

CBOT Exchange Volume Report - Monthly

	VOLUME NOV 2017	VOLUME NOV 2016	% CHG	VOLUME OCT 2017	% CHG	VOLUME Y.T.D 2017	VOLUME Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	8,212,611	8,707,198	-5.7%	5,667,971	44.9%	68,221,877	65,582,899	4.0%
10-YR NOTE	41,497,375	46,296,506	-10.4%	28,826,306	44.0%	351,960,626	327,557,786	7.4%
5-YR NOTE	27,741,309	30,046,154	-7.7%	14,944,466	85.6%	211,914,240	188,159,408	12.6%
2-YR NOTE	14,716,398	11,524,622	27.7%	6,749,369	118.0%	91,037,383	77,100,403	18.1%
FED FUND	2,790,851	3,389,214	-17.7%	2,942,405	-5.2%	45,055,078	31,248,733	44.2%
5-YR SWAP RATE	21,609	76,395	-71.7%	28,117	-23.1%	503,223	684,047	-26.4%
2-YR SWAP RATE	0	4	-100.0%	0	0.0%	0	4,418	-100.0%
10-YR SWAP RATE	28,761	44,706	-35.7%	31,887	-9.8%	525,767	534,867	-1.7%
7-YR SWAP	0	0	0.0%	0	0.0%	0	3,052	-100.0%
ULTRA T-BOND	4,989,641	4,123,280	21.0%	2,297,498	117.2%	31,521,922	26,601,293	18.5%
30-YR SWAP RATE	133	1,711	-92.2%	172	-22.7%	10,383	18,671	-44.4%
Ultra 10-Year Note	4,103,050	3,115,605	31.7%	2,362,921	73.6%	26,901,499	15,143,367	77.6%
Interest Rate Options								
30-YR BOND	1,922,191	2,360,103	-18.6%	2,286,622	-15.9%	25,028,723	19,836,628	26.2%
10-YR NOTE	9,856,873	13,847,286	-28.8%	13,036,575	-24.4%	120,912,050	88,747,169	36.2%
5-YR NOTE	2,216,853	2,790,029	-20.5%	2,880,985	-23.1%	27,919,211	22,209,114	25.7%
2-YR NOTE	282,671	140,755	100.8%	239,014	18.3%	2,023,947	1,607,591	25.9%
FED FUND	65	9,764	-99.3%	1,010	-93.6%	16,880	93,434	-81.9%
ULTRA T-BOND	3,989	9,451	-57.8%	3,990	0.0%	34,550	84,998	-59.4%
Ultra 10-Year Note	0	4,122	-100.0%	700	-100.0%	8,487	41,413	-79.5%
Equity Index Futures								
DJIA	0	0	0.0%	0	-	0	0	0.0%
DJ US REAL ESTATE	29,716	17,687	68.0%	23,477	26.6%	311,645	198,547	57.0%
E-mini (\$5) Dow	2,707,729	3,887,578	-30.3%	2,144,221	26.3%	30,017,290	39,628,344	-24.3%
Equity Index Options								
DJIA	0	0	0.0%	0	-	0	0	0.0%
E-mini (\$5) Dow	9,656	9,245	4.4%	7,372	31.0%	63,956	117,018	-45.3%
Energy Futures								
ETHANOL	9,943	16,030	-38.0%	10,185	-2.4%	138,876	155,110	-10.5%
ETHANOL FWD	0	580	-100.0%	0	-	3,324	7,506	-55.7%

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Commodities and Alternative Investments								
Futures								
CORN	10,685,818	8,319,704	28.4%	5,878,627	81.8%	85,997,552	81,641,792	5.3%
SOYBEAN	3,726,423	4,085,064	-8.8%	6,075,189	-38.7%	49,290,231	56,839,141	-13.3%
SOYBEAN MEAL	2,590,954	2,156,893	20.1%	1,781,772	45.4%	23,505,636	23,895,278	-1.6%
SOYBEAN OIL	3,128,091	3,144,740	-0.5%	2,125,431	47.2%	27,529,449	26,829,461	2.6%
OATS	19,561	21,435	-8.7%	11,522	69.8%	159,013	215,140	-26.1%
ROUGH RICE	16,068	13,322	20.6%	28,708	-44.0%	247,103	269,710	-8.4%
WHEAT	598	6,425	-90.7%	484	23.6%	120,474	71,523	68.4%
MINI CORN	14,781	15,869	-6.9%	6,452	129.1%	110,129	135,270	-18.6%
MINI SOYBEAN	15,324	31,183	-50.9%	27,274	-43.8%	186,272	275,021	-32.3%
MINI WHEAT	5,043	6,232	-19.1%	3,637	38.7%	64,959	70,428	-7.8%
DOW-UBS COMMOD INDEX	57,947	32,468	78.5%	76,737	-24.5%	929,745	354,748	162.1%
FERTILIZER PRODUCTS	2,445	2,765	-11.6%	2,740	-10.8%	19,530	21,912	-10.9%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	410	-100.0%	7,322	2,896	152.8%
KC WHEAT	1,539,903	1,120,633	37.4%	724,219	112.6%	11,962,283	9,064,855	32.0%
CHI WHEAT	3,692,929	3,270,048	12.9%	2,200,823	67.8%	32,098,411	29,481,595	8.9%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%

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Commodities and Alternative Investments								
Options								
CORN	1,597,246	1,305,864	22.3%	1,691,402	-5.6%	22,977,709	21,713,041	5.8%
SOYBEAN	1,176,613	1,233,877	-4.6%	1,282,582	-8.3%	15,820,607	19,026,702	-16.9%
SOYBEAN MEAL	171,572	149,962	14.4%	131,348	30.6%	1,906,830	2,133,295	-10.6%
SOYBEAN OIL	194,610	200,880	-3.1%	158,732	22.6%	1,932,997	2,133,847	-9.4%
SOYBEAN CRUSH	76	20	280.0%	20	280.0%	716	4,793	-85.1%
OATS	996	3,143	-68.3%	1,077	-7.5%	13,444	17,335	-22.4%
ROUGH RICE	2,640	1,513	74.5%	1,852	42.5%	23,817	19,182	24.2%
WHEAT	100	52	92.3%	26	284.6%	1,550	409	279.0%
CORN NEARBY+2 CAL SPRD	2,005	2,428	-17.4%	0	0.0%	15,840	35,243	-55.1%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	1,060	1,401	-24.3%
WHEAT NEARBY+2 CAL SPRD	1,395	7,664	-81.8%	2,550	-45.3%	17,293	53,941	-67.9%
JULY-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	17,402	36,784	-52.7%
DEC-JULY WHEAT CAL SPRD	409	75	445.3%	800	-48.9%	2,133	590	261.5%
JULY-NOV SOYBEAN CAL SPRD	10	3,166	-99.7%	0	0.0%	70,867	65,680	7.9%
JULY-DEC WHEAT CAL SPRD	0	100	-100.0%	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%	43	-100.0%	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	17	-100.0%	0	0.0%	12,060	17,883	-32.6%
JULY-DEC SOY OIL CAL SPRD	0	1,000	-100.0%	0	0.0%	640	1,000	-36.0%
WHEAT-CORN ICSCO	1,015	1,800	-43.6%	200	407.5%	7,556	17,452	-56.7%
DEC-JULY CORN CAL SPRD	290	6,330	-95.4%	6,850	-95.8%	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	200	700	-71.4%	0	0.0%	1,569	2,350	-33.2%
KC WHEAT	27,307	19,174	42.4%	27,472	-0.6%	497,229	327,056	52.0%
CHI WHEAT	483,666	556,781	-13.1%	477,968	1.2%	7,085,248	6,522,768	8.6%
Intercommodity Spread	0	51	-100.0%	0	0.0%	701	3,446	-79.7%
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	1,800	0	-	700	157.1%	4,950	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	104,101,738	107,325,395	-3.0%	63,851,112	63.0%	827,651,998	732,638,944	13.0%
Equity Index Futures	2,737,445	3,905,265	-29.9%	2,167,698	26.3%	30,328,935	39,826,891	-23.8%
Energy Futures	9,943	16,610	-40.1%	10,185	-2.4%	142,200	162,616	-12.6%
Commodities and Alternative Invest	25,495,885	22,226,781	14.7%	18,944,025	34.6%	232,228,109	229,168,770	1.3%
Ags Futures	1,800	-	-	700	157.1%	4,950	-	-
TOTAL FUTURES	132,346,811	133,474,051	-0.8%	84,973,720	55.8%	1,090,356,192	1,001,797,221	8.8%



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TOTAL OPTIONS GROUP								
Equity Index Options	9,656	9,245	4.4%	7,372	31.0%	63,956	117,018	-45.3%
Interest Rate Options	14,282,642	19,161,510	-25.5%	18,448,896	-22.6%	175,943,848	132,620,347	32.7%
Commodities and Alternative Invest	3,660,150	3,494,597	4.7%	3,782,922	-3.2%	50,450,839	52,204,065	-3.4%
TOTAL OPTIONS	17,952,448	22,665,352	-20.8%	22,239,190	-19.3%	226,458,643	184,941,430	22.4%
TOTAL COMBINED								
Interest Rate	118,384,380	126,486,905	-6.4%	82,300,008	43.8%	1,003,595,846	865,259,291	16.0%
Equity Index	2,747,101	3,914,510	-29.8%	2,175,070	26.3%	30,392,891	39,943,909	-23.9%
Energy	9,943	16,610	-40.1%	10,185	-2.4%	142,200	162,616	-12.6%
Commodities and Alternative Invest	29,156,035	25,721,378	13.4%	22,726,947	28.3%	282,678,948	281,372,835	0.5%
Ags	1,800	-	-	700	157.1%	4,950	-	-
GRAND TOTAL	150,299,259	156,139,403	-3.7%	107,212,910	40.2%	1,316,814,835	1,186,738,651	11.0%