



CBOT Exchange Volume Report - Monthly

	VOLUME DEC 2018	VOLUME DEC 2017	% CHG	VOLUME NOV 2018	% CHG	VOLUME Y.T.D 2018	VOLUME Y.T.D 2017	% CHG
Interest Rate Futures								
10-YR NOTE	32,001,543	23,377,816	36.9%	49,321,457	-35.1%	457,719,304	375,338,442	21.9%
10-YR SWAP RATE	101,501	76,225	33.2%	16,421	518.1%	542,717	601,992	-9.8%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	9,248,813	6,212,074	48.9%	20,088,497	-54.0%	135,499,156	97,249,457	39.3%
2-YR SWAP RATE	26,272	0	0.0%	0	-	26,272	0	0.0%
30-YR BOND	6,984,403	5,115,363	36.5%	10,299,369	-32.2%	92,661,809	73,337,240	26.4%
30-YR SWAP RATE	300	376	-20.2%	0	0.0%	1,283	10,759	-88.1%
3-YR SWAP RATE	1,628	0	-	0	-	1,628	0	-
4-YR SWAP RATE	3,016	0	-	0	-	3,016	0	-
5-YR NOTE	20,757,009	14,526,848	42.9%	36,989,894	-43.9%	287,221,081	226,441,088	26.8%
5-YR SWAP RATE	115,317	63,528	81.5%	15,799	629.9%	379,519	566,751	-33.0%
7-YR SWAP	0	0	0.0%	0	-	0	0	0.0%
7-YR SWAP RATE	3,404	0	-	0	-	3,404	0	-
FED FUND	7,995,374	2,923,182	173.5%	5,631,456	42.0%	65,336,892	47,978,260	36.2%
Ultra 10-Year Note	3,766,008	2,407,868	56.4%	5,378,350	-30.0%	47,350,198	29,309,367	61.6%
ULTRA T-BOND	3,203,063	2,104,033	52.2%	6,379,909	-49.8%	46,632,747	33,625,955	38.7%
Interest Rate Options								
10-YR NOTE	12,968,691	7,634,263	69.9%	19,897,562	-34.8%	167,962,668	128,546,313	30.7%
2-YR NOTE	369,102	268,560	37.4%	315,948	16.8%	5,973,549	2,292,507	160.6%
30-YR BOND	2,777,085	2,128,175	30.5%	3,692,982	-24.8%	35,397,862	27,156,898	30.3%
5-YR NOTE	3,601,695	1,740,283	107.0%	5,191,044	-30.6%	41,498,642	29,659,494	39.9%
FED FUND	1,039	0	0.0%	505	105.7%	19,257	16,880	14.1%
Ultra 10-Year Note	0	0	0.0%	60	-100.0%	128	8,487	-98.5%
ULTRA T-BOND	26,620	5,754	362.6%	26,496	0.5%	120,685	40,304	199.4%
Equity Index Futures								
DJ US REAL ESTATE	112,926	63,323	78.3%	25,694	339.5%	592,487	374,968	58.0%
E-mini (\$5) Dow	6,929,713	2,849,052	143.2%	4,886,023	41.8%	60,324,164	32,866,342	83.5%
S&P 500	500	0	-	0	-	500	0	-
Equity Index Options								
E-mini (\$5) Dow	18,658	10,288	81.4%	8,992	107.5%	125,334	74,244	68.8%
Energy Futures								
ETHANOL	11,051	10,670	3.6%	12,343	-10.5%	112,438	149,546	-24.8%
ETHANOL FWD	0	0	-	0	-	0	3,324	-100.0%



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Ag Products Futures								
CHI WHEAT	1,486,913	1,619,394	-8.2%	3,073,736	-51.6%	36,805,171	33,717,805	9.2%
CORN	4,327,653	3,879,230	11.6%	9,690,548	-55.3%	97,387,154	89,876,782	8.4%
DJ_UBS ROLL SELECT INDEX FU	3,884	1,318	194.7%	0	0.0%	20,570	8,640	138.1%
DOW-UBS COMMOD INDEX	105,177	163,492	-35.7%	58,173	80.8%	950,480	1,093,237	-13.1%
FERTILIZER PRODUCTS	2,495	2,170	15.0%	2,370	5.3%	27,360	21,700	26.1%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	626,397	660,735	-5.2%	1,375,324	-54.5%	15,341,514	12,623,018	21.5%
MINI CORN	6,163	5,517	11.7%	12,003	-48.7%	118,883	115,646	2.8%
MINI SOYBEAN	20,681	18,547	11.5%	24,396	-15.2%	273,669	204,819	33.6%
MINI WHEAT	3,052	2,759	10.6%	5,949	-48.7%	88,021	67,718	30.0%
OATS	7,195	10,239	-29.7%	20,659	-65.2%	172,939	169,252	2.2%
ROUGH RICE	22,479	24,080	-6.6%	7,590	196.2%	231,294	271,183	-14.7%
SOYBEAN	4,264,643	5,213,938	-18.2%	3,439,621	24.0%	58,538,591	54,504,169	7.4%
SOYBEAN MEAL	2,105,724	2,490,763	-15.5%	2,470,186	-14.8%	31,838,908	25,996,399	22.5%
SOYBEAN OIL	2,455,639	2,702,867	-9.1%	3,139,279	-21.8%	31,265,884	30,232,316	3.4%
WHEAT	11,740	400	2,835.0%	19,135	-38.6%	179,745	120,874	48.7%



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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	103	-100.0%
CHI WHEAT	518,226	428,446	21.0%	543,946	-4.7%	9,403,524	7,513,694	25.2%
CORN	1,123,322	907,261	23.8%	1,644,825	-31.7%	25,542,064	23,884,970	6.9%
CORN NEARBY+2 CAL SPRD	9,885	100	9,785.0%	4,780	106.8%	40,753	15,940	155.7%
DEC-DEC CORN CAL SPRD	0	76	-100.0%	0	0.0%	20,775	12,136	71.2%
DEC-JULY CORN CAL SPRD	0	0	0.0%	2,075	-100.0%	19,499	39,888	-51.1%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	50	-100.0%	1,744	2,133	-18.2%
Intercommodity Spread	0	0	0.0%	395	-100.0%	11,463	701	1,535.2%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	36	-100.0%
JULY-DEC CORN CAL SPRD	520	400	30.0%	400	30.0%	11,696	17,802	-34.3%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	0.0%	1,200	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	0	640	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	200	-100.0%	2,620	1,614	62.3%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	474	545	-13.0%	797	-40.5%	59,472	71,412	-16.7%
KC WHEAT	72,291	32,905	119.7%	53,961	34.0%	1,009,253	530,134	90.4%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	70	-100.0%
MAR-JULY WHEAT CAL SPRD	1,750	645	171.3%	0	0.0%	1,950	2,214	-11.9%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	1	1,696	-99.9%
NOV-MAR SOYBEAN CSO	0	0	-	0	0.0%	130	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	118	164	-28.0%
OATS	392	618	-36.6%	650	-39.7%	6,801	14,062	-51.6%
ROUGH RICE	948	924	2.6%	894	6.0%	18,279	24,741	-26.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	1,170	0	-
SOYBEAN	1,072,564	1,159,974	-7.5%	1,348,296	-20.5%	19,031,062	16,980,581	12.1%
SOYBEAN CRUSH	0	25	-100.0%	0	0.0%	185	741	-75.0%
SOYBEAN MEAL	98,553	253,230	-61.1%	143,512	-31.3%	3,185,498	2,160,060	47.5%
SOYBEAN OIL	95,732	117,231	-18.3%	129,070	-25.8%	1,425,379	2,050,228	-30.5%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	10	1,060	-99.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	8,415	0	0.0%
WHEAT	100	350	-71.4%	1,762	-94.3%	7,107	1,900	274.1%
WHEAT-CORN IC SO	0	2,290	-100.0%	0	0.0%	5,780	9,846	-41.3%
WHEAT NEARBY+2 CAL SPRD	160	610	-73.8%	305	-47.5%	14,178	17,903	-20.8%
Ags Futures								
FERTILIZER PRODUCTS	800	750	6.7%	2,645	-69.8%	13,680	5,700	140.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	84,207,651	56,807,313	48.2%	134,121,152	-37.2%	1,133,379,026	884,459,311	28.1%
Equity Index Futures	7,043,139	2,912,375	141.8%	4,911,717	43.4%	60,917,151	33,241,310	83.3%
Energy Futures	11,051	10,670	3.6%	12,343	-10.5%	112,438	152,870	-26.4%
Ag Products Futures	15,449,835	16,795,449	-8.0%	23,338,969	-33.8%	273,240,183	249,023,558	9.7%
Ags Futures	800	750	6.7%	2,645	-69.8%	13,680	5,700	140.0%
TOTAL FUTURES	106,712,476	76,526,557	39.4%	162,386,826	-34.3%	1,467,662,478	1,166,882,749	25.8%

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TOTAL OPTIONS GROUP								
Equity Index Options	18,658	10,288	81.4%	8,992	107.5%	125,334	74,244	68.8%
Interest Rate Options	19,744,232	11,777,035	67.7%	29,124,597	-32.2%	250,972,791	187,720,883	33.7%
Ag Products Options	2,994,917	2,905,630	3.1%	3,875,918	-22.7%	59,830,126	53,356,469	12.1%
TOTAL OPTIONS	22,757,807	14,692,953	54.9%	33,009,507	-31.1%	310,928,251	241,151,596	28.9%
TOTAL COMBINED								
Interest Rate	103,951,883	68,584,348	51.6%	163,245,749	-36.3%	1,384,351,817	1,072,180,194	29.1%
Equity Index	7,061,797	2,922,663	141.6%	4,920,709	43.5%	61,042,485	33,315,554	83.2%
Energy	11,051	10,670	3.6%	12,343	-10.5%	112,438	152,870	-26.4%
Ag Products	18,444,752	19,701,079	-6.4%	27,214,887	-32.2%	333,070,309	302,380,027	10.1%
Ags	800	750	6.7%	2,645	-69.8%	13,680	5,700	140.0%
GRAND TOTAL	129,470,283	91,219,510	41.9%	195,396,333	-33.7%	1,778,590,729	1,408,034,345	26.3%