

## CBOT Exchange Volume Report - Monthly

|                              | VOLUME<br>NOV 2019 | VOLUME<br>NOV 2018 | % CHG     | VOLUME<br>OCT 2019 | % CHG     | VOLUME<br>Y.T.D 2019 | VOLUME<br>Y.T.D 2018 | % CHG     |
|------------------------------|--------------------|--------------------|-----------|--------------------|-----------|----------------------|----------------------|-----------|
| <b>Interest Rate Futures</b> |                    |                    |           |                    |           |                      |                      |           |
| 10-YR NOTE                   | 42,883,397         | 49,321,457         | -13.1%    | 32,378,780         | 32.4%     | 421,402,566          | 425,717,761          | -1.0%     |
| 10-YR SWAP RATE              | 43,297             | 16,421             | 163.7%    | 61,780             | -29.9%    | 785,331              | 441,216              | 78.0%     |
| 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                    | 22,728,124         | 20,088,497         | 13.1%     | 13,137,124         | 73.0%     | 173,080,021          | 126,250,343          | 37.1%     |
| 2-YR SWAP RATE               | 17,459             | 0                  | -         | 31,835             | -45.2%    | 516,405              | 0                    | -         |
| 30-YR BOND                   | 8,383,301          | 10,299,369         | -18.6%    | 6,752,010          | 24.2%     | 82,045,017           | 85,677,406           | -4.2%     |
| 30-YR SWAP RATE              | 134                | 0                  | 0.0%      | 547                | -75.5%    | 6,632                | 983                  | 574.7%    |
| 3-YR SWAP RATE               | 2,506              | 0                  | -         | 8,512              | -70.6%    | 176,722              | 0                    | -         |
| 4-YR SWAP RATE               | 518                | 0                  | -         | 3,554              | -85.4%    | 92,872               | 0                    | -         |
| 5-YR NOTE                    | 31,401,535         | 36,989,894         | -15.1%    | 18,960,878         | 65.6%     | 278,879,296          | 266,464,072          | 4.7%      |
| 5-YR SWAP RATE               | 40,110             | 15,799             | 153.9%    | 86,474             | -53.6%    | 882,534              | 264,202              | 234.0%    |
| 7-YR SWAP RATE               | 2,267              | 0                  | -         | 3,736              | -39.3%    | 44,800               | 0                    | -         |
| FED FUND                     | 5,137,429          | 5,631,456          | -8.8%     | 8,230,157          | -37.6%    | 86,124,665           | 57,341,518           | 50.2%     |
| Ultra 10-Year Note           | 6,138,517          | 5,378,350          | 14.1%     | 3,933,487          | 56.1%     | 54,392,845           | 43,584,190           | 24.8%     |
| ULTRA T-BOND                 | 5,798,541          | 6,379,909          | -9.1%     | 2,811,004          | 106.3%    | 45,448,262           | 43,429,684           | 4.6%      |
| <b>Interest Rate Options</b> |                    |                    |           |                    |           |                      |                      |           |
| 10-YR NOTE                   | 13,865,761         | 19,897,562         | -30.3%    | 16,825,170         | -17.6%    | 156,049,318          | 154,993,977          | 0.7%      |
| 2-YR NOTE                    | 540,869            | 300,888            | 79.8%     | 654,806            | -17.4%    | 5,731,790            | 5,469,529            | 4.8%      |
| 30-YR BOND                   | 3,338,409          | 3,692,982          | -9.6%     | 3,452,334          | -3.3%     | 34,252,409           | 32,620,777           | 5.0%      |
| 5-YR NOTE                    | 4,463,729          | 5,206,104          | -14.3%    | 6,064,171          | -26.4%    | 53,867,286           | 38,031,865           | 41.6%     |
| FED FUND                     | 964                | 505                | 90.9%     | 12,662             | -92.4%    | 77,922               | 18,218               | 327.7%    |
| Ultra 10-Year Note           | 6,794              | 60                 | 11,223.3% | 12                 | 56,516.7% | 33,933               | 128                  | 26,410.2% |
| ULTRA T-BOND                 | 38,254             | 26,496             | 44.4%     | 20,103             | 90.3%     | 254,838              | 94,065               | 170.9%    |
| <b>Equity Index Futures</b>  |                    |                    |           |                    |           |                      |                      |           |
| DJ US REAL ESTATE            | 33,439             | 25,694             | 30.1%     | 40,038             | -16.5%    | 533,599              | 479,561              | 11.3%     |
| E-mini (\$5) Dow             | 2,713,171          | 4,886,023          | -44.5%    | 3,924,512          | -30.9%    | 46,784,707           | 53,394,451           | -12.4%    |
| MICRO MINI \$5 DOW           | 637,607            | 0                  | -         | 1,201,652          | -46.9%    | 7,113,183            | 0                    | -         |
| S&P 500                      | 0                  | 0                  | -         | 0                  | 0.0%      | 16,700               | 0                    | -         |
| <b>Equity Index Options</b>  |                    |                    |           |                    |           |                      |                      |           |
| E-mini (\$5) Dow             | 2,089              | 8,992              | -76.8%    | 2,910              | -28.2%    | 44,465               | 106,676              | -58.3%    |
| <b>Energy Futures</b>        |                    |                    |           |                    |           |                      |                      |           |
| ETHANOL                      | 3,618              | 12,343             | -70.7%    | 4,506              | -19.7%    | 76,889               | 101,387              | -24.2%    |

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|-----------------------------|--------------------|--------------------|--------|--------------------|--------|----------------------|----------------------|--------|
| <b>Ag Products Futures</b>  |                    |                    |        |                    |        |                      |                      |        |
| CHI WHEAT                   | 2,614,584          | 3,073,736          | -14.9% | 1,952,440          | 33.9%  | 28,642,795           | 35,318,258           | -18.9% |
| CORN                        | 8,302,688          | 9,690,548          | -14.3% | 6,103,504          | 36.0%  | 99,414,678           | 93,059,501           | 6.8%   |
| DJ_UBS ROLL SELECT INDEX FU | 0                  | 0                  | 0.0%   | 0                  | 0.0%   | 10,659               | 16,686               | -36.1% |
| DOW-UBS COMMOD INDEX        | 8,522              | 58,173             | -85.4% | 23,359             | -63.5% | 473,846              | 845,303              | -43.9% |
| FERTILIZER PRODUCTS         | 180                | 2,370              | -92.4% | 845                | -78.7% | 15,185               | 24,865               | -38.9% |
| Intercommodity Spread       | 0                  | 0                  | 0.0%   | 0                  | 0.0%   | 0                    | 0                    | 0.0%   |
| KC WHEAT                    | 1,568,777          | 1,375,324          | 14.1%  | 1,132,985          | 38.5%  | 14,528,875           | 14,715,117           | -1.3%  |
| MINI CORN                   | 13,858             | 12,003             | 15.5%  | 12,968             | 6.9%   | 162,530              | 112,720              | 44.2%  |
| MINI SOYBEAN                | 13,673             | 24,396             | -44.0% | 28,577             | -52.2% | 204,282              | 252,988              | -19.3% |
| MINI WHEAT                  | 5,399              | 5,949              | -9.2%  | 7,410              | -27.1% | 83,488               | 84,969               | -1.7%  |
| OATS                        | 19,901             | 20,659             | -3.7%  | 12,466             | 59.6%  | 153,003              | 165,744              | -7.7%  |
| ROUGH RICE                  | 12,253             | 7,590              | 61.4%  | 30,439             | -59.7% | 227,682              | 208,815              | 9.0%   |
| SOYBEAN                     | 3,416,484          | 3,439,621          | -0.7%  | 6,913,157          | -50.6% | 48,338,849           | 54,273,948           | -10.9% |
| SOYBEAN MEAL                | 3,009,246          | 2,470,186          | 21.8%  | 2,372,173          | 26.9%  | 26,405,096           | 29,733,184           | -11.2% |
| SOYBEAN OIL                 | 3,242,714          | 3,139,279          | 3.3%   | 2,759,033          | 17.5%  | 28,481,712           | 28,810,245           | -1.1%  |
| WHEAT                       | 10,787             | 19,135             | -43.6% | 18,401             | -41.4% | 170,337              | 168,005              | 1.4%   |

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|----------------------------|--------------------|--------------------|--------------|--------------------|--------------|----------------------|----------------------|-------------|
| <b>Ag Products Options</b> |                    |                    |              |                    |              |                      |                      |             |
| AUG-NOV SOYBEAN CAL SPRD   | 0                  | 0                  | 0.0%         | 0                  | -            | 0                    | 0                    | 0.0%        |
| CHI WHEAT                  | 372,912            | 543,946            | -31.4%       | 468,221            | -20.4%       | 6,843,284            | 8,885,298            | -23.0%      |
| CORN                       | 1,478,094          | 1,644,825          | -10.1%       | 2,239,151          | -34.0%       | 30,255,502           | 24,418,742           | 23.9%       |
| CORN NEARBY+2 CAL SPRD     | 6,936              | 4,780              | 45.1%        | 22,775             | -69.5%       | 81,195               | 30,868               | 163.0%      |
| DEC-DEC CORN CAL SPRD      | 357                | 0                  | 0.0%         | 3,601              | -90.1%       | 18,794               | 20,775               | -9.5%       |
| DEC-JULY CORN CAL SPRD     | 6,607              | 2,075              | 218.4%       | 1,449              | 356.0%       | 28,755               | 19,499               | 47.5%       |
| DEC-JULY WHEAT CAL SPRD    | 51                 | 50                 | 2.0%         | 51                 | 0.0%         | 102                  | 1,744                | -94.2%      |
| Intercommodity Spread      | 5,205              | 395                | 1,217.7%     | 119                | 4,273.9%     | 6,324                | 11,463               | -44.8%      |
| JAN-MAY SOYBEAN CAL SPRD   | 0                  | 0                  | 0.0%         | 0                  | -            | 0                    | 0                    | 0.0%        |
| JULY-DEC CORN CAL SPRD     | 8,000              | 400                | 1,900.0%     | 8,206              | -2.5%        | 28,784               | 11,176               | 157.6%      |
| 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                  | 200                | -100.0%      | 50                 | -100.0%      | 1,500                | 2,620                | -42.7%      |
| JULY-NOV SOYBEAN CAL SPRD  | 38                 | 797                | -95.2%       | 5,606              | -99.3%       | 11,865               | 58,998               | -79.9%      |
| KC WHEAT                   | 74,602             | 53,961             | 38.3%        | 84,186             | -11.4%       | 1,006,053            | 936,962              | 7.4%        |
| MAR-DEC CORN CAL SPRD      | 0                  | 0                  | -            | 9                  | -100.0%      | 9                    | 0                    | -           |
| MAR-JULY CORN CAL SPRD     | 4,000              | 0                  | 0.0%         | 0                  | 0.0%         | 4,040                | 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%         | 0                  | 0.0%         | 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                  | 0                  | 0.0%         | 934                | -100.0%      | 2,828                | 118                  | 2,296.6%    |
| OATS                       | 198                | 650                | -69.5%       | 255                | -22.4%       | 4,647                | 6,409                | -27.5%      |
| ROUGH RICE                 | 2,664              | 894                | 198.0%       | 3,174              | -16.1%       | 32,883               | 17,331               | 89.7%       |
| SEP-DEC SOYBEAN MEAL CSO   | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 0                    | 1,170                | -100.0%     |
| SOYBEAN                    | 858,790            | 1,348,296          | -36.3%       | 1,192,371          | -28.0%       | 12,402,920           | 17,958,498           | -30.9%      |
| SOYBEAN CRUSH              | 127                | 0                  | 0.0%         | 175                | -27.4%       | 306                  | 185                  | 65.4%       |
| SOYBEAN MEAL               | 187,629            | 143,512            | 30.7%        | 179,309            | 4.6%         | 1,797,358            | 3,086,945            | -41.8%      |
| SOYBEAN OIL                | 160,478            | 129,070            | 24.3%        | 170,019            | -5.6%        | 1,373,620            | 1,329,647            | 3.3%        |
| SOYBN NEARBY+2 CAL SPRD    | 25                 | 0                  | 0.0%         | 0                  | 0.0%         | 5,525                | 10                   | 55,150.0%   |
| SOYMEAL NEARBY+2 CAL SPRD  | 0                  | 0                  | 0.0%         | 0                  | 0.0%         | 490                  | 8,415                | -94.2%      |
| WHEAT                      | 6,760              | 1,762              | 283.7%       | 4,969              | 36.0%        | 57,126               | 7,007                | 715.3%      |
| WHEAT-CORN ICSO            | 0                  | 0                  | 0.0%         | 200                | -100.0%      | 2,880                | 5,780                | -50.2%      |
| WHEAT NEARBY+2 CAL SPRD    | 0                  | 305                | -100.0%      | 117                | -100.0%      | 2,740                | 14,018               | -80.5%      |
| <b>Ags Futures</b>         |                    |                    |              |                    |              |                      |                      |             |
| FERTILIZER PRODUCTS        | 1,805              | 2,645              | -31.8%       | 3,585              | -49.7%       | 22,620               | 12,880               | 75.6%       |
| <b>TOTAL FUTURES GROUP</b> |                    |                    |              |                    |              |                      |                      |             |
| Interest Rate Futures      | 122,577,135        | 134,121,152        | -8.6%        | 86,399,878         | 41.9%        | 1,143,883,514        | 1,049,171,375        | 9.0%        |
| Equity Index Futures       | 3,384,217          | 4,911,717          | -31.1%       | 5,166,202          | -34.5%       | 54,448,189           | 53,874,012           | 1.1%        |
| Energy Futures             | 3,618              | 12,343             | -70.7%       | 4,506              | -19.7%       | 76,889               | 101,387              | -24.2%      |
| Ag Products Futures        | 22,239,066         | 23,338,969         | -4.7%        | 21,367,757         | 4.1%         | 247,313,017          | 257,790,348          | -4.1%       |
| Ags Futures                | 1,805              | 2,645              | -31.8%       | 3,585              | -49.7%       | 22,620               | 12,880               | 75.6%       |
| <b>TOTAL FUTURES</b>       | <b>148,205,841</b> | <b>162,386,826</b> | <b>-8.7%</b> | <b>112,941,928</b> | <b>31.2%</b> | <b>1,445,744,229</b> | <b>1,360,950,002</b> | <b>6.2%</b> |

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|----------------------------|--------------------|--------------------|---------------|--------------------|---------------|----------------------|----------------------|-------------|
| <b>TOTAL OPTIONS GROUP</b> |                    |                    |               |                    |               |                      |                      |             |
| Equity Index Options       | 2,089              | 8,992              | -76.8%        | 2,910              | -28.2%        | 44,465               | 106,676              | -58.3%      |
| Interest Rate Options      | 22,254,780         | 29,124,597         | -23.6%        | 27,029,258         | -17.7%        | 250,267,496          | 231,228,559          | 8.2%        |
| Ag Products Options        | 3,173,473          | 3,875,918          | -18.1%        | 4,384,947          | -27.6%        | 53,973,130           | 56,835,209           | -5.0%       |
| <b>TOTAL OPTIONS</b>       | <b>25,430,342</b>  | <b>33,009,507</b>  | <b>-23.0%</b> | <b>31,417,115</b>  | <b>-19.1%</b> | <b>304,285,091</b>   | <b>288,170,444</b>   | <b>5.6%</b> |
| <br><b>TOTAL COMBINED</b>  |                    |                    |               |                    |               |                      |                      |             |
| Interest Rate              | 144,831,915        | 163,245,749        | -11.3%        | 113,429,136        | 27.7%         | 1,394,151,010        | 1,280,399,934        | 8.9%        |
| Equity Index               | 3,386,306          | 4,920,709          | -31.2%        | 5,169,112          | -34.5%        | 54,492,654           | 53,980,688           | 0.9%        |
| Energy                     | 3,618              | 12,343             | -70.7%        | 4,506              | -19.7%        | 76,889               | 101,387              | -24.2%      |
| Ag Products                | 25,412,539         | 27,214,887         | -6.6%         | 25,752,704         | -1.3%         | 301,286,147          | 314,625,557          | -4.2%       |
| Ags                        | 1,805              | 2,645              | -31.8%        | 3,585              | -49.7%        | 22,620               | 12,880               | 75.6%       |
| <b>GRAND TOTAL</b>         | <b>173,636,183</b> | <b>195,396,333</b> | <b>-11.1%</b> | <b>144,359,043</b> | <b>20.3%</b>  | <b>1,750,029,320</b> | <b>1,649,120,446</b> | <b>6.1%</b> |