

CBOT Exchange Volume Report - Monthly

	VOLUME AUG 2019	VOLUME AUG 2018	% CHG	VOLUME JUL 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	56,558,907	44,233,790	27.9%	29,998,845	88.5%	312,045,261	300,576,339	3.8%
10-YR SWAP RATE	87,848	15,237	476.5%	29,939	193.4%	514,273	335,540	53.3%
15-YR SWAP RATE	0	0	-	0	0.0%	5,500	0	-
20-YR SWAP RATE	0	0	-	0	0.0%	46	0	-
2-YR NOTE	25,807,015	14,407,575	79.1%	11,126,116	131.9%	125,363,574	89,230,566	40.5%
2-YR SWAP RATE	54,121	0	-	58,543	-7.6%	403,436	0	-
30-YR BOND	12,286,639	8,677,520	41.6%	5,736,208	114.2%	60,145,766	59,115,095	1.7%
30-YR SWAP RATE	508	0	0.0%	383	32.6%	5,618	983	471.5%
3-YR SWAP RATE	31,816	0	-	34,577	-8.0%	133,896	0	-
4-YR SWAP RATE	4,864	0	-	5,368	-9.4%	85,709	0	-
5-YR NOTE	40,355,505	30,353,927	32.9%	18,801,436	114.6%	208,900,380	188,248,508	11.0%
5-YR SWAP RATE	80,903	11,432	607.7%	65,745	23.1%	643,412	191,368	236.2%
7-YR SWAP RATE	1,432	0	-	4,070	-64.8%	36,844	0	-
FED FUND	8,966,708	3,658,628	145.1%	9,900,827	-9.4%	62,870,037	41,193,789	52.6%
Ultra 10-Year Note	8,912,346	4,818,100	85.0%	3,770,550	136.4%	39,932,230	31,305,282	27.6%
ULTRA T-BOND	7,499,559	5,704,496	31.5%	2,517,562	197.9%	33,943,342	30,515,140	11.2%
Interest Rate Options								
10-YR NOTE	17,022,492	12,686,662	34.2%	13,080,598	30.1%	110,098,916	103,749,304	6.1%
2-YR NOTE	485,843	643,815	-24.5%	476,735	1.9%	4,122,666	4,329,489	-4.8%
30-YR BOND	4,535,168	3,001,292	51.1%	2,533,864	79.0%	23,643,173	20,948,780	12.9%
5-YR NOTE	5,138,259	3,171,036	62.0%	5,026,421	2.2%	38,551,221	26,543,001	45.2%
FED FUND	1,454	495	193.7%	18,709	-92.2%	21,615	17,513	23.4%
Ultra 10-Year Note	9,356	0	0.0%	510	1,734.5%	26,812	28	95,657.1%
ULTRA T-BOND	23,543	3,931	498.9%	30,973	-24.0%	149,338	48,204	209.8%
Equity Index Futures								
DJ US REAL ESTATE	34,200	27,364	25.0%	24,140	41.7%	332,716	346,082	-3.9%
E-mini (\$5) Dow	5,763,668	2,989,425	92.8%	3,566,286	61.6%	36,278,171	37,898,913	-4.3%
MICRO MINI \$5 DOW	1,613,300	0	-	1,066,878	51.2%	4,423,487	0	-
S&P 500	8,450	0	-	0	0.0%	8,450	0	-
Equity Index Options								
E-mini (\$5) Dow	4,661	7,989	-41.7%	2,115	120.4%	33,262	80,404	-58.6%
Energy Futures								
ETHANOL	4,336	8,319	-47.9%	5,391	-19.6%	65,995	71,459	-7.6%

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Ag Products Futures								
CHI WHEAT	2,877,286	4,177,635	-31.1%	2,271,562	26.7%	22,535,923	27,754,129	-18.8%
CORN	10,317,405	8,636,961	19.5%	8,041,443	28.3%	79,686,391	71,198,066	11.9%
DJ_UBS ROLL SELECT INDEX FU	0	82	-100.0%	452	-100.0%	7,944	10,911	-27.2%
DOW-UBS COMMOD INDEX	23,989	39,428	-39.2%	25,015	-4.1%	371,085	637,646	-41.8%
FERTILIZER PRODUCTS	625	2,785	-77.6%	850	-26.5%	13,850	18,570	-25.4%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,630,686	1,692,376	-3.6%	1,125,371	44.9%	11,028,562	11,582,325	-4.8%
MINI CORN	20,987	10,167	106.4%	16,852	24.5%	122,520	83,928	46.0%
MINI SOYBEAN	18,777	17,011	10.4%	17,531	7.1%	144,667	190,311	-24.0%
MINI WHEAT	11,518	11,591	-0.6%	9,256	24.4%	54,155	66,137	-18.1%
OATS	9,034	16,254	-44.4%	9,460	-4.5%	111,491	118,091	-5.6%
ROUGH RICE	32,019	27,341	17.1%	13,534	136.6%	169,568	159,637	6.2%
SOYBEAN	3,771,778	4,088,896	-7.8%	3,820,585	-1.3%	34,563,894	41,850,852	-17.4%
SOYBEAN MEAL	2,270,848	2,725,189	-16.7%	1,992,617	14.0%	18,937,327	22,292,161	-15.0%
SOYBEAN OIL	2,651,269	2,203,029	20.3%	2,231,788	18.8%	19,952,531	20,983,359	-4.9%
WHEAT	19,314	23,028	-16.1%	24,452	-21.0%	129,528	104,720	23.7%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
CHI WHEAT	649,041	1,046,345	-38.0%	614,076	5.7%	5,658,140	6,917,298	-18.2%
CORN	3,273,559	2,407,587	36.0%	3,078,169	6.3%	24,692,590	19,591,644	26.0%
CORN NEARBY+2 CAL SPRD	7,205	9,140	-21.2%	8,506	-15.3%	42,934	17,018	152.3%
DEC-DEC CORN CAL SPRD	3,109	5,734	-45.8%	1,496	107.8%	14,025	15,638	-10.3%
DEC-JULY CORN CAL SPRD	515	4,950	-89.6%	3,002	-82.8%	18,945	14,444	31.2%
DEC-JULY WHEAT CAL SPRD	0	34	-100.0%	0	0.0%	0	144	-100.0%
Intercommodity Spread	0	480	-100.0%	0	0.0%	1,000	10,009	-90.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	174	600	-71.0%	693	-74.9%	12,447	10,546	18.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	1,200	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,450	2,420	-40.1%
JULY-NOV SOYBEAN CAL SPRD	100	1,950	-94.9%	0	0.0%	6,221	52,056	-88.0%
KC WHEAT	108,101	121,095	-10.7%	94,132	14.8%	778,718	770,064	1.1%
MAR-JULY CORN CAL SPRD	20	0	0.0%	20	0.0%	40	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	30	200	-85.0%
NOV-JULY SOYBEAN CAL SPRD	300	0	0.0%	250	20.0%	3,550	1	354,900.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	20	130	-84.6%
NOV-NOV SOYBEAN CAL SPRD	0	100	-100.0%	1,020	-100.0%	1,884	118	1,496.6%
OATS	197	788	-75.0%	158	24.7%	4,030	3,393	18.8%
ROUGH RICE	7,064	2,333	202.8%	3,577	97.5%	22,971	12,485	84.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	1,170	-100.0%
SOYBEAN	962,152	1,578,773	-39.1%	1,113,335	-13.6%	9,520,193	14,248,770	-33.2%
SOYBEAN CRUSH	0	0	0.0%	0	0.0%	4	185	-97.8%
SOYBEAN MEAL	145,595	271,715	-46.4%	163,197	-10.8%	1,296,227	2,543,442	-49.0%
SOYBEAN OIL	143,081	109,963	30.1%	92,839	54.1%	910,933	915,892	-0.5%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	5,500	10	54,900.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	25	-100.0%	490	2,650	-81.5%
WHEAT	4,230	620	582.3%	2,915	45.1%	38,227	3,243	1,078.8%
WHEAT-CORN ICOS	0	340	-100.0%	100	-100.0%	2,680	5,120	-47.7%
WHEAT NEARBY+2 CAL SPRD	100	1,197	-91.6%	200	-50.0%	2,540	12,363	-79.5%
Ags Futures								
FERTILIZER PRODUCTS	3,300	500	560.0%	2,810	17.4%	15,065	7,960	89.3%
TOTAL FUTURES GROUP								
Interest Rate Futures	160,648,171	111,880,705	43.6%	82,050,169	95.8%	845,029,324	740,712,610	14.1%
Equity Index Futures	7,419,618	3,016,789	145.9%	4,657,304	59.3%	41,042,824	38,244,995	7.3%
Energy Futures	4,336	8,319	-47.9%	5,391	-19.6%	65,995	71,459	-7.6%
Ag Products Futures	23,655,535	23,671,773	-0.1%	19,600,768	20.7%	187,829,436	197,050,843	-4.7%
Ags Futures	3,300	500	560.0%	2,810	17.4%	15,065	7,960	89.3%
TOTAL FUTURES	191,730,960	138,578,086	38.4%	106,316,442	80.3%	1,073,982,644	976,087,867	10.0%

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TOTAL OPTIONS GROUP								
Equity Index Options	4,661	7,989	-41.7%	2,115	120.4%	33,262	80,404	-58.6%
Interest Rate Options	27,216,115	19,507,231	39.5%	21,167,810	28.6%	176,613,741	155,636,319	13.5%
Ag Products Options	5,304,543	5,563,744	-4.7%	5,177,710	2.4%	43,035,789	45,151,653	-4.7%
TOTAL OPTIONS	32,525,319	25,078,964	29.7%	26,347,635	23.4%	219,682,792	200,868,376	9.4%
 TOTAL COMBINED								
Interest Rate	187,864,286	131,387,936	43.0%	103,217,979	82.0%	1,021,643,065	896,348,929	14.0%
Equity Index	7,424,279	3,024,778	145.4%	4,659,419	59.3%	41,076,086	38,325,399	7.2%
Energy	4,336	8,319	-47.9%	5,391	-19.6%	65,995	71,459	-7.6%
Ag Products	28,960,078	29,235,517	-0.9%	24,778,478	16.9%	230,865,225	242,202,496	-4.7%
Ags	3,300	500	560.0%	2,810	17.4%	15,065	7,960	89.3%
GRAND TOTAL	224,256,279	163,657,050	37.0%	132,664,077	69.0%	1,293,665,436	1,176,956,243	9.9%