

CBOT Exchange Volume Report - Monthly

	VOLUME OCT 2017	VOLUME OCT 2016	% CHG	VOLUME SEP 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	5,667,971	5,042,946	12.4%	5,442,268	4.1%	60,009,266	56,875,701	5.5%
10-YR NOTE	28,826,306	22,878,319	26.0%	27,756,666	3.9%	310,463,251	281,261,280	10.4%
5-YR NOTE	14,944,466	11,484,326	30.1%	14,990,661	-0.3%	184,172,931	158,113,254	16.5%
2-YR NOTE	6,749,369	5,733,424	17.7%	6,379,317	5.8%	76,320,985	65,575,781	16.4%
FED FUND	2,942,405	2,304,292	27.7%	4,092,690	-28.1%	42,264,227	27,859,519	51.7%
5-YR SWAP RATE	28,117	37,472	-25.0%	66,324	-57.6%	481,614	607,652	-20.7%
2-YR SWAP RATE	0	0	0.0%	0	0.0%	0	4,414	-100.0%
10-YR SWAP RATE	31,887	33,041	-3.5%	90,300	-64.7%	497,006	490,161	1.4%
7-YR SWAP	0	0	0.0%	0	0.0%	0	3,052	-100.0%
ULTRA T-BOND	2,297,498	1,665,727	37.9%	2,242,724	2.4%	26,532,281	22,478,013	18.0%
30-YR SWAP RATE	172	876	-80.4%	702	-75.5%	10,250	16,960	-39.6%
Ultra 10-Year Note	2,362,921	1,308,179	80.6%	2,322,092	1.8%	22,798,449	12,027,762	89.5%
Interest Rate Options								
30-YR BOND	2,286,622	1,701,318	34.4%	2,705,574	-15.5%	23,106,532	17,476,525	32.2%
10-YR NOTE	13,036,575	6,646,009	96.2%	12,291,068	6.1%	111,055,177	74,899,883	48.3%
5-YR NOTE	2,880,985	1,304,248	120.9%	2,445,575	17.8%	25,702,358	19,419,085	32.4%
2-YR NOTE	239,014	117,858	102.8%	387,364	-38.3%	1,741,276	1,466,836	18.7%
FED FUND	1,010	2,360	-57.2%	2,700	-62.6%	16,815	83,670	-79.9%
ULTRA T-BOND	3,990	14,134	-71.8%	4,118	-3.1%	30,561	75,547	-59.5%
Ultra 10-Year Note	700	6,220	-88.7%	0	0.0%	8,487	37,291	-77.2%
Equity Index Futures								
DJIA	0	0	0.0%	0	-	0	0	0.0%
DJ US REAL ESTATE	23,477	13,950	68.3%	64,805	-63.8%	281,929	180,860	55.9%
E-mini (\$5) Dow	2,144,221	3,274,015	-34.5%	2,672,116	-19.8%	27,309,561	35,740,766	-23.6%
Equity Index Options								
DJIA	0	0	0.0%	0	-	0	0	0.0%
E-mini (\$5) Dow	7,372	5,324	38.5%	4,174	76.6%	54,300	107,773	-49.6%
Energy Futures								
ETHANOL	10,185	11,682	-12.8%	6,012	69.4%	128,933	139,080	-7.3%
ETHANOL FWD	0	608	-100.0%	0	-	3,324	6,926	-52.0%

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Commodities and Alternative Investments								
Futures								
CORN	5,878,627	5,321,372	10.5%	4,606,354	27.6%	75,311,734	73,322,088	2.7%
SOYBEAN	6,075,189	5,936,734	2.3%	3,628,950	67.4%	45,563,808	52,754,077	-13.6%
SOYBEAN MEAL	1,781,772	1,967,765	-9.5%	1,940,169	-8.2%	20,914,682	21,738,385	-3.8%
SOYBEAN OIL	2,125,431	2,393,929	-11.2%	2,451,284	-13.3%	24,401,358	23,684,721	3.0%
OATS	11,522	21,957	-47.5%	8,370	37.7%	139,452	193,705	-28.0%
ROUGH RICE	28,708	36,253	-20.8%	14,418	99.1%	231,035	256,388	-9.9%
WHEAT	484	44,388	-98.9%	179	170.4%	119,876	65,098	84.1%
MINI CORN	6,452	11,703	-44.9%	5,325	21.2%	95,348	119,401	-20.1%
MINI SOYBEAN	27,274	35,522	-23.2%	14,194	92.2%	170,948	243,838	-29.9%
MINI WHEAT	3,637	5,393	-32.6%	4,046	-10.1%	59,916	64,196	-6.7%
DOW-UBS COMMOD INDEX	76,737	16,596	362.4%	229,866	-66.6%	871,798	322,280	170.5%
FERTILIZER PRODUCTS	2,740	1,157	136.8%	1,415	93.6%	17,085	19,147	-10.8%
DJ_UBS ROLL SELECT INDEX FU	410	164	150.0%	2,140	-80.8%	7,322	2,896	152.8%
KC WHEAT	724,219	711,699	1.8%	644,410	12.4%	10,422,380	7,944,222	31.2%
CHI WHEAT	2,200,823	2,200,657	0.0%	1,891,495	16.4%	28,405,482	26,211,547	8.4%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%

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Commodities and Alternative Investments								
Options								
CORN	1,691,402	1,578,884	7.1%	1,661,780	1.8%	21,380,463	20,407,177	4.8%
SOYBEAN	1,282,582	1,228,168	4.4%	1,403,467	-8.6%	14,643,994	17,792,825	-17.7%
SOYBEAN MEAL	131,348	149,404	-12.1%	126,735	3.6%	1,735,258	1,983,333	-12.5%
SOYBEAN OIL	158,732	160,521	-1.1%	133,612	18.8%	1,738,387	1,932,967	-10.1%
SOYBEAN CRUSH	20	89	-77.5%	75	-73.3%	640	4,773	-86.6%
OATS	1,077	3,232	-66.7%	853	26.3%	12,448	14,192	-12.3%
ROUGH RICE	1,852	1,245	48.8%	3,013	-38.5%	21,177	17,669	19.9%
WHEAT	26	105	-75.2%	0	0.0%	1,450	357	306.2%
CORN NEARBY+2 CAL SPRD	0	2,158	-100.0%	50	-100.0%	13,835	32,815	-57.8%
SOYBN NEARBY+2 CAL SPRD	0	1,000	-100.0%	0	0.0%	1,060	1,401	-24.3%
WHEAT NEARBY+2 CAL SPRD	2,550	2,962	-13.9%	2,000	27.5%	15,898	46,277	-65.6%
JULY-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	17,402	36,784	-52.7%
DEC-JULY WHEAT CAL SPRD	800	415	92.8%	699	14.4%	1,724	515	234.8%
JULY-NOV SOYBEAN CAL SPRD	0	1,557	-100.0%	0	0.0%	70,857	62,514	13.3%
JULY-DEC WHEAT CAL SPRD	0	200	-100.0%	0	0.0%	1,614	33,519	-95.2%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	493	-100.0%
NOV-NOV SOYBEAN CAL SPRD	43	11	290.9%	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	0	34	-100.0%	2,649	-100.0%	12,060	17,866	-32.5%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	640	0	0.0%
WHEAT-CORN ICSCO	200	3,210	-93.8%	0	0.0%	6,541	15,652	-58.2%
DEC-JULY CORN CAL SPRD	6,850	3,925	74.5%	3,130	118.8%	39,598	20,213	95.9%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	550	-100.0%	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	-	36	-100.0%	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	27,472	11,150	146.4%	21,783	26.1%	469,922	307,882	52.6%
CHI WHEAT	477,968	461,643	3.5%	434,906	9.9%	6,601,582	5,965,987	10.7%
Intercommodity Spread	0	0	0.0%	0	0.0%	701	3,395	-79.4%
MAR-JULY CORN CAL SPRD	0	0	0.0%	70	-100.0%	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	700	0	-	1,400	-50.0%	3,150	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	63,851,112	50,488,602	26.5%	63,383,744	0.7%	723,550,260	625,313,549	15.7%
Equity Index Futures	2,167,698	3,287,965	-34.1%	2,736,921	-20.8%	27,591,490	35,921,626	-23.2%
Energy Futures	10,185	12,290	-17.1%	6,012	69.4%	132,257	146,006	-9.4%
Commodities and Alternative Invest	18,944,025	18,705,289	1.3%	15,442,615	22.7%	206,732,224	206,941,989	-0.1%
Ags Futures	700	-	-	1,400	-50.0%	3,150	-	-
TOTAL FUTURES	84,973,720	72,494,146	17.2%	81,570,692	4.2%	958,009,381	868,323,170	10.3%



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TOTAL OPTIONS GROUP								
Equity Index Options	7,372	5,324	38.5%	4,174	76.6%	54,300	107,773	-49.6%
Interest Rate Options	18,448,896	9,792,147	88.4%	17,836,399	3.4%	161,661,206	113,458,837	42.5%
Commodities and Alternative Invest	3,782,922	3,609,913	4.8%	3,795,408	-0.3%	46,790,689	48,709,468	-3.9%
TOTAL OPTIONS	22,239,190	13,407,384	65.9%	21,635,981	2.8%	208,506,195	162,276,078	28.5%
TOTAL COMBINED								
Interest Rate	82,300,008	60,280,749	36.5%	81,220,143	1.3%	885,211,466	738,772,386	19.8%
Equity Index	2,175,070	3,293,289	-34.0%	2,741,095	-20.6%	27,645,790	36,029,399	-23.3%
Energy	10,185	12,290	-17.1%	6,012	69.4%	132,257	146,006	-9.4%
Commodities and Alternative Invest	22,726,947	22,315,202	1.8%	19,238,023	18.1%	253,522,913	255,651,457	-0.8%
Ags	700	-	-	1,400	-50.0%	3,150	-	-
GRAND TOTAL	107,212,910	85,901,530	24.8%	103,206,673	3.9%	1,166,515,576	1,030,599,248	13.2%