

CBOT Exchange Volume Report - Monthly

	VOLUME DEC 2017	VOLUME DEC 2016	% CHG	VOLUME NOV 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	5,115,363	4,620,391	10.7%	8,212,611	-37.7%	73,337,240	70,203,290	4.5%
10-YR NOTE	23,377,816	23,204,372	0.7%	41,497,375	-43.7%	375,338,442	350,762,158	7.0%
5-YR NOTE	14,526,848	13,745,363	5.7%	27,741,309	-47.6%	226,441,088	201,904,771	12.2%
2-YR NOTE	6,212,074	4,773,794	30.1%	14,716,398	-57.8%	97,249,457	81,874,197	18.8%
FED FUND	2,923,182	2,050,712	42.5%	2,790,851	4.7%	47,978,260	33,299,445	44.1%
5-YR SWAP RATE	63,528	108,833	-41.6%	21,609	194.0%	566,751	792,880	-28.5%
2-YR SWAP RATE	0	0	0.0%	0	0.0%	0	4,418	-100.0%
10-YR SWAP RATE	76,225	96,412	-20.9%	28,761	165.0%	601,992	631,279	-4.6%
7-YR SWAP	0	0	0.0%	0	0.0%	0	3,052	-100.0%
ULTRA T-BOND	2,104,033	1,828,710	15.1%	4,989,641	-57.8%	33,625,955	28,430,003	18.3%
30-YR SWAP RATE	376	2,565	-85.3%	133	182.7%	10,759	21,236	-49.3%
Ultra 10-Year Note	2,407,868	1,836,086	31.1%	4,103,050	-41.3%	29,309,367	16,979,453	72.6%
Interest Rate Options								
30-YR BOND	2,128,175	1,407,744	51.2%	1,922,191	10.7%	27,156,898	21,244,372	27.8%
10-YR NOTE	7,634,263	9,757,457	-21.8%	9,856,873	-22.5%	128,546,313	98,504,626	30.5%
5-YR NOTE	1,740,283	1,671,452	4.1%	2,216,853	-21.5%	29,659,494	23,880,566	24.2%
2-YR NOTE	268,560	76,309	251.9%	282,671	-5.0%	2,292,507	1,683,900	36.1%
FED FUND	0	1,305	-100.0%	65	-100.0%	16,880	94,739	-82.2%
ULTRA T-BOND	5,754	1,255	358.5%	3,989	44.2%	40,304	86,253	-53.3%
Ultra 10-Year Note	0	1,375	-100.0%	0	0.0%	8,487	42,788	-80.2%
Equity Index Futures								
DJIA	0	0	0.0%	0	-	0	0	0.0%
DJ US REAL ESTATE	63,323	42,928	47.5%	29,716	113.1%	374,968	241,475	55.3%
E-mini (\$5) Dow	2,849,052	2,927,511	-2.7%	2,707,729	5.2%	32,866,342	42,555,855	-22.8%
Equity Index Options								
DJIA	0	0	0.0%	0	-	0	0	0.0%
E-mini (\$5) Dow	10,288	10,466	-1.7%	9,656	6.5%	74,244	127,484	-41.8%
Energy Futures								
ETHANOL	10,670	17,554	-39.2%	9,943	7.3%	149,546	172,664	-13.4%
ETHANOL FWD	0	710	-100.0%	0	-	3,324	8,216	-59.5%

CBOT Exchange Volume Report - Monthly

	VOLUME DEC 2017	VOLUME DEC 2016	% CHG	VOLUME NOV 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Commodities and Alternative Investments								
Futures								
CORN	3,879,230	3,983,427	-2.6%	10,685,818	-63.7%	89,876,782	85,625,219	5.0%
SOYBEAN	5,213,938	4,891,612	6.6%	3,726,423	39.9%	54,504,169	61,730,753	-11.7%
SOYBEAN MEAL	2,490,763	2,058,660	21.0%	2,590,954	-3.9%	25,996,399	25,953,938	0.2%
SOYBEAN OIL	2,702,867	2,599,837	4.0%	3,128,091	-13.6%	30,232,316	29,429,298	2.7%
OATS	10,239	10,090	1.5%	19,561	-47.7%	169,252	225,230	-24.9%
ROUGH RICE	24,080	35,335	-31.9%	16,068	49.9%	271,183	305,045	-11.1%
WHEAT	400	6,108	-93.5%	598	-33.1%	120,874	77,631	55.7%
MINI CORN	5,517	8,570	-35.6%	14,781	-62.7%	115,646	143,840	-19.6%
MINI SOYBEAN	18,547	21,315	-13.0%	15,324	21.0%	204,819	296,336	-30.9%
MINI WHEAT	2,759	4,270	-35.4%	5,043	-45.3%	67,718	74,698	-9.3%
DOW-UBS COMMOD INDEX	163,492	62,564	161.3%	57,947	182.1%	1,093,237	417,312	162.0%
FERTILIZER PRODUCTS	2,170	930	133.3%	2,445	-11.2%	21,700	22,842	-5.0%
DJ_UBS ROLL SELECT INDEX FU	1,318	2,140	-38.4%	0	0.0%	8,640	5,036	71.6%
KC WHEAT	660,735	625,961	5.6%	1,539,903	-57.1%	12,623,018	9,690,816	30.3%
CHI WHEAT	1,619,394	1,578,131	2.6%	3,692,929	-56.1%	33,717,805	31,059,726	8.6%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%

CBOT Exchange Volume Report - Monthly

	VOLUME DEC 2017	VOLUME DEC 2016	% CHG	VOLUME NOV 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Commodities and Alternative Investments								
Options								
CORN	907,261	1,081,443	-16.1%	1,597,246	-43.2%	23,884,970	22,794,484	4.8%
SOYBEAN	1,159,974	1,082,946	7.1%	1,176,613	-1.4%	16,980,581	20,109,648	-15.6%
SOYBEAN MEAL	253,230	135,984	86.2%	171,572	47.6%	2,160,060	2,269,279	-4.8%
SOYBEAN OIL	117,231	164,344	-28.7%	194,610	-39.8%	2,050,228	2,298,191	-10.8%
SOYBEAN CRUSH	25	32	-21.9%	76	-67.1%	741	4,825	-84.6%
OATS	618	1,241	-50.2%	996	-38.0%	14,062	18,576	-24.3%
ROUGH RICE	924	593	55.8%	2,640	-65.0%	24,741	19,775	25.1%
WHEAT	350	0	0.0%	100	250.0%	1,900	409	364.5%
CORN NEARBY+2 CAL SPRD	100	1,515	-93.4%	2,005	-95.0%	15,940	36,758	-56.6%
SOYBN NEARBY+2 CAL SPRD	0	300	-100.0%	0	0.0%	1,060	1,701	-37.7%
WHEAT NEARBY+2 CAL SPRD	610	1,082	-43.6%	1,395	-56.3%	17,903	55,023	-67.5%
JULY-DEC CORN CAL SPRD	400	50	700.0%	0	0.0%	17,802	36,834	-51.7%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	409	-100.0%	2,133	590	261.5%
JULY-NOV SOYBEAN CAL SPRD	545	339	60.8%	10	5,350.0%	71,412	66,019	8.2%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,614	33,619	-95.2%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	493	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	164	2,982	-94.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	3,785	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
DEC-DEC CORN CAL SPRD	76	895	-91.5%	0	0.0%	12,136	18,778	-35.4%
JULY-DEC SOY OIL CAL SPRD	0	20	-100.0%	0	0.0%	640	1,020	-37.3%
WHEAT-CORN IC SO	2,290	300	663.3%	1,015	125.6%	9,846	17,752	-44.5%
DEC-JULY CORN CAL SPRD	0	0	0.0%	290	-100.0%	39,888	26,543	50.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	1,696	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	103	20	415.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	0.0%	36	0	-
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-JULY WHEAT CAL SPRD	645	843	-23.5%	200	222.5%	2,214	3,193	-30.7%
KC WHEAT	32,905	19,624	67.7%	27,307	20.5%	530,134	346,680	52.9%
CHI WHEAT	428,446	454,644	-5.8%	483,666	-11.4%	7,513,694	6,977,412	7.7%
Intercommodity Spread	0	600	-100.0%	0	0.0%	701	4,046	-82.7%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	70	2,420	-97.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	5	-100.0%
Ags Futures								
FERTILIZER PRODUCTS	750	0	-	1,800	-58.3%	5,700	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	56,807,313	52,267,238	8.7%	104,101,738	-45.4%	884,459,311	784,906,182	12.7%
Equity Index Futures	2,912,375	2,970,439	-2.0%	2,737,445	6.4%	33,241,310	42,797,330	-22.3%
Energy Futures	10,670	18,264	-41.6%	9,943	7.3%	152,870	180,880	-15.5%
Commodities and Alternative Invest	16,795,449	15,888,950	5.7%	25,495,885	-34.1%	249,023,558	245,057,720	1.6%
Ags Futures	750	-	-	1,800	-58.3%	5,700	-	-
TOTAL FUTURES	76,526,557	71,144,891	7.6%	132,346,811	-42.2%	1,166,882,749	1,072,942,112	8.8%

CBOT Exchange Volume Report - Monthly

	VOLUME DEC 2017	VOLUME DEC 2016	% CHG	VOLUME NOV 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
TOTAL OPTIONS GROUP								
Equity Index Options	10,288	10,466	-1.7%	9,656	6.5%	74,244	127,484	-41.8%
Interest Rate Options	11,777,035	12,916,897	-8.8%	14,282,642	-17.5%	187,720,883	145,537,244	29.0%
Commodities and Alternative Invest	2,905,630	2,946,795	-1.4%	3,660,150	-20.6%	53,356,469	55,150,860	-3.3%
TOTAL OPTIONS	14,692,953	15,874,158	-7.4%	17,952,448	-18.2%	241,151,596	200,815,588	20.1%
TOTAL COMBINED								
Interest Rate	68,584,348	65,184,135	5.2%	118,384,380	-42.1%	1,072,180,194	930,443,426	15.2%
Equity Index	2,922,663	2,980,905	-2.0%	2,747,101	6.4%	33,315,554	42,924,814	-22.4%
Energy	10,670	18,264	-41.6%	9,943	7.3%	152,870	180,880	-15.5%
Commodities and Alternative Invest	19,701,079	18,835,745	4.6%	29,156,035	-32.4%	302,380,027	300,208,580	0.7%
Ags	750	-	-	1,800	-58.3%	5,700	-	-
GRAND TOTAL	91,219,510	87,019,049	4.8%	150,299,259	-39.3%	1,408,034,345	1,273,757,700	10.5%