

CBOT Exchange Volume Report - Monthly

	VOLUME SEP 2019	VOLUME SEP 2018	% CHG	VOLUME AUG 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	34,095,128	27,720,998	23.0%	56,558,907	-39.7%	346,140,389	328,297,337	5.4%
10-YR SWAP RATE	165,981	74,263	123.5%	87,848	88.9%	680,254	409,803	66.0%
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	11,851,199	6,704,870	76.8%	25,807,015	-54.1%	137,214,773	95,935,436	43.0%
2-YR SWAP RATE	63,675	0	-	54,121	17.7%	467,111	0	-
30-YR BOND	6,763,940	5,961,940	13.5%	12,286,639	-44.9%	66,909,706	65,077,035	2.8%
30-YR SWAP RATE	333	0	0.0%	508	-34.4%	5,951	983	505.4%
3-YR SWAP RATE	31,808	0	-	31,816	0.0%	165,704	0	-
4-YR SWAP RATE	3,091	0	-	4,864	-36.5%	88,800	0	-
5-YR NOTE	19,616,503	15,664,443	25.2%	40,355,505	-51.4%	228,516,883	203,912,951	12.1%
5-YR SWAP RATE	112,538	41,217	173.0%	80,903	39.1%	755,950	232,585	225.0%
7-YR SWAP RATE	1,953	0	-	1,432	36.4%	38,797	0	-
FED FUND	9,887,042	4,107,006	140.7%	8,966,708	10.3%	72,757,079	45,300,795	60.6%
Ultra 10-Year Note	4,388,611	2,805,052	56.5%	8,912,346	-50.8%	44,320,841	34,110,334	29.9%
ULTRA T-BOND	2,895,375	2,586,585	11.9%	7,499,559	-61.4%	36,838,717	33,101,725	11.3%
Interest Rate Options								
10-YR NOTE	15,259,471	11,159,603	36.7%	17,022,492	-10.4%	125,358,387	114,908,907	9.1%
2-YR NOTE	557,502	548,627	1.6%	485,843	14.7%	4,680,168	4,878,116	-4.1%
30-YR BOND	3,818,493	2,909,919	31.2%	4,535,168	-15.8%	27,461,666	23,858,699	15.1%
5-YR NOTE	4,644,112	2,536,802	83.1%	5,138,259	-9.6%	43,195,333	29,079,803	48.5%
FED FUND	42,681	200	21,240.5%	1,454	2,835.4%	64,296	17,713	263.0%
Ultra 10-Year Note	315	0	0.0%	9,356	-96.6%	27,127	28	96,782.1%
ULTRA T-BOND	47,143	7,191	555.6%	23,543	100.2%	196,481	55,395	254.7%
Equity Index Futures								
DJ US REAL ESTATE	127,406	83,294	53.0%	34,200	272.5%	460,122	429,376	7.2%
E-mini (\$5) Dow	3,868,853	3,521,313	9.9%	5,763,668	-32.9%	40,147,024	41,420,226	-3.1%
MICRO MINI \$5 DOW	850,437	0	-	1,613,300	-47.3%	5,273,924	0	-
S&P 500	8,250	0	-	8,450	-2.4%	16,700	0	-
Equity Index Options								
E-mini (\$5) Dow	6,204	6,387	-2.9%	4,661	33.1%	39,466	86,791	-54.5%
Energy Futures								
ETHANOL	2,770	8,239	-66.4%	4,336	-36.1%	68,765	79,698	-13.7%

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Ag Products Futures								
CHI WHEAT	1,539,848	2,082,641	-26.1%	2,877,286	-46.5%	24,075,771	29,836,770	-19.3%
CORN	5,322,095	5,584,681	-4.7%	10,317,405	-48.4%	85,008,486	76,782,747	10.7%
DJ_UBS ROLL SELECT INDEX FU	2,715	5,114	-46.9%	0	0.0%	10,659	16,025	-33.5%
DOW-UBS COMMOD INDEX	70,880	87,065	-18.6%	23,989	195.5%	441,965	724,711	-39.0%
FERTILIZER PRODUCTS	310	1,720	-82.0%	625	-50.4%	14,160	20,290	-30.2%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	798,551	749,275	6.6%	1,630,686	-51.0%	11,827,113	12,331,600	-4.1%
MINI CORN	13,184	7,922	66.4%	20,987	-37.2%	135,704	91,850	47.7%
MINI SOYBEAN	17,365	13,273	30.8%	18,777	-7.5%	162,032	203,584	-20.4%
MINI WHEAT	16,524	5,751	187.3%	11,518	43.5%	70,679	71,888	-1.7%
OATS	9,145	9,029	1.3%	9,034	1.2%	120,636	127,120	-5.1%
ROUGH RICE	15,422	11,753	31.2%	32,019	-51.8%	184,990	171,390	7.9%
SOYBEAN	3,445,314	3,151,928	9.3%	3,771,778	-8.7%	38,009,208	45,002,780	-15.5%
SOYBEAN MEAL	2,086,350	2,329,503	-10.4%	2,270,848	-8.1%	21,023,677	24,621,664	-14.6%
SOYBEAN OIL	2,527,434	2,375,444	6.4%	2,651,269	-4.7%	22,479,965	23,358,803	-3.8%
WHEAT	11,621	21,395	-45.7%	19,314	-39.8%	141,149	126,115	11.9%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
CHI WHEAT	344,011	701,980	-51.0%	649,041	-47.0%	6,002,151	7,619,278	-21.2%
CORN	1,845,667	1,727,418	6.8%	3,273,559	-43.6%	26,538,257	21,319,062	24.5%
CORN NEARBY+2 CAL SPRD	8,550	5,350	59.8%	7,205	18.7%	51,484	22,368	130.2%
DEC-DEC CORN CAL SPRD	811	1,604	-49.4%	3,109	-73.9%	14,836	17,242	-14.0%
DEC-JULY CORN CAL SPRD	1,754	2,480	-29.3%	515	240.6%	20,699	16,924	22.3%
DEC-JULY WHEAT CAL SPRD	0	1,550	-100.0%	0	0.0%	0	1,694	-100.0%
Intercommodity Spread	0	560	-100.0%	0	0.0%	1,000	10,569	-90.5%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	131	200	-34.5%	174	-24.7%	12,578	10,746	17.0%
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	0	3,785	-100.0%	100	-100.0%	6,221	55,841	-88.9%
KC WHEAT	68,547	73,392	-6.6%	108,101	-36.6%	847,265	843,456	0.5%
MAR-JULY CORN CAL SPRD	0	0	0.0%	20	-100.0%	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	0	0	0.0%	300	-100.0%	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	10	0	0.0%	0	0.0%	1,894	118	1,505.1%
OATS	164	650	-74.8%	197	-16.8%	4,194	4,043	3.7%
ROUGH RICE	4,074	1,795	127.0%	7,064	-42.3%	27,045	14,280	89.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	1,170	-100.0%
SOYBEAN	831,566	1,084,666	-23.3%	962,152	-13.6%	10,351,759	15,333,436	-32.5%
SOYBEAN CRUSH	0	0	0.0%	0	0.0%	4	185	-97.8%
SOYBEAN MEAL	134,193	197,106	-31.9%	145,595	-7.8%	1,430,420	2,740,548	-47.8%
SOYBEAN OIL	132,190	131,254	0.7%	143,081	-7.6%	1,043,123	1,047,146	-0.4%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	5,500	10	54,900.0%
SOYMEAL NEARBY+2 CAL SPRD	0	2,540	-100.0%	0	0.0%	490	5,190	-90.6%
WHEAT	7,170	1,227	484.4%	4,230	69.5%	45,397	4,470	915.6%
WHEAT-CORN ICSD	0	15	-100.0%	0	0.0%	2,680	5,135	-47.8%
WHEAT NEARBY+2 CAL SPRD	83	300	-72.3%	100	-17.0%	2,623	12,663	-79.3%
Ags Futures								
FERTILIZER PRODUCTS	2,165	1,085	99.5%	3,300	-34.4%	17,230	9,045	90.5%
TOTAL FUTURES GROUP								
Interest Rate Futures	89,877,177	65,666,374	36.9%	160,648,171	-44.1%	934,906,501	806,378,984	15.9%
Equity Index Futures	4,854,946	3,604,607	34.7%	7,419,618	-34.6%	45,897,770	41,849,602	9.7%
Energy Futures	2,770	8,239	-66.4%	4,336	-36.1%	68,765	79,698	-13.7%
Ag Products Futures	15,876,758	16,436,494	-3.4%	23,655,535	-32.9%	203,706,194	213,487,337	-4.6%
Ags Futures	2,165	1,085	99.5%	3,300	-34.4%	17,230	9,045	90.5%
TOTAL FUTURES	110,613,816	85,716,799	29.0%	191,730,960	-42.3%	1,184,596,460	1,061,804,666	11.6%

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TOTAL OPTIONS GROUP								
Equity Index Options	6,204	6,387	-2.9%	4,661	33.1%	39,466	86,791	-54.5%
Interest Rate Options	24,369,717	17,162,342	42.0%	27,216,115	-10.5%	200,983,458	172,798,661	16.3%
Ag Products Options	3,378,921	3,937,872	-14.2%	5,304,543	-36.3%	46,414,710	49,089,525	-5.4%
TOTAL OPTIONS	27,754,842	21,106,601	31.5%	32,525,319	-14.7%	247,437,634	221,974,977	11.5%
TOTAL COMBINED								
Interest Rate	114,246,894	82,828,716	37.9%	187,864,286	-39.2%	1,135,889,959	979,177,645	16.0%
Equity Index	4,861,150	3,610,994	34.6%	7,424,279	-34.5%	45,937,236	41,936,393	9.5%
Energy	2,770	8,239	-66.4%	4,336	-36.1%	68,765	79,698	-13.7%
Ag Products	19,255,679	20,374,366	-5.5%	28,960,078	-33.5%	250,120,904	262,576,862	-4.7%
Ags	2,165	1,085	99.5%	3,300	-34.4%	17,230	9,045	90.5%
GRAND TOTAL	138,368,658	106,823,400	29.5%	224,256,279	-38.3%	1,432,034,094	1,283,779,643	11.5%