

CBOT Exchange Volume Report - Monthly

	VOLUME SEP 2017	VOLUME SEP 2016	% CHG	VOLUME AUG 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	5,442,268	5,245,856	3.7%	7,620,647	-28.6%	54,341,295	51,832,755	4.8%
10-YR NOTE	27,756,666	24,140,757	15.0%	39,078,341	-29.0%	281,636,945	258,382,961	9.0%
5-YR NOTE	14,990,661	12,453,220	20.4%	24,543,109	-38.9%	169,228,465	146,628,928	15.4%
2-YR NOTE	6,379,317	5,775,029	10.5%	11,174,157	-42.9%	69,571,616	59,842,357	16.3%
FED FUND	4,092,690	3,751,439	9.1%	3,111,302	31.5%	39,321,822	25,555,227	53.9%
5-YR SWAP RATE	66,324	85,099	-22.1%	23,500	182.2%	453,497	570,180	-20.5%
2-YR SWAP RATE	0	1	-100.0%	0	0.0%	0	4,414	-100.0%
10-YR SWAP RATE	90,300	87,019	3.8%	27,562	227.6%	465,119	457,120	1.7%
7-YR SWAP	0	0	0.0%	0	0.0%	0	3,052	-100.0%
ULTRA T-BOND	2,242,724	1,785,330	25.6%	4,363,937	-48.6%	24,234,783	20,812,286	16.4%
30-YR SWAP RATE	702	2,370	-70.4%	135	420.0%	10,078	16,084	-37.3%
Ultra 10-Year Note	2,322,092	1,502,148	54.6%	3,354,520	-30.8%	20,435,528	10,719,583	90.6%
Interest Rate Options								
30-YR BOND	2,705,574	2,163,621	25.0%	2,637,961	2.6%	20,819,910	15,775,207	32.0%
10-YR NOTE	12,291,068	7,184,938	71.1%	12,492,079	-1.6%	98,018,602	68,253,874	43.6%
5-YR NOTE	2,445,575	1,759,815	39.0%	2,501,538	-2.2%	22,821,373	18,114,837	26.0%
2-YR NOTE	387,364	178,468	117.0%	494,827	-21.7%	1,502,262	1,348,978	11.4%
FED FUND	2,700	17,945	-85.0%	3,300	-18.2%	15,805	81,310	-80.6%
ULTRA T-BOND	4,118	14,797	-72.2%	1,780	131.3%	26,571	61,413	-56.7%
Ultra 10-Year Note	0	12,955	-100.0%	0	0.0%	7,787	31,071	-74.9%
Equity Index Futures								
DJIA	0	0	0.0%	0	-	0	0	0.0%
DJ US REAL ESTATE	64,805	33,505	93.4%	13,268	388.4%	258,452	166,910	54.8%
E-mini (\$5) Dow	2,672,116	4,047,427	-34.0%	2,858,244	-6.5%	25,165,340	32,466,751	-22.5%
Equity Index Options								
DJIA	0	0	0.0%	0	-	0	0	0.0%
E-mini (\$5) Dow	4,174	5,410	-22.8%	6,729	-38.0%	46,928	102,449	-54.2%
Energy Futures								
ETHANOL	6,012	13,043	-53.9%	9,114	-34.0%	118,748	127,398	-6.8%
ETHANOL FWD	0	444	-100.0%	0	0.0%	3,324	6,318	-47.4%

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Commodities and Alternative Investments								
Futures								
CORN	4,606,354	4,498,049	2.4%	9,294,862	-50.4%	69,433,107	68,000,716	2.1%
SOYBEAN	3,628,950	3,373,149	7.6%	4,132,276	-12.2%	39,488,619	46,817,343	-15.7%
SOYBEAN MEAL	1,940,169	1,738,463	11.6%	2,183,991	-11.2%	19,132,910	19,770,620	-3.2%
SOYBEAN OIL	2,451,284	2,143,173	14.4%	2,721,663	-9.9%	22,275,927	21,290,792	4.6%
OATS	8,370	9,399	-10.9%	11,920	-29.8%	127,930	171,748	-25.5%
ROUGH RICE	14,418	11,620	24.1%	29,944	-51.9%	202,327	220,135	-8.1%
WHEAT	179	20,710	-99.1%	8,320	-97.8%	119,392	20,710	476.5%
MINI CORN	5,325	8,422	-36.8%	9,675	-45.0%	88,896	107,698	-17.5%
MINI SOYBEAN	14,194	17,336	-18.1%	10,695	32.7%	143,674	208,316	-31.0%
MINI WHEAT	4,046	5,032	-19.6%	7,153	-43.4%	56,279	58,803	-4.3%
DOW-UBS COMMOD INDEX	229,866	59,797	284.4%	60,219	281.7%	795,061	305,684	160.1%
FERTILIZER PRODUCTS	1,415	1,170	20.9%	2,120	-33.3%	14,345	17,990	-20.3%
DJ_UBS ROLL SELECT INDEX FU	2,140	992	115.7%	0	0.0%	6,912	2,732	153.0%
KC WHEAT	644,410	486,677	32.4%	1,439,718	-55.2%	9,698,161	7,232,523	34.1%
CHI WHEAT	1,891,495	1,457,613	29.8%	3,381,582	-44.1%	26,204,659	24,010,890	9.1%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%

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Commodities and Alternative Investments								
Options								
CORN	1,661,780	1,350,892	23.0%	2,366,941	-29.8%	19,689,061	18,828,293	4.6%
SOYBEAN	1,403,467	1,158,636	21.1%	1,766,080	-20.5%	13,361,412	16,564,657	-19.3%
SOYBEAN MEAL	126,735	130,672	-3.0%	147,100	-13.8%	1,603,910	1,833,929	-12.5%
SOYBEAN OIL	133,612	156,718	-14.7%	189,449	-29.5%	1,579,655	1,772,446	-10.9%
SOYBEAN CRUSH	75	66	13.6%	35	114.3%	620	4,684	-86.8%
OATS	853	799	6.8%	1,814	-53.0%	11,371	10,960	3.7%
ROUGH RICE	3,013	858	251.2%	1,129	166.9%	19,325	16,424	17.7%
WHEAT	0	252	-100.0%	0	0.0%	1,424	252	465.1%
CORN NEARBY+2 CAL SPRD	50	211	-76.3%	5,851	-99.1%	13,835	30,657	-54.9%
SOYBN NEARBY+2 CAL SPRD	0	50	-100.0%	0	0.0%	1,060	401	164.3%
WHEAT NEARBY+2 CAL SPRD	2,000	1,996	0.2%	3,775	-47.0%	13,348	43,315	-69.2%
JULY-DEC CORN CAL SPRD	0	75	-100.0%	0	0.0%	17,402	36,784	-52.7%
DEC-JULY WHEAT CAL SPRD	699	0	0.0%	225	210.7%	924	100	824.0%
JULY-NOV SOYBEAN CAL SPRD	0	30	-100.0%	0	0.0%	70,857	60,957	16.2%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,614	33,319	-95.2%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	493	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	124	-100.0%	0	0.0%	121	2,971	-95.9%
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	2,649	5	52,880.0%	3,162	-16.2%	12,060	17,832	-32.4%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	640	0	0.0%
WHEAT-CORN IC SO	0	3,610	-100.0%	70	-100.0%	6,341	12,442	-49.0%
DEC-JULY CORN CAL SPRD	3,130	1,737	80.2%	5,094	-38.6%	32,748	16,288	101.1%
NOV-JULY SOYBEAN CAL SPRD	550	0	0.0%	520	5.8%	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	36	0	-	0	-	36	0	-
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,369	1,650	-17.0%
KC WHEAT	21,783	17,229	26.4%	54,099	-59.7%	442,450	296,732	49.1%
CHI WHEAT	434,906	388,504	11.9%	688,198	-36.8%	6,123,614	5,504,344	11.3%
Intercommodity Spread	0	0	0.0%	0	0.0%	701	3,395	-79.4%
MAR-JULY CORN CAL SPRD	70	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	1,400	0	-	800	75.0%	2,450	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	63,383,744	54,828,268	15.6%	93,297,210	-32.1%	659,699,148	574,824,947	14.8%
Equity Index Futures	2,736,921	4,080,932	-32.9%	2,871,512	-4.7%	25,423,792	32,633,661	-22.1%
Energy Futures	6,012	13,487	-55.4%	9,114	-34.0%	122,072	133,716	-8.7%
Commodities and Alternative Invest	15,442,615	13,831,602	11.6%	23,294,138	-33.7%	187,788,199	188,236,700	-0.2%
Ags Futures	1,400	-	-	800	75.0%	2,450	-	-
TOTAL FUTURES	81,570,692	72,754,289	12.1%	119,472,774	-31.7%	873,035,661	795,829,024	9.7%

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TOTAL OPTIONS GROUP								
Equity Index Options	4,174	5,410	-22.8%	6,729	-38.0%	46,928	102,449	-54.2%
Interest Rate Options	17,836,399	11,332,539	57.4%	18,131,485	-1.6%	143,212,310	103,666,690	38.1%
Commodities and Alternative Invest	3,795,408	3,212,464	18.1%	5,233,542	-27.5%	43,007,767	45,099,555	-4.6%
TOTAL OPTIONS	21,635,981	14,550,413	48.7%	23,371,756	-7.4%	186,267,005	148,868,694	25.1%
TOTAL COMBINED								
Interest Rate	81,220,143	66,160,807	22.8%	111,428,695	-27.1%	802,911,458	678,491,637	18.3%
Equity Index	2,741,095	4,086,342	-32.9%	2,878,241	-4.8%	25,470,720	32,736,110	-22.2%
Energy	6,012	13,487	-55.4%	9,114	-34.0%	122,072	133,716	-8.7%
Commodities and Alternative Invest	19,238,023	17,044,066	12.9%	28,527,680	-32.6%	230,795,966	233,336,255	-1.1%
Ags	1,400	-	-	800	75.0%	2,450	-	-
GRAND TOTAL	103,206,673	87,304,702	18.2%	142,844,530	-27.7%	1,059,302,666	944,697,718	12.1%