

CBOT Exchange Volume Report - Monthly

	VOLUME AUG 2018	VOLUME AUG 2017	% CHG	VOLUME JUL 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Interest Rate Futures								
10-YR NOTE	44,233,790	39,078,341	13.2%	25,504,260	73.4%	300,576,339	253,880,279	18.4%
10-YR SWAP RATE	15,237	27,562	-44.7%	12,521	21.7%	335,540	374,819	-10.5%
2-YR NOTE	14,407,575	11,174,157	28.9%	5,398,480	166.9%	89,230,566	63,192,299	41.2%
2-YR SWAP RATE	0	0	0.0%	0	-	0	0	0.0%
30-YR BOND	8,677,520	7,620,647	13.9%	5,244,354	65.5%	59,115,095	48,899,027	20.9%
30-YR SWAP RATE	0	135	-100.0%	0	0.0%	983	9,376	-89.5%
5-YR NOTE	30,353,927	24,543,109	23.7%	14,187,027	114.0%	188,248,508	154,237,804	22.1%
5-YR SWAP RATE	11,432	23,500	-51.4%	7,533	51.8%	191,368	387,173	-50.6%
7-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
FED FUND	3,658,628	3,111,302	17.6%	2,569,758	42.4%	41,193,789	35,229,132	16.9%
Ultra 10-Year Note	4,818,100	3,354,520	43.6%	2,536,689	89.9%	31,305,282	18,113,436	72.8%
ULTRA T-BOND	5,704,496	4,363,937	30.7%	2,244,671	154.1%	30,515,140	21,992,059	38.8%
Interest Rate Options								
10-YR NOTE	12,686,662	12,492,079	1.6%	8,825,269	43.8%	103,749,304	85,727,534	21.0%
2-YR NOTE	643,815	494,827	30.1%	436,782	47.4%	4,329,489	1,114,898	288.3%
30-YR BOND	3,001,292	2,637,961	13.8%	2,120,595	41.5%	20,948,780	18,114,336	15.6%
5-YR NOTE	3,171,036	2,501,538	26.8%	1,954,783	62.2%	26,543,001	20,375,798	30.3%
FED FUND	495	3,300	-85.0%	1	49,400.0%	17,513	13,105	33.6%
Ultra 10-Year Note	0	0	0.0%	0	0.0%	28	7,787	-99.6%
ULTRA T-BOND	3,931	1,780	120.8%	2,380	65.2%	48,204	22,453	114.7%
Equity Index Futures								
DJ US REAL ESTATE	27,364	13,268	106.2%	24,320	12.5%	346,082	193,647	78.7%
E-mini (\$5) Dow	2,989,425	2,858,244	4.6%	3,310,768	-9.7%	37,898,913	22,493,224	68.5%
Equity Index Options								
E-mini (\$5) Dow	7,989	6,729	18.7%	6,268	27.5%	80,404	42,754	88.1%
Energy Futures								
ETHANOL	8,319	9,114	-8.7%	6,682	24.5%	71,459	112,736	-36.6%
ETHANOL FWD	0	0	0.0%	0	-	0	3,324	-100.0%

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Ag Products Futures								
CHI WHEAT	4,177,635	3,381,582	23.5%	2,990,517	39.7%	27,754,129	24,313,164	14.2%
CORN	8,636,961	9,294,862	-7.1%	6,613,260	30.6%	71,198,066	64,826,753	9.8%
DJ_UBS ROLL SELECT INDEX FU	82	0	0.0%	333	-75.4%	10,911	4,772	128.6%
DOW-UBS COMMOD INDEX	39,428	60,219	-34.5%	58,160	-32.2%	637,646	565,195	12.8%
FERTILIZER PRODUCTS	2,785	2,120	31.4%	1,620	71.9%	18,570	12,930	43.6%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,692,376	1,439,718	17.5%	1,070,718	58.1%	11,582,325	9,053,751	27.9%
MINI CORN	10,167	9,675	5.1%	8,387	21.2%	83,928	83,571	0.4%
MINI SOYBEAN	17,011	10,695	59.1%	17,299	-1.7%	190,311	129,480	47.0%
MINI WHEAT	11,591	7,153	62.0%	10,987	5.5%	66,137	52,233	26.6%
OATS	16,254	11,920	36.4%	7,060	130.2%	118,091	119,560	-1.2%
ROUGH RICE	27,341	29,944	-8.7%	10,735	154.7%	159,637	187,909	-15.0%
SOYBEAN	4,088,896	4,132,276	-1.0%	3,794,256	7.8%	41,850,852	35,859,669	16.7%
SOYBEAN MEAL	2,725,189	2,183,991	24.8%	2,417,447	12.7%	22,292,161	17,192,741	29.7%
SOYBEAN OIL	2,203,029	2,721,663	-19.1%	2,175,538	1.3%	20,983,359	19,824,643	5.8%
WHEAT	23,028	8,320	176.8%	25,320	-9.1%	104,720	119,213	-12.2%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	103	-100.0%
CHI WHEAT	1,046,345	688,198	52.0%	908,585	15.2%	6,917,298	5,688,708	21.6%
CORN	2,407,587	2,366,941	1.7%	2,667,677	-9.7%	19,591,644	18,027,281	8.7%
CORN NEARBY+2 CAL SPRD	9,140	5,851	56.2%	900	915.6%	17,018	13,785	23.5%
DEC-DEC CORN CAL SPRD	5,734	3,162	81.3%	2,233	156.8%	15,638	9,411	66.2%
DEC-JULY CORN CAL SPRD	4,950	5,094	-2.8%	6,334	-21.9%	14,444	29,618	-51.2%
DEC-JULY WHEAT CAL SPRD	34	225	-84.9%	110	-69.1%	144	225	-36.0%
Intercommodity Spread	480	0	0.0%	0	0.0%	10,009	701	1,327.8%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
JULY-DEC CORN CAL SPRD	600	0	0.0%	0	0.0%	10,546	17,402	-39.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	1,200	-100.0%	1,200	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	0	640	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	2,420	1,614	49.9%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	1,950	0	0.0%	0	0.0%	52,056	70,857	-26.5%
KC WHEAT	121,095	54,099	123.8%	91,241	32.7%	770,064	420,667	83.1%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	200	1,369	-85.4%
NOV-JULY SOYBEAN CAL SPRD	0	520	-100.0%	0	0.0%	1	1,146	-99.9%
NOV-MAR SOYBEAN CSO	0	0	-	50	-100.0%	130	0	-
NOV-NOV SOYBEAN CAL SPRD	100	0	0.0%	0	0.0%	118	121	-2.5%
OATS	788	1,814	-56.6%	123	540.7%	3,393	10,518	-67.7%
ROUGH RICE	2,333	1,129	106.6%	1,473	58.4%	12,485	16,312	-23.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	4	-100.0%	1,170	0	-
SOYBEAN	1,578,773	1,766,080	-10.6%	1,480,529	6.6%	14,248,770	11,957,945	19.2%
SOYBEAN CRUSH	0	35	-100.0%	54	-100.0%	185	545	-66.1%
SOYBEAN MEAL	271,715	147,100	84.7%	190,773	42.4%	2,543,442	1,477,175	72.2%
SOYBEAN OIL	109,963	189,449	-42.0%	81,503	34.9%	915,892	1,446,043	-36.7%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	10	1,060	-99.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	250	-100.0%	2,650	0	0.0%
WHEAT	620	0	0.0%	1,800	-65.6%	3,243	1,424	127.7%
WHEAT-CORN IC SO	340	70	385.7%	1,435	-76.3%	5,120	6,341	-19.3%
WHEAT NEARBY+2 CAL SPRD	1,197	3,775	-68.3%	1,225	-2.3%	12,363	11,348	8.9%
Ags Futures								
FERTILIZER PRODUCTS	500	800	-37.5%	725	-31.0%	7,960	1,050	658.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	111,880,705	93,297,210	19.9%	57,705,293	93.9%	740,712,610	596,315,404	24.2%
Equity Index Futures	3,016,789	2,871,512	5.1%	3,335,088	-9.5%	38,244,995	22,686,871	68.6%
Energy Futures	8,319	9,114	-8.7%	6,682	24.5%	71,459	116,060	-38.4%
Ag Products Futures	23,671,773	23,294,138	1.6%	19,201,637	23.3%	197,050,843	172,345,584	14.3%
Ags Futures	500	800	-37.5%	725	-31.0%	7,960	1,050	658.1%
TOTAL FUTURES	138,578,086	119,472,774	16.0%	80,249,425	72.7%	976,087,867	791,464,969	23.3%

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TOTAL OPTIONS GROUP								
Equity Index Options	7,989	6,729	18.7%	6,268	27.5%	80,404	42,754	88.1%
Interest Rate Options	19,507,231	18,131,485	7.6%	13,339,810	46.2%	155,636,319	125,375,911	24.1%
Ag Products Options	5,563,744	5,233,542	6.3%	5,437,499	2.3%	45,151,653	39,212,359	15.1%
TOTAL OPTIONS	25,078,964	23,371,756	7.3%	18,783,577	33.5%	200,868,376	164,631,024	22.0%
TOTAL COMBINED								
Interest Rate	131,387,936	111,428,695	17.9%	71,045,103	84.9%	896,348,929	721,691,315	24.2%
Equity Index	3,024,778	2,878,241	5.1%	3,341,356	-9.5%	38,325,399	22,729,625	68.6%
Energy	8,319	9,114	-8.7%	6,682	24.5%	71,459	116,060	-38.4%
Ag Products	29,235,517	28,527,680	2.5%	24,639,136	18.7%	242,202,496	211,557,943	14.5%
Ags	500	800	-37.5%	725	-31.0%	7,960	1,050	658.1%
GRAND TOTAL	163,657,050	142,844,530	14.6%	99,033,002	65.3%	1,176,956,243	956,095,993	23.1%