

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry NOV 2017	Open Outcry NOV 2016	% CHG	ELEC NOV 2017	ELEC NOV 2016	% CHG	Open Outcry Y.T.D 2017	Open Outcry Y.T.D 2016	% CHG	ELEC Y.T.D 2017	ELEC Y.T.D 2016	% CHG
Interest Rate Futures												
30-YR BOND	14,515	17,413	-16.6%	8,026,624	8,531,294	-5.9%	182,199	216,724	-15.9%	66,717,883	64,269,620	3.8%
10-YR NOTE	112,679	221,533	-49.1%	40,251,077	44,712,789	-10.0%	1,386,146	1,605,115	-13.6%	341,043,767	317,433,791	7.4%
5-YR NOTE	26,737	31,807	-15.9%	26,797,584	28,645,723	-6.5%	244,575	318,057	-23.1%	201,180,266	178,886,502	12.5%
2-YR NOTE	2,655	450	490.0%	13,952,937	10,934,664	27.6%	19,545	9,553	104.6%	83,932,383	72,518,730	15.7%
FED FUND	0	0	0.0%	2,745,030	3,350,142	-18.1%	30	225	-86.7%	44,614,457	31,048,058	43.7%
5-YR SWAP RATE	0	0	0.0%	21,609	76,395	-71.7%	0	0	0.0%	462,855	643,229	-28.0%
2-YR SWAP RATE	0	0	0.0%	0	4	-100.0%	0	0	0.0%	0	4,418	-100.0%
10-YR SWAP RATE	0	0	0.0%	28,761	42,887	-32.9%	0	0	0.0%	462,353	492,749	-6.2%
7-YR SWAP	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	3,052	-100.0%
ULTRA T-BOND	0	279	-100.0%	4,701,981	3,837,392	22.5%	15	776	-98.1%	29,480,389	24,991,953	18.0%
Ultra 10-Year Note	0	0	0.0%	3,954,932	3,009,991	31.4%	8	28	-71.4%	25,797,554	14,444,181	78.6%
30-YR SWAP RATE	0	0	0.0%	133	1,711	-92.2%	0	0	0.0%	10,383	18,261	-43.1%
Interest Rate Options												
30-YR BOND	210,111	346,682	-39.4%	1,712,080	2,001,421	-14.5%	2,811,068	3,318,532	-15.3%	22,173,755	16,347,862	35.6%
10-YR NOTE	2,133,114	3,569,065	-40.2%	7,648,757	9,622,596	-20.5%	24,335,040	25,710,783	-5.4%	93,978,818	61,324,747	53.2%
5-YR NOTE	571,247	806,749	-29.2%	1,625,606	1,981,280	-18.0%	6,033,461	7,078,604	-14.8%	21,453,100	14,739,404	45.5%
2-YR NOTE	88,474	42,807	106.7%	194,197	97,948	98.3%	725,063	484,683	49.6%	1,294,884	1,109,408	16.7%
FED FUND	0	8,452	-100.0%	65	1,312	-95.0%	15,398	78,803	-80.5%	1,482	14,631	-89.9%
ULTRA T-BOND	1,487	3,137	-52.6%	2,502	6,314	-60.4%	12,443	29,233	-57.4%	22,107	54,265	-59.3%
Ultra 10-Year Note	0	1,200	-100.0%	0	2,922	-100.0%	1,652	10,675	-84.5%	6,835	20,738	-67.0%
Equity Index Futures												
DJIA	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
DJ US REAL ESTATE	0	0	0.0%	16,236	9,345	73.7%	0	0	0.0%	174,445	122,275	42.7%
E-mini (\$5) Dow	0	0	0.0%	2,704,885	3,883,979	-30.4%	0	0	0.0%	29,923,362	39,515,397	-24.3%
Equity Index Options												
DJIA	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
E-mini (\$5) Dow	0	0	0.0%	9,656	9,245	4.4%	0	0	0.0%	63,956	117,018	-45.3%

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Energy Futures												
ETHANOL	0	0	0.0%	9,943	16,030	-38.0%	0	0	0.0%	138,193	153,655	-10.1%
ETHANOL FWD	-	0	0.0%	-	0	0.0%	0	0	0.0%	0	0	0.0%
Commodities and Alternative Investments												
Futures												
CORN	26,157	29,909	-12.5%	10,328,123	7,896,174	30.8%	368,830	454,247	-18.8%	82,953,182	78,432,294	5.8%
SOYBEAN	11,118	12,786	-13.0%	3,579,275	3,933,697	-9.0%	158,162	319,643	-50.5%	46,860,074	54,258,154	-13.6%
SOYBEAN MEAL	966	3,976	-75.7%	2,497,499	2,033,105	22.8%	23,094	51,109	-54.8%	22,622,598	22,939,006	-1.4%
SOYBEAN OIL	4,747	8,559	-44.5%	3,058,733	3,060,894	-0.1%	43,629	54,316	-19.7%	26,850,410	26,123,642	2.8%
OATS	0	136	-100.0%	18,315	19,654	-6.8%	80	196	-59.2%	145,203	200,736	-27.7%
ROUGH RICE	0	0	0.0%	15,162	12,769	18.7%	0	0	0.0%	234,246	261,481	-10.4%
WHEAT	0	0	0.0%	118	6,345	-98.1%	0	0	0.0%	119,222	71,443	66.9%
MINI CORN	0	0	0.0%	14,781	15,869	-6.9%	0	0	0.0%	110,107	135,232	-18.6%
MINI SOYBEAN	0	0	0.0%	15,324	31,174	-50.8%	0	0	0.0%	186,223	274,922	-32.3%
MINI WHEAT	0	0	0.0%	5,043	6,232	-19.1%	0	0	0.0%	64,943	70,422	-7.8%
DOW-UBS COMMOD INDEX	0	0	0.0%	57,947	32,468	78.5%	0	0	0.0%	869,525	354,748	145.1%
KC WHEAT	532	304	75.0%	1,509,537	1,083,946	39.3%	10,220	12,629	-19.1%	11,589,669	8,719,088	32.9%
Intercommodity Spread	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
CHI WHEAT	4,896	25,344	-80.7%	3,660,619	3,215,144	13.9%	154,337	194,471	-20.6%	31,734,614	29,073,604	9.2%
FERTILIZER PRODUCTS	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
DJ_UBS ROLL SELECT INDEX	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%

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Commodities and Alternative Investments												
Options												
CORN	377,077	401,479	-6.1%	1,220,055	904,319	34.9%	6,423,526	7,532,508	-14.7%	16,552,657	14,159,870	16.9%
SOYBEAN	222,048	307,965	-27.9%	954,565	925,912	3.1%	3,230,645	4,756,070	-32.1%	12,589,797	14,256,658	-11.7%
SOYBEAN MEAL	52,190	51,408	1.5%	119,298	98,554	21.0%	590,775	687,873	-14.1%	1,315,840	1,443,849	-8.9%
SOYBEAN OIL	93,902	92,131	1.9%	100,708	108,749	-7.4%	885,990	1,037,535	-14.6%	1,047,007	1,096,112	-4.5%
SOYBEAN CRUSH	76	20	280.0%	0	0	0.0%	716	4,793	-85.1%	0	0	0.0%
OATS	615	2,050	-70.0%	381	1,093	-65.1%	6,116	8,116	-24.6%	7,328	9,219	-20.5%
ROUGH RICE	1,180	320	268.8%	1,460	1,193	22.4%	11,715	2,733	328.6%	12,102	16,449	-26.4%
WHEAT	50	0	0.0%	50	52	-3.8%	1,047	0	0.0%	503	409	23.0%
CORN NEARBY+2 CAL SPRD	1,980	2,428	-18.5%	25	0	0.0%	15,738	35,161	-55.2%	102	82	24.4%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0	0.0%	460	1,401	-67.2%	600	0	0.0%
WHEAT NEARBY+2 CAL SPRD	1,135	7,096	-84.0%	260	568	-54.2%	12,926	51,582	-74.9%	4,367	2,359	85.1%
JULY-DEC CORN CAL SPRD	0	0	0.0%	0	0	0.0%	17,402	36,609	-52.5%	0	175	-100.0%
DEC-JULY WHEAT CAL SPRD	399	75	432.0%	10	0	0.0%	1,923	590	225.9%	210	0	0.0%
JULY-NOV SOYBEAN CAL SPR	10	3,166	-99.7%	0	0	0.0%	69,350	65,192	6.4%	1,317	263	400.8%
JULY-DEC WHEAT CAL SPRD	0	100	-100.0%	0	0	0.0%	1,414	33,474	-95.8%	200	145	37.9%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	0	480	-100.0%	0	13	-100.0%
NOV-NOV SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	164	2,982	-94.5%	0	0	0.0%
SOYMEAL NEARBY+2 CAL SPR	0	0	0.0%	0	0	0.0%	0	3,785	-100.0%	0	0	0.0%
JULY-DEC SOY OIL CAL SPRD	0	1,000	-100.0%	0	0	0.0%	630	1,000	-37.0%	10	0	0.0%
SOY OIL NEARBY+2 CAL SPRD	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
NOV-JULY SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	1,696	0	0.0%	0	0	0.0%
WHEAT-CORN ICSCO	1,015	1,800	-43.6%	0	0	0.0%	6,550	17,452	-62.5%	6	0	0.0%
DEC-DEC CORN CAL SPRD	0	17	-100.0%	0	0	0.0%	11,786	17,868	-34.0%	274	15	1,726.7%
DEC-JULY CORN CAL SPRD	290	6,330	-95.4%	0	0	0.0%	39,888	26,533	50.3%	0	10	-100.0%
AUG-NOV SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	103	20	415.0%	0	0	0.0%
KC WHEAT	6,748	5,704	18.3%	20,559	13,470	52.6%	154,009	155,346	-0.9%	341,970	170,195	100.9%
Intercommodity Spread	0	51	-100.0%	0	0	0.0%	701	3,446	-79.7%	0	0	0.0%
CHI WHEAT	91,117	184,062	-50.5%	389,583	372,469	4.6%	1,601,843	1,902,015	-15.8%	5,480,439	4,619,471	18.6%
MAR-JULY WHEAT CAL SPRD	200	700	-71.4%	0	0	0.0%	1,493	2,350	-36.5%	76	0	0.0%
AUG-DEC SOYBEAN MEAL CS	0	0	0.0%	0	0	0.0%	0	5	-100.0%	0	0	0.0%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0	0.0%	70	2,416	-97.1%	0	4	-100.0%
SEP-DEC SOYBEAN MEAL CSC	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
MAR-DEC CORN CAL SPRD	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	-	-	0	-	-	36	-	-	0	-	-

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Ags Futures												
FERTILIZER PRODUCTS	0	-	-	0	-	-	0	-	-	0	-	-
TOTAL FUTURES GROUP												
Interest Rate Futures	156,586	271,482	-42.3%	100,480,668	103,142,992	-2.6%	1,832,518	2,150,478	-14.8%	793,702,290	704,754,544	12.6%
Equity Index Futures	0	0	0.0%	2,721,121	3,893,324	-30.1%	0	0	0.0%	30,097,807	39,637,672	-24.1%
Energy Futures	0	0	0.0%	9,943	16,030	-38.0%	0	0	0.0%	138,193	153,655	-10.1%
Commodities and Alternative Inve	48,416	81,014	-40.2%	24,760,476	21,347,471	16.0%	758,352	1,086,611	-30.2%	224,340,016	220,914,772	1.6%
Ags Futures	0	-	-	0	-	-	0	-	-	0	-	-
TOTAL FUTURES	205,002	352,496	-41.8%	127,972,208	128,399,817	-0.3%	2,590,870	3,237,089	-20.0%	1,048,278,306	965,460,643	8.6%
TOTAL OPTIONS GROUP												
Equity Index Options	0	0	0.0%	9,656	9,245	4.4%	0	0	0.0%	63,956	117,018	-45.3%
Interest Rate Options	3,004,433	4,778,092	-37.1%	11,183,207	13,713,793	-18.5%	33,934,125	36,711,313	-7.6%	138,930,981	93,611,055	48.4%
Commodities and Alternative Inve	850,032	1,067,902	-20.4%	2,806,954	2,426,379	15.7%	13,088,712	16,389,335	-20.1%	37,354,805	35,775,298	4.4%
TOTAL OPTIONS	3,854,465	5,845,994	-34.1%	13,999,817	16,149,417	-13.3%	47,022,837	53,100,648	-11.4%	176,349,742	129,503,371	36.2%
TOTAL COMBINED												
Interest Rate	3,161,019	5,049,574	-37.4%	111,663,875	116,856,785	-4.4%	35,766,643	38,861,791	-8.0%	932,633,271	798,365,599	16.8%
Equity Index	0	0	0.0%	2,730,777	3,902,569	-30.0%	0	0	0.0%	30,161,763	39,754,690	-24.1%
Energy	0	0	0.0%	9,943	16,030	-38.0%	0	0	0.0%	138,193	153,655	-10.1%
Commodities and Alternative Inve	898,448	1,148,916	-21.8%	27,567,430	23,773,850	16.0%	13,847,064	17,475,946	-20.8%	261,694,821	256,690,070	1.9%
Ags	0	-	-	0	-	-	0	-	-	0	-	-
GRAND TOTAL	4,059,467	6,198,490	-34.5%	141,972,025	144,549,234	-1.8%	49,613,707	56,337,737	-11.9%	1,224,628,048	1,094,964,014	11.8%