

CBOT Exchange Volume Report - Monthly

	VOLUME JUL 2019	VOLUME JUL 2018	% CHG	VOLUME JUN 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	29,998,845	25,504,260	17.6%	33,426,305	-10.3%	255,486,354	256,342,549	-0.3%
10-YR SWAP RATE	29,939	12,521	139.1%	142,668	-79.0%	426,425	320,303	33.1%
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	11,126,116	5,398,480	106.1%	12,310,752	-9.6%	99,556,559	74,822,991	33.1%
2-YR SWAP RATE	58,543	0	-	91,216	-35.8%	349,315	0	-
30-YR BOND	5,736,208	5,244,354	9.4%	6,005,662	-4.5%	47,859,127	50,437,575	-5.1%
30-YR SWAP RATE	383	0	0.0%	1,199	-68.1%	5,110	983	419.8%
3-YR SWAP RATE	34,577	0	-	19,713	75.4%	102,080	0	-
4-YR SWAP RATE	5,368	0	-	14,944	-64.1%	80,845	0	-
5-YR NOTE	18,801,436	14,187,027	32.5%	21,318,978	-11.8%	168,544,875	157,894,581	6.7%
5-YR SWAP RATE	65,745	7,533	772.8%	146,938	-55.3%	562,509	179,936	212.6%
7-YR SWAP RATE	4,070	0	-	9,255	-56.0%	35,412	0	-
FED FUND	9,900,827	2,569,758	285.3%	11,758,864	-15.8%	53,903,329	37,535,161	43.6%
Ultra 10-Year Note	3,770,550	2,536,689	48.6%	4,385,027	-14.0%	31,019,884	26,487,182	17.1%
ULTRA T-BOND	2,517,562	2,244,671	12.2%	2,924,509	-13.9%	26,443,783	24,810,644	6.6%
Interest Rate Options								
10-YR NOTE	13,080,598	8,825,269	48.2%	13,059,278	0.2%	93,076,424	91,062,642	2.2%
2-YR NOTE	476,735	436,782	9.1%	609,057	-21.7%	3,636,823	3,685,674	-1.3%
30-YR BOND	2,533,864	2,120,595	19.5%	2,601,237	-2.6%	19,108,005	17,947,488	6.5%
5-YR NOTE	5,026,421	1,954,783	157.1%	5,517,393	-8.9%	33,412,962	23,371,965	43.0%
FED FUND	18,709	1	1,870,800.0%	1,000	1,770.9%	20,161	17,018	18.5%
Ultra 10-Year Note	510	0	0.0%	1,330	-61.7%	17,456	28	62,242.9%
ULTRA T-BOND	30,973	2,380	1,201.4%	20,110	54.0%	125,795	44,273	184.1%
Equity Index Futures								
DJ US REAL ESTATE	24,140	24,320	-0.7%	93,602	-74.2%	298,516	318,718	-6.3%
E-mini (\$5) Dow	3,566,286	3,310,768	7.7%	4,224,505	-15.6%	30,514,503	34,909,488	-12.6%
MICRO MINI \$5 DOW	1,066,878	0	-	800,243	33.3%	2,810,187	0	-
S&P 500	0	0	-	0	0.0%	0	0	-
Equity Index Options								
E-mini (\$5) Dow	2,115	6,268	-66.3%	2,984	-29.1%	28,601	72,415	-60.5%
Energy Futures								
ETHANOL	5,391	6,682	-19.3%	6,965	-22.6%	61,659	63,140	-2.3%

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Ag Products Futures								
CHI WHEAT	2,271,562	2,990,517	-24.0%	3,497,935	-35.1%	19,658,637	23,576,494	-16.6%
CORN	8,041,443	6,613,260	21.6%	13,195,067	-39.1%	69,368,986	62,561,105	10.9%
DJ_UBS ROLL SELECT INDEX FU	452	333	35.7%	3,604	-87.5%	7,944	10,829	-26.6%
DOW-UBS COMMOD INDEX	25,015	58,160	-57.0%	120,834	-79.3%	347,096	598,218	-42.0%
FERTILIZER PRODUCTS	850	1,620	-47.5%	2,050	-58.5%	13,225	15,785	-16.2%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,125,371	1,070,718	5.1%	1,551,492	-27.5%	9,397,876	9,889,949	-5.0%
MINI CORN	16,852	8,387	100.9%	27,326	-38.3%	101,533	73,761	37.7%
MINI SOYBEAN	17,531	17,299	1.3%	20,738	-15.5%	125,890	173,300	-27.4%
MINI WHEAT	9,256	10,987	-15.8%	8,609	7.5%	42,637	54,546	-21.8%
OATS	9,460	7,060	34.0%	22,122	-57.2%	102,457	101,837	0.6%
ROUGH RICE	13,534	10,735	26.1%	25,818	-47.6%	137,549	132,296	4.0%
SOYBEAN	3,820,585	3,794,256	0.7%	5,784,492	-34.0%	30,792,116	37,761,956	-18.5%
SOYBEAN MEAL	1,992,617	2,417,447	-17.6%	2,811,918	-29.1%	16,666,479	19,566,972	-14.8%
SOYBEAN OIL	2,231,788	2,175,538	2.6%	2,762,647	-19.2%	17,301,262	18,780,330	-7.9%
WHEAT	24,452	25,320	-3.4%	18,519	32.0%	110,214	81,692	34.9%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
CHI WHEAT	614,076	908,585	-32.4%	752,275	-18.4%	5,009,099	5,870,953	-14.7%
CORN	3,078,169	2,667,677	15.4%	4,682,991	-34.3%	21,419,031	17,184,057	24.6%
CORN NEARBY+2 CAL SPRD	8,506	900	845.1%	11,672	-27.1%	35,729	7,878	353.5%
DEC-DEC CORN CAL SPRD	1,496	2,233	-33.0%	1,606	-6.8%	10,916	9,904	10.2%
DEC-JULY CORN CAL SPRD	3,002	6,334	-52.6%	888	238.1%	18,430	9,494	94.1%
DEC-JULY WHEAT CAL SPRD	0	110	-100.0%	0	0.0%	0	110	-100.0%
Intercommodity Spread	0	0	0.0%	0	0.0%	1,000	9,529	-89.5%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	693	0	0.0%	3,435	-79.8%	12,273	9,946	23.4%
JULY-DEC SOYMEAL CAL SPRD	0	1,200	-100.0%	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%	100	-100.0%	1,450	2,420	-40.1%
JULY-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	6,121	50,106	-87.8%
KC WHEAT	94,132	91,241	3.2%	111,840	-15.8%	670,617	648,969	3.3%
MAR-JULY CORN CAL SPRD	20	0	0.0%	0	0.0%	20	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	30	200	-85.0%
NOV-JULY SOYBEAN CAL SPRD	250	0	0.0%	0	0.0%	3,250	1	324,900.0%
NOV-MAR SOYBEAN CSO	0	50	-100.0%	0	0.0%	20	130	-84.6%
NOV-NOV SOYBEAN CAL SPRD	1,020	0	0.0%	750	36.0%	1,884	18	10,366.7%
OATS	158	123	28.5%	341	-53.7%	3,833	2,605	47.1%
ROUGH RICE	3,577	1,473	142.8%	1,590	125.0%	15,907	10,152	56.7%
SEP-DEC SOYBEAN MEAL CSO	0	4	-100.0%	0	0.0%	0	1,170	-100.0%
SOYBEAN	1,113,335	1,480,529	-24.8%	1,370,944	-18.8%	8,558,041	12,669,997	-32.5%
SOYBEAN CRUSH	0	54	-100.0%	0	0.0%	4	185	-97.8%
SOYBEAN MEAL	163,197	190,773	-14.5%	170,026	-4.0%	1,150,632	2,271,727	-49.3%
SOYBEAN OIL	92,839	81,503	13.9%	98,464	-5.7%	767,852	805,929	-4.7%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	5,500	10	54,900.0%
SOYMEAL NEARBY+2 CAL SPRD	25	250	-90.0%	0	0.0%	490	2,650	-81.5%
WHEAT	2,915	1,800	61.9%	3,598	-19.0%	33,997	2,623	1,196.1%
WHEAT-CORN IC SO	100	1,435	-93.0%	50	100.0%	2,680	4,780	-43.9%
WHEAT NEARBY+2 CAL SPRD	200	1,225	-83.7%	0	0.0%	2,440	11,166	-78.1%
Ags Futures								
FERTILIZER PRODUCTS	2,810	725	287.6%	1,855	51.5%	11,765	7,460	57.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	82,050,169	57,705,293	42.2%	92,556,030	-11.4%	684,381,153	628,831,905	8.8%
Equity Index Futures	4,657,304	3,335,088	39.6%	5,118,350	-9.0%	33,623,206	35,228,206	-4.6%
Energy Futures	5,391	6,682	-19.3%	6,965	-22.6%	61,659	63,140	-2.3%
Ag Products Futures	19,600,768	19,201,637	2.1%	29,853,171	-34.3%	164,173,901	173,379,070	-5.3%
Ags Futures	2,810	725	287.6%	1,855	51.5%	11,765	7,460	57.7%
TOTAL FUTURES	106,316,442	80,249,425	32.5%	127,536,371	-16.6%	882,251,684	837,509,781	5.3%

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TOTAL OPTIONS GROUP								
Equity Index Options	2,115	6,268	-66.3%	2,984	-29.1%	28,601	72,415	-60.5%
Interest Rate Options	21,167,810	13,339,810	58.7%	21,809,405	-2.9%	149,397,626	136,129,088	9.7%
Ag Products Options	5,177,710	5,437,499	-4.8%	7,210,570	-28.2%	37,731,246	39,587,909	-4.7%
TOTAL OPTIONS	26,347,635	18,783,577	40.3%	29,022,959	-9.2%	187,157,473	175,789,412	6.5%
 TOTAL COMBINED								
Interest Rate	103,217,979	71,045,103	45.3%	114,365,435	-9.7%	833,778,779	764,960,993	9.0%
Equity Index	4,659,419	3,341,356	39.4%	5,121,334	-9.0%	33,651,807	35,300,621	-4.7%
Energy	5,391	6,682	-19.3%	6,965	-22.6%	61,659	63,140	-2.3%
Ag Products	24,778,478	24,639,136	0.6%	37,063,741	-33.1%	201,905,147	212,966,979	-5.2%
Ags	2,810	725	287.6%	1,855	51.5%	11,765	7,460	57.7%
GRAND TOTAL	132,664,077	99,033,002	34.0%	156,559,330	-15.3%	1,069,409,157	1,013,299,193	5.5%