

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry DEC 2019	Open Outcry DEC 2018	% CHG	ELEC DEC 2019	ELEC DEC 2018	% CHG	Open Outcry Y.T.D 2019	Open Outcry Y.T.D 2018	% CHG	ELEC Y.T.D 2019	ELEC Y.T.D 2018	% CHG
Interest Rate Futures												
10-YR NOTE	146,326	96,179	52.1%	27,519,954	30,554,892	-9.9%	1,794,445	1,624,474	10.5%	433,915,193	442,415,411	-1.9%
10-YR SWAP RATE	0	0	0.0%	60,892	80,616	-24.5%	0	0	0.0%	503,316	489,472	2.8%
15-YR SWAP RATE	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
20-YR SWAP RATE	0	0	0.0%	0	0	0.0%	0	0	0.0%	46	0	0.0%
2-YR NOTE	1,931	1,713	12.7%	8,360,586	7,927,444	5.5%	44,399	33,971	30.7%	164,627,600	125,079,260	31.6%
2-YR SWAP RATE	0	0	0.0%	22,121	21,774	1.6%	0	0	0.0%	474,235	21,774	2,078.0%
30-YR BOND	14,544	13,704	6.1%	5,559,960	6,822,531	-18.5%	238,469	245,835	-3.0%	85,695,653	90,825,705	-5.6%
30-YR SWAP RATE	0	0	0.0%	5	300	-98.3%	0	0	0.0%	6,525	1,283	408.6%
3-YR SWAP RATE	0	0	0.0%	14,511	1,628	791.3%	0	0	0.0%	174,201	1,628	#####
4-YR SWAP RATE	0	0	0.0%	709	3,016	-76.5%	0	0	0.0%	91,483	3,016	2,933.3%
5-YR NOTE	40,407	19,442	107.8%	14,602,859	19,200,636	-23.9%	538,481	398,088	35.3%	275,075,331	273,755,486	0.5%
5-YR SWAP RATE	0	0	0.0%	71,316	98,742	-27.8%	0	0	0.0%	856,483	347,046	146.8%
7-YR SWAP RATE	0	0	0.0%	2,146	3,304	-35.0%	0	0	0.0%	42,004	3,304	1,171.3%
FED FUND	0	0	0.0%	3,547,509	7,920,464	-55.2%	0	0	0.0%	88,090,040	64,783,693	36.0%
Ultra 10-Year Note	0	0	0.0%	3,318,632	3,517,424	-5.7%	0	0	0.0%	55,465,095	45,280,233	22.5%
ULTRA T-BOND	0	41	-100.0%	2,281,614	2,851,699	-20.0%	66	271	-75.6%	44,229,871	43,606,964	1.4%
Interest Rate Options												
10-YR NOTE	2,299,492	2,220,981	3.5%	12,553,828	10,639,285	18.0%	30,019,157	28,708,991	4.6%	137,183,320	135,689,546	1.1%
2-YR NOTE	72,600	87,004	-16.6%	241,377	268,911	-10.2%	1,768,556	1,588,384	11.3%	4,214,451	4,187,364	0.6%
30-YR BOND	185,970	260,127	-28.5%	2,463,857	2,496,958	-1.3%	3,694,414	3,792,397	-2.6%	32,190,822	31,514,925	2.1%
5-YR NOTE	381,619	795,561	-52.0%	2,652,887	2,760,742	-3.9%	10,624,237	8,813,796	20.5%	43,136,713	32,377,323	33.2%
FED FUND	100	1,000	-90.0%	997	39	2,456.4%	56,810	3,250	1,648.0%	22,209	16,007	38.7%
Ultra 10-Year Note	711	0	0.0%	0	0	0.0%	29,315	100	29,215.0%	5,329	28	#####
ULTRA T-BOND	12,107	25,486	-52.5%	255	1,134	-77.5%	251,264	89,254	181.5%	15,936	31,181	-48.9%

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Equity Index Futures												
DJ US REAL ESTATE	0	0	0.0%	41,186	56,355	-26.9%	0	0	0.0%	309,436	311,793	-0.8%
E-mini (\$5) Dow	0	0	0.0%	3,588,742	6,919,613	-48.1%	0	0	0.0%	50,316,880	60,199,477	-16.4%
MICRO MINI \$5 DOW	0	-	-	702,604	-	-	0	-	-	7,815,787	-	-
S&P 500	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Equity Index Options												
E-mini (\$5) Dow	0	0	0.0%	9,416	18,658	-49.5%	0	0	0.0%	53,881	125,334	-57.0%
Energy Futures												
ETHANOL	0	0	0.0%	2,686	11,051	-75.7%	0	0	0.0%	79,371	112,320	-29.3%
Ags Futures												
FERTILIZER PRODUCS	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%

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Ag Products Futures												
CHI WHEAT	4,583	3,998	14.6%	1,750,879	1,467,122	19.3%	79,441	151,610	-47.6%	30,137,249	36,365,895	-17.1%
CORN	5,353	11,957	-55.2%	3,617,256	4,129,113	-12.4%	252,476	369,624	-31.7%	99,924,184	93,693,645	6.6%
DJ_UBS ROLL SELECT INDEX	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
DOW-UBS COMMOD INDEX	0	0	0.0%	53,543	101,482	-47.2%	0	0	0.0%	522,427	940,252	-44.4%
FERTILIZER PRODUCTS	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Intercommodity Spread	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
KC WHEAT	3,148	108	2,814.8%	903,889	600,064	50.6%	12,833	12,543	2.3%	15,037,773	14,923,368	0.8%
MINI CORN	0	0	0.0%	9,893	6,163	60.5%	0	0	0.0%	172,423	118,868	45.1%
MINI SOYBEAN	0	0	0.0%	23,476	20,681	13.5%	0	0	0.0%	227,736	273,551	-16.7%
MINI WHEAT	0	0	0.0%	4,834	3,052	58.4%	0	0	0.0%	88,311	88,004	0.3%
OATS	0	0	0.0%	9,028	6,388	41.3%	0	43	-100.0%	153,580	163,568	-6.1%
ROUGH RICE	0	0	0.0%	29,692	21,703	36.8%	31	58	-46.6%	244,928	219,048	11.8%
SOYBEAN	3,433	8,620	-60.2%	4,790,842	4,072,116	17.6%	68,339	180,444	-62.1%	50,758,520	55,851,404	-9.1%
SOYBEAN MEAL	1,216	1,684	-27.8%	2,927,060	2,038,645	43.6%	13,074	38,308	-65.9%	28,443,379	30,741,113	-7.5%
SOYBEAN OIL	3,569	823	333.7%	3,162,634	2,416,072	30.9%	11,244	16,677	-32.6%	30,994,968	30,559,779	1.4%
WHEAT	0	0	0.0%	511	0	0.0%	0	0	0.0%	8,801	22	#####

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Ag Products Options												
AUG-NOV SOYBEAN CAL SPR	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
CHI WHEAT	57,405	74,314	-22.8%	445,934	440,114	1.3%	1,037,318	1,982,158	-47.7%	6,234,931	7,379,340	-15.5%
CORN	137,533	241,335	-43.0%	926,485	863,587	7.3%	4,700,281	6,208,360	-24.3%	26,458,060	19,036,658	39.0%
CORN NEARBY+2 CAL SPRD	1,850	9,885	-81.3%	0	0	0.0%	79,693	40,603	96.3%	3,352	150	2,134.7%
DEC-DEC CORN CAL SPRD	0	0	0.0%	0	0	0.0%	14,198	18,242	-22.2%	4,596	33	#####
DEC-JULY CORN CAL SPRD	0	0	0.0%	0	0	0.0%	27,519	18,499	48.8%	236	0	0.0%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	100	1,744	-94.3%	2	0	0.0%
Intercommodity Spread	7,290	0	0.0%	6	0	0.0%	13,609	10,713	27.0%	11	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
JULY-DEC CORN CAL SPRD	2,020	500	304.0%	500	20	2,400.0%	19,652	11,076	77.4%	1,652	120	1,276.7%
JULY-DEC SOYMEAL CAL SPR	0	0	0.0%	0	0	0.0%	0	1,200	-100.0%	0	0	0.0%
JULY-DEC SOY OIL CAL SPRD	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
JULY-DEC WHEAT CAL SPRD	700	0	0.0%	0	0	0.0%	2,200	2,165	1.6%	0	455	-100.0%
JULY-NOV SOYBEAN CAL SPR	1,727	324	433.0%	1,460	150	873.3%	7,972	56,707	-85.9%	3,080	2,765	11.4%
KC WHEAT	21,059	20,627	2.1%	95,238	49,360	92.9%	248,839	364,722	-31.8%	869,032	639,628	35.9%
MAR-DEC CORN CAL SPRD	375	-	-	0	-	-	384	-	-	0	-	-
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0	0.0%	4,040	0	0.0%	0	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	1,690	-100.0%	0	60	-100.0%	0	1,890	-100.0%	30	60	-50.0%
NOV-JULY SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	1,050	1	104,900.0%	2,500	0	0.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0	0.0%	20	130	-84.6%	0	0	0.0%
NOV-NOV SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	614	118	420.3%	2,214	0	0.0%
OATS	0	320	-100.0%	23	72	-68.1%	2,494	2,413	3.4%	2,176	4,388	-50.4%
ROUGH RICE	562	480	17.1%	432	468	-7.7%	23,391	8,891	163.1%	10,486	9,388	11.7%
SEP-DEC SOYBEAN MEAL CSC	0	0	0.0%	0	0	0.0%	0	1,170	-100.0%	0	0	0.0%
SOYBEAN	115,376	144,831	-20.3%	984,417	916,321	7.4%	1,590,683	3,326,672	-52.2%	11,834,441	15,576,261	-24.0%
SOYBEAN CRUSH	28	0	0.0%	0	0	0.0%	334	185	80.5%	0	0	0.0%
SOYBEAN MEAL	27,273	25,096	8.7%	163,161	73,457	122.1%	400,158	1,069,341	-62.6%	1,585,430	2,106,023	-24.7%
SOYBEAN OIL	41,795	15,253	174.0%	183,520	80,016	129.4%	269,050	418,250	-35.7%	1,313,800	985,328	33.3%
SOYBN NEARBY+2 CAL SPRD	900	0	0.0%	0	0	0.0%	4,425	10	44,150.0%	2,000	0	0.0%
SOYMEAL NEARBY+2 CAL SPR	0	0	0.0%	0	0	0.0%	490	8,415	-94.2%	0	0	0.0%
WHEAT	1,234	100	1,134.0%	3,338	0	0.0%	12,034	3,087	289.8%	13,444	335	3,913.1%
WHEAT-CORN ICSCO	0	0	0.0%	0	0	0.0%	2,880	5,780	-50.2%	0	0	0.0%
WHEAT NEARBY+2 CAL SPRD	375	160	134.4%	0	0	0.0%	2,815	9,647	-70.8%	300	4,531	-93.4%

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TOTAL FUTURES GROUP												
Interest Rate Futures	203,208	131,079	55.0%	65,362,814	79,004,470	-17.3%	2,615,860	2,302,639	13.6%	1,149,247,076	1,086,614,275	5.8%
Equity Index Futures	0	0	0.0%	4,332,532	6,975,968	-37.9%	0	0	0.0%	58,442,103	60,511,270	-3.4%
Energy Futures	0	0	0.0%	2,686	11,051	-75.7%	0	0	0.0%	79,371	112,320	-29.3%
Ags Futures	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Ag Products Futures	21,302	27,190	-21.7%	17,283,537	14,882,601	16.1%	437,438	769,307	-43.1%	256,714,279	263,938,517	-2.7%
TOTAL FUTURES	224,510	158,269	41.9%	86,981,569	100,874,090	-13.8%	3,053,298	3,071,946	-0.6%	1,464,482,829	1,411,176,382	3.8%
TOTAL OPTIONS GROUP												
Equity Index Options	0	0	0.0%	9,416	18,658	-49.5%	0	0	0.0%	53,881	125,334	-57.0%
Interest Rate Options	2,952,599	3,390,159	-12.9%	17,913,201	16,167,069	10.8%	46,443,753	42,996,172	8.0%	216,768,780	203,816,374	6.4%
Ag Products Options	417,502	534,915	-21.9%	2,804,514	2,423,625	15.7%	8,466,243	13,572,189	-37.6%	48,341,773	45,745,463	5.7%
TOTAL OPTIONS	3,370,101	3,925,074	-14.1%	20,727,131	18,609,352	11.4%	54,909,996	56,568,361	-2.9%	265,164,434	249,687,171	6.2%
TOTAL COMBINED												
Interest Rate	3,155,807	3,521,238	-10.4%	83,276,015	95,171,539	-12.5%	49,059,613	45,298,811	8.3%	1,366,015,856	1,290,430,649	5.9%
Equity Index	0	0	0.0%	4,341,948	6,994,626	-37.9%	0	0	0.0%	58,495,984	60,636,604	-3.5%
Energy	0	0	0.0%	2,686	11,051	-75.7%	0	0	0.0%	79,371	112,320	-29.3%
Ags	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Ag Products	438,804	562,105	-21.9%	20,088,051	17,306,226	16.1%	8,903,681	14,341,496	-37.9%	305,056,052	309,683,980	-1.5%
GRAND TOTAL	3,594,611	4,083,343	-12.0%	107,708,700	119,483,442	-9.9%	57,963,294	59,640,307	-2.8%	1,729,647,263	1,660,863,553	4.1%