3,792 | 6,634 | -42.8% | 2,933,347 | 4,027,050 | -27.2% | 3,792 | 6,634 | -42.8% | 2,933,347 | 4,027,050 | -27.2% |
| FED FUND | 553 | 7,538 | -92.7% | 407,779 | 947,009 | -56.9% | 553 | 7,538 | -92.7% | 407,779 | 947,009 | -56.9% |
| 10-YR SWAP | 0 | 98 | -100.0% | 7,001 | 15,204 | -54.0% | 0 | 98 | -100.0% | 7,001 | 15,204 | -54.0% |
| 5-YR SWAP | 0 | 0 | 0.0% | 18,768 | 66,399 | -71.7% | 0 | 0 | 0.0% | 18,768 | 66,399 | -71.7% |
| MINI EURODOLLAR | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |
| 7-YR SWAP | 0 | 0 | 0.0% | 366 | 946 | -61.3% | 0 | 0 | 0.0% | 366 | 946 | -61.3% |
| 30-YR SWAP | 17 | 30 | -43.3% | 174 | 464 | -62.5% | 17 | 30 | -43.3% | 174 | 464 | -62.5% |
| 3-YR NOTE | - | 0 | 0.0% | - | 0 | 0.0% | - | 0 | 0.0% | - | 0 | 0.0% |
| ULTRA T-BOND | 4,256 | 3,537 | 20.3% | 766,838 | 627,020 | 22.3% | 4,256 | 3,537 | 20.3% | 766,838 | 627,020 | 22.3% |
| OTR 10-YR NOTE | 0 | 0 | 0.0% | 156 | 17,605 | -99.1% | 0 | 0 | 0.0% | 156 | 17,605 | -99.1% |
| OTR 5-YR NOTE | 0 | 0 | 0.0% | 139 | 10,591 | -98.7% | 0 | 0 | 0.0% | 139 | 10,591 | -98.7% |
| OTR 2-YR NOTE | 0 | 0 | 0.0% | 55 | 10,474 | -99.5% | 0 | 0 | 0.0% | 55 | 10,474 | -99.5% |
| Interest Rate Options | | | | | | | | | | | | |
| 30-YR BOND | 787,676 | 318,279 | 147.5% | 653,279 | 367,683 | 77.7% | 787,676 | 318,279 | 147.5% | 653,279 | 367,683 | 77.7% |
| 10-YR NOTE | 2,188,925 | 2,438,390 | -10.2% | 1,611,231 | 1,586,329 | 1.6% | 2,188,925 | 2,438,390 | -10.2% | 1,611,231 | 1,586,329 | 1.6% |
| 5-YR NOTE | 599,210 | 433,440 | 38.2% | 275,735 | 133,820 | 106.0% | 599,210 | 433,440 | 38.2% | 275,735 | 133,820 | 106.0% |
| 2-YR NOTE | 33,733 | 126,614 | -73.4% | 8,774 | 24,327 | -63.9% | 33,733 | 126,614 | -73.4% | 8,774 | 24,327 | -63.9% |
| FED FUND | 55,278 | 320,831 | -82.8% | 1,103 | 1,852 | -40.4% | 55,278 | 320,831 | -82.8% | 1,103 | 1,852 | -40.4% |
| FLEX 30-YR BOND | 800 | 9,000 | -91.1% | 0 | 0 | 0.0% | 800 | 9,000 | -91.1% | 0 | 0 | 0.0% |
| FLEX 10-YR NOTE | 0 | 3,000 | -100.0% | 0 | 0 | 0.0% | 0 | 3,000 | -100.0% | 0 | 0 | 0.0% |
| FLEX 2-YR NOTE | 0 | - | - | 0 | - | - | 0 | - | - | 0 | - | - |
| 10-YR SWAP | - | 0 | 0.0% | - | 0 | 0.0% | - | 0 | 0.0% | - | 0 | 0.0% |
| ULTRA T-BOND | 5,279 | 7,027 | -24.9% | 1,577 | 1,443 | 9.3% | 5,279 | 7,027 | -24.9% | 1,577 | 1,443 | 9.3% |
| FED FUNDS MIDCURVE | 0 | - | - | 0 | - | - | 0 | - | - | 0 | - | - |

CBOT Exchange Volume Comparison Report - Monthly

| | Open Outcry JAN 2012 | Open Outcry JAN 2011 | % CHG | ELEC JAN 2012 | ELEC JAN 2011 | % CHG | Open Outcry Y.T.D 2012 | Open Outcry Y.T.D 2011 | % CHG | ELEC Y.T.D 2012 | ELEC Y.T.D 2011 | % CHG |
|-----------------------------|----------------------------|----------------------------|----------|------------------|------------------|----------|------------------------------|------------------------------|----------|--------------------|--------------------|----------|
| Equity Index Futures | | | | | | | | | | | | |
| \$25 DJ | 0 | 0 | 0.0% | 2 | 48 | -95.8% | 0 | 0 | 0.0% | 2 | 48 | -95.8% |
| DJIA | 3,551 | 4,748 | -25.2% | 2,264 | 2,165 | 4.6% | 3,551 | 4,748 | -25.2% | 2,264 | 2,165 | 4.6% |
| MINI \$5 DOW | 0 | 0 | 0.0% | 1,873,401 | 2,086,524 | -10.2% | 0 | 0 | 0.0% | 1,873,401 | 2,086,524 | -10.2% |
| DOW-UBS COMMOD INDEX | 0 | 0 | 0.0% | 12,759 | 1,139 | 1,020.2% | 0 | 0 | 0.0% | 12,759 | 1,139 | 1,020.2% |
| Equity Index Options | | | | | | | | | | | | |
| DJIA | 200 | 113 | 77.0% | 0 | 0 | 0.0% | 200 | 113 | 77.0% | 0 | 0 | 0.0% |
| MINI \$5 DOW | 0 | 0 | 0.0% | 7,102 | 9,704 | -26.8% | 0 | 0 | 0.0% | 7,102 | 9,704 | -26.8% |
| Energy Futures | | | | | | | | | | | | |
| ETHANOL FWD | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |
| ETHANOL LAB | - | 0 | 0.0% | - | 0 | 0.0% | - | 0 | 0.0% | - | 0 | 0.0% |
| Energy Options | | | | | | | | | | | | |
| ETHANOL FWD | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |

CBOT Exchange Volume Comparison Report - Monthly

| | Open Outcry JAN 2012 | Open Outcry JAN 2011 | % CHG | ELEC JAN 2012 | ELEC JAN 2011 | % CHG | Open Outcry Y.T.D 2012 | Open Outcry Y.T.D 2011 | % CHG | ELEC Y.T.D 2012 | ELEC Y.T.D 2011 | % CHG |
|--|----------------------------|----------------------------|----------|------------------|------------------|----------|------------------------------|------------------------------|----------|--------------------|--------------------|----------|
| Commodities and Alternative Investments | | | | | | | | | | | | |
| Futures | | | | | | | | | | | | |
| CORN | 349,748 | 379,182 | -7.8% | 5,638,925 | 5,372,029 | 5.0% | 349,748 | 379,182 | -7.8% | 5,638,925 | 5,372,029 | 5.0% |
| SOYBEAN | 189,494 | 204,841 | -7.5% | 3,074,195 | 3,251,768 | -5.5% | 189,494 | 204,841 | -7.5% | 3,074,195 | 3,251,768 | -5.5% |
| SOYBEAN MEAL | 79,131 | 94,142 | -15.9% | 1,059,253 | 977,774 | 8.3% | 79,131 | 94,142 | -15.9% | 1,059,253 | 977,774 | 8.3% |
| SOYBEAN OIL | 109,724 | 146,943 | -25.3% | 1,499,373 | 1,472,215 | 1.8% | 109,724 | 146,943 | -25.3% | 1,499,373 | 1,472,215 | 1.8% |
| OATS | 234 | 5,376 | -95.6% | 17,578 | 21,856 | -19.6% | 234 | 5,376 | -95.6% | 17,578 | 21,856 | -19.6% |
| ROUGH RICE | 332 | 975 | -65.9% | 16,243 | 39,691 | -59.1% | 332 | 975 | -65.9% | 16,243 | 39,691 | -59.1% |
| WHEAT | 51,493 | 43,303 | 18.9% | 1,927,799 | 1,590,924 | 21.2% | 51,493 | 43,303 | 18.9% | 1,927,799 | 1,590,924 | 21.2% |
| MINI CORN | 5,935 | 7,099 | -16.4% | 18,549 | 17,359 | 6.9% | 5,935 | 7,099 | -16.4% | 18,549 | 17,359 | 6.9% |
| MINI SOYBEAN | 13,897 | 18,216 | -23.7% | 19,565 | 16,400 | 19.3% | 13,897 | 18,216 | -23.7% | 19,565 | 16,400 | 19.3% |
| MINI WHEAT | 926 | 1,504 | -38.4% | 6,355 | 8,388 | -24.2% | 926 | 1,504 | -38.4% | 6,355 | 8,388 | -24.2% |
| DJ US REAL ESTATE | 0 | - | - | 10 | - | - | 0 | - | - | 10 | - | - |
| ETHANOL | 0 | 0 | 0.0% | 17,857 | 11,240 | 58.9% | 0 | 0 | 0.0% | 17,857 | 11,240 | 58.9% |
| GRAIN BASIS SWAPS | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |
| DISTILLERS DRIED GRAIN | - | 0 | 0.0% | - | 0 | 0.0% | - | 0 | 0.0% | - | 0 | 0.0% |
| DOW-UBS COMMOD INDEX SM | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |
| FERTILIZER PRODUCTS | 0 | - | - | 0 | - | - | 0 | - | - | 0 | - | - |

CBOT Exchange Volume Comparison Report - Monthly

| | Open Outcry JAN 2012 | Open Outcry JAN 2011 | % CHG | ELEC JAN 2012 | ELEC JAN 2011 | % CHG | Open Outcry Y.T.D 2012 | Open Outcry Y.T.D 2011 | % CHG | ELEC Y.T.D 2012 | ELEC Y.T.D 2011 | % CHG |
|--|----------------------------|----------------------------|---------------|-------------------|-------------------|--------------|------------------------------|------------------------------|---------------|--------------------|--------------------|--------------|
| Commodities and Alternative Investments | | | | | | | | | | | | |
| Options | | | | | | | | | | | | |
| CORN | 1,474,882 | 1,884,312 | -21.7% | 634,444 | 422,004 | 50.3% | 1,474,882 | 1,884,312 | -21.7% | 634,444 | 422,004 | 50.3% |
| SOYBEAN | 879,823 | 1,042,563 | -15.6% | 230,762 | 158,453 | 45.6% | 879,823 | 1,042,563 | -15.6% | 230,762 | 158,453 | 45.6% |
| SOYBEAN MEAL | 53,729 | 81,125 | -33.8% | 20,572 | 9,584 | 114.6% | 53,729 | 81,125 | -33.8% | 20,572 | 9,584 | 114.6% |
| SOYBEAN OIL | 143,642 | 173,015 | -17.0% | 2,905 | 4,680 | -37.9% | 143,642 | 173,015 | -17.0% | 2,905 | 4,680 | -37.9% |
| SOYBEAN CRUSH | 75 | 38 | 97.4% | 0 | 0 | 0.0% | 75 | 38 | 97.4% | 0 | 0 | 0.0% |
| OATS | 875 | 1,212 | -27.8% | 118 | 55 | 114.5% | 875 | 1,212 | -27.8% | 118 | 55 | 114.5% |
| ROUGH RICE | 638 | 4,675 | -86.4% | 33 | 116 | -71.6% | 638 | 4,675 | -86.4% | 33 | 116 | -71.6% |
| WHEAT | 262,115 | 295,215 | -11.2% | 95,640 | 80,706 | 18.5% | 262,115 | 295,215 | -11.2% | 95,640 | 80,706 | 18.5% |
| CORN NEARBY+2 CAL SPRD | 2,036 | 1,465 | 39.0% | 5 | 0 | 0.0% | 2,036 | 1,465 | 39.0% | 5 | 0 | 0.0% |
| SOYBN NEARBY+2 CAL SPRD | 15 | 165 | -90.9% | 0 | 0 | 0.0% | 15 | 165 | -90.9% | 0 | 0 | 0.0% |
| WHEAT NEARBY+2 CAL SPRD | 10,003 | 1,698 | 489.1% | 6 | 0 | 0.0% | 10,003 | 1,698 | 489.1% | 6 | 0 | 0.0% |
| JULY-DEC CORN CAL SPRD | 18,855 | 3,398 | 454.9% | 3 | 0 | 0.0% | 18,855 | 3,398 | 454.9% | 3 | 0 | 0.0% |
| DEC-JULY WHEAT CAL SPRD | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |
| JULY-NOV SOYBEAN CAL SPR | 9,525 | 18,947 | -49.7% | 0 | 0 | 0.0% | 9,525 | 18,947 | -49.7% | 0 | 0 | 0.0% |
| JULY-DEC WHEAT CAL SPRD | 45 | 400 | -88.8% | 0 | 0 | 0.0% | 45 | 400 | -88.8% | 0 | 0 | 0.0% |
| JULY-JULY WHEAT CAL SPRD | 130 | 655 | -80.2% | 0 | 0 | 0.0% | 130 | 655 | -80.2% | 0 | 0 | 0.0% |
| NOV-NOV SOYBEAN CAL SPRI | 0 | - | - | 0 | - | - | 0 | - | - | 0 | - | - |
| SOYMEAL NEARBY+2 CAL SPF | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |
| JULY-DEC SOYMEAL CAL SPRI | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |
| JULY-DEC SOY OIL CAL SPRD | 0 | 505 | -100.0% | 0 | 0 | 0.0% | 0 | 505 | -100.0% | 0 | 0 | 0.0% |
| SOY OIL NEARBY+2 CAL SPRD | 430 | 450 | -4.4% | 0 | 0 | 0.0% | 430 | 450 | -4.4% | 0 | 0 | 0.0% |
| NOV-JULY SOYBEAN CAL SPR | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |
| WHEAT-CORN ICSCO | 100 | 0 | 0.0% | 0 | 0 | 0.0% | 100 | 0 | 0.0% | 0 | 0 | 0.0% |
| DEC-DEC CORN CAL SPRD | 40 | 45 | -11.1% | 0 | 0 | 0.0% | 40 | 45 | -11.1% | 0 | 0 | 0.0% |
| DEC-JULY CORN CAL SPRD | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |
| SOYBEAN CORN RATIO | 11 | - | - | 0 | - | - | 11 | - | - | 0 | - | - |
| AUG-NOV SOYBEAN CAL SPRI | 0 | - | - | 0 | - | - | 0 | - | - | 0 | - | - |
| JAN-MAY SOYBEAN CAL SPRD | 0 | - | - | 0 | - | - | 0 | - | - | 0 | - | - |
| TOTAL FUTURES GROUP | | | | | | | | | | | | |
| Interest Rate Futures | 163,575 | 187,928 | -13.0% | 37,550,505 | 43,499,400 | -13.7% | 163,575 | 187,928 | -13.0% | 37,550,505 | 43,499,400 | -13.7% |
| Equity Index Futures | 3,551 | 4,748 | -25.2% | 1,888,426 | 2,089,876 | -9.6% | 3,551 | 4,748 | -25.2% | 1,888,426 | 2,089,876 | -9.6% |
| Energy Futures | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |
| Commodities and Alternative Invt | 800,914 | 901,581 | -11.2% | 13,295,702 | 12,779,644 | 4.0% | 800,914 | 901,581 | -11.2% | 13,295,702 | 12,779,644 | 4.0% |
| TOTAL FUTURES | 968,040 | 1,094,257 | -11.5% | 52,734,633 | 58,368,920 | -9.7% | 968,040 | 1,094,257 | -11.5% | 52,734,633 | 58,368,920 | -9.7% |

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CBOT Exchange Volume Comparison Report - Monthly

| | Open Outcry JAN 2012 | Open Outcry JAN 2011 | % CHG | ELEC JAN 2012 | ELEC JAN 2011 | % CHG | Open Outcry Y.T.D 2012 | Open Outcry Y.T.D 2011 | % CHG | ELEC Y.T.D 2012 | ELEC Y.T.D 2011 | % CHG |
|----------------------------------|----------------------------|----------------------------|--------------|-------------------|-------------------|--------------|------------------------------|------------------------------|--------------|--------------------|--------------------|--------------|
| TOTAL OPTIONS GROUP | | | | | | | | | | | | |
| Equity Index Options | 200 | 113 | 77.0% | 7,102 | 9,704 | -26.8% | 200 | 113 | 77.0% | 7,102 | 9,704 | -26.8% |
| Interest Rate Options | 3,670,901 | 3,656,581 | 0.4% | 2,551,699 | 2,115,454 | 20.6% | 3,670,901 | 3,656,581 | 0.4% | 2,551,699 | 2,115,454 | 20.6% |
| Energy Options | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |
| Commodities and Alternative Inve | 2,856,969 | 3,509,883 | -18.6% | 984,488 | 675,598 | 45.7% | 2,856,969 | 3,509,883 | -18.6% | 984,488 | 675,598 | 45.7% |
| TOTAL OPTIONS | 6,528,070 | 7,166,577 | -8.9% | 3,543,289 | 2,800,756 | 26.5% | 6,528,070 | 7,166,577 | -8.9% | 3,543,289 | 2,800,756 | 26.5% |
| TOTAL COMBINED | | | | | | | | | | | | |
| Interest Rate | 3,834,476 | 3,844,509 | -0.3% | 40,102,204 | 45,614,854 | -12.1% | 3,834,476 | 3,844,509 | -0.3% | 40,102,204 | 45,614,854 | -12.1% |
| Equity Index | 3,751 | 4,861 | -22.8% | 1,895,528 | 2,099,580 | -9.7% | 3,751 | 4,861 | -22.8% | 1,895,528 | 2,099,580 | -9.7% |
| Energy | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% | 0 | 0 | 0.0% |
| Commodities and Alternative Inve | 3,657,883 | 4,411,464 | -17.1% | 14,280,190 | 13,455,242 | 6.1% | 3,657,883 | 4,411,464 | -17.1% | 14,280,190 | 13,455,242 | 6.1% |
| GRAND TOTAL | 7,496,110 | 8,260,834 | -9.3% | 56,277,922 | 61,169,676 | -8.0% | 7,496,110 | 8,260,834 | -9.3% | 56,277,922 | 61,169,676 | -8.0% |