

CBOT Exchange Volume Report - Monthly

	VOLUME DEC 2019	VOLUME DEC 2018	% CHG	VOLUME NOV 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	28,427,186	32,001,543	-11.2%	42,883,397	-33.7%	449,829,752	457,719,304	-1.7%
10-YR SWAP RATE	178,973	101,501	76.3%	43,297	313.4%	964,304	542,717	77.7%
15-YR SWAP RATE	0	0	0.0%	0	0.0%	5,500	0	0.0%
20-YR SWAP RATE	0	0	0.0%	0	0.0%	46	0	0.0%
2-YR NOTE	9,543,938	9,248,813	3.2%	22,728,124	-58.0%	182,623,959	135,499,156	34.8%
2-YR SWAP RATE	48,207	26,272	83.5%	17,459	176.1%	564,612	26,272	2,049.1%
30-YR BOND	5,750,554	6,984,403	-17.7%	8,383,301	-31.4%	87,795,571	92,661,809	-5.3%
30-YR SWAP RATE	5	300	-98.3%	134	-96.3%	6,637	1,283	417.3%
3-YR SWAP RATE	15,361	1,628	843.6%	2,506	513.0%	192,083	1,628	11,698.7%
4-YR SWAP RATE	709	3,016	-76.5%	518	36.9%	93,581	3,016	3,002.8%
5-YR NOTE	15,520,452	20,757,009	-25.2%	31,401,535	-50.6%	294,399,748	287,221,081	2.5%
5-YR SWAP RATE	83,965	115,317	-27.2%	40,110	109.3%	966,499	379,519	154.7%
7-YR SWAP RATE	2,146	3,404	-37.0%	2,267	-5.3%	46,946	3,404	1,279.1%
FED FUND	3,589,877	7,995,374	-55.1%	5,137,429	-30.1%	89,714,542	65,336,892	37.3%
Ultra 10-Year Note	3,515,003	3,766,008	-6.7%	6,138,517	-42.7%	57,907,848	47,350,198	22.3%
ULTRA T-BOND	2,524,400	3,203,063	-21.2%	5,798,541	-56.5%	47,972,662	46,632,747	2.9%
Interest Rate Options								
10-YR NOTE	15,066,820	12,968,691	16.2%	13,865,761	8.7%	171,116,138	167,962,668	1.9%
2-YR NOTE	313,977	355,915	-11.8%	540,869	-41.9%	6,045,767	5,825,444	3.8%
30-YR BOND	2,855,827	2,777,085	2.8%	3,338,409	-14.5%	37,108,236	35,397,862	4.8%
5-YR NOTE	3,178,072	3,614,882	-12.1%	4,463,729	-28.8%	57,045,358	41,646,747	37.0%
FED FUND	1,097	1,039	5.6%	964	13.8%	79,019	19,257	310.3%
Ultra 10-Year Note	711	0	0.0%	6,794	-89.5%	34,644	128	26,965.6%
ULTRA T-BOND	12,362	26,620	-53.6%	38,254	-67.7%	267,200	120,685	121.4%
Equity Index Futures								
DJ US REAL ESTATE	101,674	112,926	-10.0%	33,439	204.1%	635,273	592,487	7.2%
E-mini (\$5) Dow	3,593,042	6,929,713	-48.2%	2,713,171	32.4%	50,377,749	60,324,164	-16.5%
MICRO MINI \$5 DOW	702,604	0	-	637,607	10.2%	7,815,787	0	-
S&P 500	0	500	-100.0%	0	0.0%	16,700	500	3,240.0%
Equity Index Options								
E-mini (\$5) Dow	9,416	18,658	-49.5%	2,089	350.7%	53,881	125,334	-57.0%
Energy Futures								
ETHANOL	2,686	11,051	-75.7%	3,618	-25.8%	79,575	112,438	-29.2%

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Ag Products Futures								
CHI WHEAT	1,764,348	1,486,913	18.7%	2,614,584	-32.5%	30,407,143	36,805,171	-17.4%
CORN	3,774,384	4,327,653	-12.8%	8,302,688	-54.5%	103,189,062	97,387,154	6.0%
DJ_UBS ROLL SELECT INDEX FU	2,694	3,884	-30.6%	0	0.0%	13,353	20,570	-35.1%
DOW-UBS COMMOD INDEX	53,543	105,177	-49.1%	8,522	528.3%	527,389	950,480	-44.5%
FERTILIZER PRODUCTS	30	2,495	-98.8%	180	-83.3%	15,215	27,360	-44.4%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	926,853	626,397	48.0%	1,568,777	-40.9%	15,455,728	15,341,514	0.7%
MINI CORN	9,893	6,163	60.5%	13,858	-28.6%	172,423	118,883	45.0%
MINI SOYBEAN	23,497	20,681	13.6%	13,673	71.8%	227,779	273,669	-16.8%
MINI WHEAT	4,834	3,052	58.4%	5,399	-10.5%	88,322	88,021	0.3%
OATS	9,548	7,195	32.7%	19,901	-52.0%	162,551	172,939	-6.0%
ROUGH RICE	31,191	22,479	38.8%	12,253	154.6%	258,873	231,294	11.9%
SOYBEAN	4,994,362	4,264,643	17.1%	3,416,484	46.2%	53,333,211	58,538,591	-8.9%
SOYBEAN MEAL	2,998,388	2,105,724	42.4%	3,009,246	-0.4%	29,403,484	31,838,908	-7.6%
SOYBEAN OIL	3,213,155	2,455,639	30.8%	3,242,714	-0.9%	31,694,867	31,265,884	1.4%
WHEAT	10,728	11,740	-8.6%	10,787	-0.5%	181,065	179,745	0.7%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
CHI WHEAT	503,339	518,226	-2.9%	372,912	35.0%	7,346,623	9,403,524	-21.9%
CORN	1,064,018	1,123,322	-5.3%	1,478,094	-28.0%	31,319,520	25,542,064	22.6%
CORN NEARBY+2 CAL SPRD	1,850	9,885	-81.3%	6,936	-73.3%	83,045	40,753	103.8%
DEC-DEC CORN CAL SPRD	0	0	0.0%	357	-100.0%	18,794	20,775	-9.5%
DEC-JULY CORN CAL SPRD	0	0	0.0%	6,607	-100.0%	28,755	19,499	47.5%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	51	-100.0%	102	1,744	-94.2%
Intercommodity Spread	7,296	0	0.0%	5,205	40.2%	13,620	11,463	18.8%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	2,520	520	384.6%	8,000	-68.5%	31,304	11,696	167.6%
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	700	0	0.0%	0	0.0%	2,200	2,620	-16.0%
JULY-NOV SOYBEAN CAL SPRD	3,187	474	572.4%	38	8,286.8%	15,052	59,472	-74.7%
KC WHEAT	116,298	72,291	60.9%	74,602	55.9%	1,122,351	1,009,253	11.2%
MAR-DEC CORN CAL SPRD	375	0	-	0	0.0%	384	0	-
MAR-JULY CORN CAL SPRD	0	0	0.0%	4,000	-100.0%	4,040	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	1,750	-100.0%	0	0.0%	30	1,950	-98.5%
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%	0	0.0%	2,828	118	2,296.6%
OATS	23	392	-94.1%	198	-88.4%	4,670	6,801	-31.3%
ROUGH RICE	994	948	4.9%	2,664	-62.7%	33,877	18,279	85.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	1,170	-100.0%
SOYBEAN	1,104,893	1,072,564	3.0%	858,790	28.7%	13,507,813	19,031,062	-29.0%
SOYBEAN CRUSH	28	0	0.0%	127	-78.0%	334	185	80.5%
SOYBEAN MEAL	190,434	98,553	93.2%	187,629	1.5%	1,987,792	3,185,498	-37.6%
SOYBEAN OIL	226,215	95,732	136.3%	160,478	41.0%	1,599,835	1,425,379	12.2%
SOYBN NEARBY+2 CAL SPRD	900	0	0.0%	25	3,500.0%	6,425	10	64,150.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	490	8,415	-94.2%
WHEAT	10,272	100	10,172.0%	6,760	52.0%	67,398	7,107	848.3%
WHEAT-CORN ICSO	0	0	0.0%	0	0.0%	2,880	5,780	-50.2%
WHEAT NEARBY+2 CAL SPRD	375	160	134.4%	0	0.0%	3,115	14,178	-78.0%
Ags Futures								
FERTILIZER PRODUCTS	2,110	800	163.8%	1,805	16.9%	24,730	13,680	80.8%
TOTAL FUTURES GROUP								
Interest Rate Futures	69,200,776	84,207,651	-17.8%	122,577,135	-43.5%	1,213,084,290	1,133,379,026	7.0%
Equity Index Futures	4,397,320	7,043,139	-37.6%	3,384,217	29.9%	58,845,509	60,917,151	-3.4%
Energy Futures	2,686	11,051	-75.7%	3,618	-25.8%	79,575	112,438	-29.2%
Ag Products Futures	17,817,448	15,449,835	15.3%	22,239,066	-19.9%	265,130,465	273,240,183	-3.0%
Ags Futures	2,110	800	163.8%	1,805	16.9%	24,730	13,680	80.8%
TOTAL FUTURES	91,420,340	106,712,476	-14.3%	148,205,841	-38.3%	1,537,164,569	1,467,662,478	4.7%

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TOTAL OPTIONS GROUP								
Equity Index Options	9,416	18,658	-49.5%	2,089	350.7%	53,881	125,334	-57.0%
Interest Rate Options	21,428,866	19,744,232	8.5%	22,254,780	-3.7%	271,696,362	250,972,791	8.3%
Ag Products Options	3,233,717	2,994,917	8.0%	3,173,473	1.9%	57,206,847	59,830,126	-4.4%
TOTAL OPTIONS	24,671,999	22,757,807	8.4%	25,430,342	-3.0%	328,957,090	310,928,251	5.8%
TOTAL COMBINED								
Interest Rate	90,629,642	103,951,883	-12.8%	144,831,915	-37.4%	1,484,780,652	1,384,351,817	7.3%
Equity Index	4,406,736	7,061,797	-37.6%	3,386,306	30.1%	58,899,390	61,042,485	-3.5%
Energy	2,686	11,051	-75.7%	3,618	-25.8%	79,575	112,438	-29.2%
Ag Products	21,051,165	18,444,752	14.1%	25,412,539	-17.2%	322,337,312	333,070,309	-3.2%
Ags	2,110	800	163.8%	1,805	16.9%	24,730	13,680	80.8%
GRAND TOTAL	116,092,339	129,470,283	-10.3%	173,636,183	-33.1%	1,866,121,659	1,778,590,729	4.9%