



CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry SEP 2019	Open Outcry SEP 2018	% CHG	ELEC	SEP 2019	ELEC SEP 2018	% CHG	Open Outcry Y.T.D 2019	Open Outcry Y.T.D 2018	% CHG	ELEC Y.T.D 2019	ELEC Y.T.D 2018	% CHG
Interest Rate Futures													
10-YR NOTE	213,585	121,577	75.7%	32,835,378	26,685,646	23.0%	1,272,049	1,179,109	7.9%	333,696,310	317,246,581	5.2%	
10-YR SWAP RATE	0	0	0.0%	55,482	69,049	-19.6%	0	0	0.0%	373,827	378,781	-1.3%	
15-YR SWAP RATE	0	-	-	0	-	-	0	-	-	0	-	-	
20-YR SWAP RATE	0	-	-	0	-	-	0	-	-	46	-	-	
2-YR NOTE	6,281	1,588	295.5%	10,203,428	6,116,595	66.8%	24,537	28,003	-12.4%	123,892,050	89,263,040	38.8%	
2-YR SWAP RATE	0	-	-	48,377	-	-	0	-	-	418,545	-	-	
30-YR BOND	34,896	18,346	90.2%	6,608,810	5,821,135	13.5%	179,328	190,173	-5.7%	65,406,471	63,691,139	2.7%	
30-YR SWAP RATE	0	0	0.0%	333	0	0.0%	0	0	0.0%	5,839	983	494.0%	
3-YR SWAP RATE	0	-	-	26,356	-	-	0	-	-	150,072	-	-	
4-YR SWAP RATE	0	-	-	2,994	-	-	0	-	-	87,909	-	-	
5-YR NOTE	66,300	36,636	81.0%	17,968,154	14,771,678	21.6%	407,623	304,439	33.9%	213,186,447	194,465,763	9.6%	
5-YR SWAP RATE	0	0	0.0%	94,320	37,217	153.4%	0	0	0.0%	658,830	216,687	204.0%	
7-YR SWAP RATE	0	-	-	1,203	-	-	0	-	-	33,855	-	-	
FED FUND	0	0	0.0%	9,680,830	4,087,906	136.8%	0	0	0.0%	71,348,525	44,959,850	58.7%	
Ultra 10-Year Note	0	0	0.0%	4,152,737	2,649,080	56.8%	0	0	0.0%	42,402,810	32,576,605	30.2%	
ULTRA T-BOND	0	0	0.0%	2,571,947	2,410,340	6.7%	66	230	-71.3%	33,964,134	30,977,531	9.6%	
Interest Rate Options													
10-YR NOTE	2,785,617	2,325,293	19.8%	12,236,161	8,753,844	39.8%	21,790,191	19,613,220	11.1%	100,487,894	92,642,449	8.5%	
2-YR NOTE	197,292	159,800	23.5%	354,950	388,827	-8.7%	1,387,559	1,315,756	5.5%	3,231,849	3,512,664	-8.0%	
30-YR BOND	452,957	228,694	98.1%	3,191,536	2,681,225	19.0%	2,936,576	2,791,449	5.2%	23,991,590	21,021,314	14.1%	
5-YR NOTE	902,738	502,197	79.8%	3,397,372	2,034,605	67.0%	8,409,701	6,041,092	39.2%	33,017,290	22,696,260	45.5%	
FED FUND	32,285	0	0.0%	10,396	200	5,098.0%	52,085	1,750	2,876.3%	12,211	15,963	-23.5%	
Ultra 10-Year Note	315	0	0.0%	0	0	0.0%	21,799	0	0.0%	5,328	28	#####	
ULTRA T-BOND	46,147	5,457	745.6%	996	1,484	-32.9%	182,481	34,628	427.0%	14,000	20,517	-31.8%	

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Equity Index Futures													
DJ US REAL ESTATE	0	0	0.0%		49,673	31,109	59.7%	0	0	0.0%	228,028	212,881	7.1%
E-mini (\$5) Dow	0	0	0.0%		3,859,353	3,518,233	9.7%	0	0	0.0%	40,099,305	41,321,239	-3.0%
MICRO MINI \$5 DOW	0	-	-		850,437	-	-	0	-	-	5,273,924	-	-
S&P 500	0	-	-		0	-	-	0	-	-	0	-	-
Equity Index Options													
E-mini (\$5) Dow	0	0	0.0%		6,204	6,387	-2.9%	0	0	0.0%	39,466	86,791	-54.5%
Energy Futures													
ETHANOL	0	0	0.0%		2,770	8,239	-66.4%	0	0	0.0%	68,607	79,580	-13.8%
Ags Futures													
FERTILIZER PRODUCS	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	0	0.0%

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Ag Products Futures													
CHI WHEAT	2,015	10,049	-79.9%	1,529,585	2,056,784	-25.6%	61,132	129,920	-52.9%	23,862,845	29,483,808	-19.1%	
CORN	5,349	18,705	-71.4%	5,149,685	5,403,997	-4.7%	217,236	311,358	-30.2%	82,445,035	73,945,803	11.5%	
DJ_UBS ROLL SELECT INDEX	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%	
DOW-UBS COMMOD INDEX	0	0	0.0%	70,880	87,065	-18.6%	0	0	0.0%	437,003	718,178	-39.2%	
FERTILIZER PRODUCTS	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%	
Intercommodity Spread	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%	
KC WHEAT	654	581	12.6%	779,572	721,736	8.0%	8,326	10,950	-24.0%	11,489,289	12,004,219	-4.3%	
MINI CORN	0	0	0.0%	13,184	7,914	66.6%	0	0	0.0%	135,704	91,835	47.8%	
MINI SOYBEAN	0	0	0.0%	17,357	13,212	31.4%	0	0	0.0%	162,013	203,476	-20.4%	
MINI WHEAT	0	0	0.0%	16,521	5,750	187.3%	0	0	0.0%	70,670	71,882	-1.7%	
OATS	0	0	0.0%	8,174	8,011	2.0%	0	40	-100.0%	114,520	120,389	-4.9%	
ROUGH RICE	0	18	-100.0%	14,866	11,175	33.0%	31	26	19.2%	176,153	162,055	8.7%	
SOYBEAN	5,919	12,375	-52.2%	3,288,819	2,992,068	9.9%	51,808	138,128	-62.5%	36,121,823	42,913,019	-15.8%	
SOYBEAN MEAL	749	2,654	-71.8%	2,010,566	2,260,500	-11.1%	7,860	33,991	-76.9%	20,294,285	23,794,669	-14.7%	
SOYBEAN OIL	248	1,430	-82.7%	2,482,133	2,323,476	6.8%	4,676	13,627	-65.7%	21,949,129	22,805,980	-3.8%	
WHEAT	0	0	0.0%	301	0	0.0%	0	0	0.0%	7,212	22	#####	

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Ag Products Options													
AUG-NOV SOYBEAN CAL SPR	-	0	0.0%	-	0	0	0.0%	-	0	0.0%	-	0	0.0%
CHI WHEAT	46,719	148,616	-68.6%	297,292	552,264	-46.2%	857,872	1,708,077	-49.8%	5,071,505	5,883,033	-13.8%	
CORN	232,619	330,647	-29.6%	1,613,047	1,386,591	16.3%	4,057,818	5,342,405	-24.0%	22,320,260	15,755,955	41.7%	
CORN NEARBY+2 CAL SPRD	8,050	5,350	50.5%	500	0	0.0%	48,593	22,268	118.2%	2,891	100	2,791.0%	
DEC-DEC CORN CAL SPRD	770	1,604	-52.0%	41	0	0.0%	12,459	15,742	-20.9%	2,377	0	0.0%	
DEC-JULY CORN CAL SPRD	1,632	2,480	-34.2%	122	0	0.0%	19,553	15,924	22.8%	146	0	0.0%	
DEC-JULY WHEAT CAL SPRD	0	1,550	-100.0%	0	0	0.0%	0	1,694	-100.0%	0	0	0.0%	
Intercommodity Spread	0	560	-100.0%	0	0	0.0%	1,000	9,819	-89.8%	0	0	0.0%	
JAN-MAY SOYBEAN CAL SPRD	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%	
JULY-DEC CORN CAL SPRD	80	200	-60.0%	51	0	0.0%	9,427	10,146	-7.1%	1,151	100	1,051.0%	
JULY-DEC SOYMEAL CAL SPR	0	0	0.0%	0	0	0.0%	0	1,200	-100.0%	0	0	0.0%	
JULY-DEC SOY OIL CAL SPRD	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%	
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	1,450	1,965	-26.2%	0	455	-100.0%	
JULY-NOV SOYBEAN CAL SPR	0	3,770	-100.0%	0	15	-100.0%	5,931	53,243	-88.9%	290	2,598	-88.8%	
KC WHEAT	14,077	33,470	-57.9%	54,451	39,921	36.4%	205,041	317,627	-35.4%	637,745	524,642	21.6%	
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0	0.0%	40	0	0.0%	0	0	0.0%	
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	0	200	-100.0%	30	0	0.0%	
NOV-JULY SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	1,050	1	104,900.0%	2,500	0	0.0%	
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0	0.0%	20	130	-84.6%	0	0	0.0%	
NOV-NOV SOYBEAN CAL SPR	10	0	0.0%	0	0	0.0%	144	118	22.0%	1,750	0	0.0%	
OATS	65	126	-48.4%	99	524	-81.1%	2,274	1,056	115.3%	1,920	2,987	-35.7%	
ROUGH RICE	2,960	1,170	153.0%	1,114	625	78.2%	18,509	6,550	182.6%	8,536	7,730	10.4%	
SEP-DEC SOYBEAN MEAL CSC	0	0	0.0%	0	0	0.0%	0	1,170	-100.0%	0	0	0.0%	
SOYBEAN	85,808	161,848	-47.0%	740,060	917,790	-19.4%	1,238,353	2,780,857	-55.5%	9,038,517	12,460,660	-27.5%	
SOYBEAN CRUSH	0	0	0.0%	0	0	0.0%	4	185	-97.8%	0	0	0.0%	
SOYBEAN MEAL	26,460	58,893	-55.1%	107,729	138,213	-22.1%	288,001	947,087	-69.6%	1,140,215	1,783,723	-36.1%	
SOYBEAN OIL	17,903	43,625	-59.0%	114,037	86,829	31.3%	170,191	322,100	-47.2%	859,747	709,458	21.2%	
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0	0.0%	3,500	10	34,900.0%	2,000	0	0.0%	
SOYMEAL NEARBY+2 CAL SPR	0	2,540	-100.0%	0	0	0.0%	490	5,190	-90.6%	0	0	0.0%	
WHEAT	2,784	270	931.1%	2,411	7	34,342.9%	7,700	2,910	164.6%	6,577	310	2,021.6%	
WHEAT-CORN ICSCO	0	15	-100.0%	0	0	0.0%	2,680	5,135	-47.8%	0	0	0.0%	
WHEAT NEARBY+2 CAL SPRD	50	160	-68.8%	33	140	-76.4%	2,390	8,192	-70.8%	233	4,471	-94.8%	

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TOTAL FUTURES GROUP													
Interest Rate Futures	321,062	178,147	80.2%	84,250,349	62,648,646	34.5%		1,883,603	1,701,954	10.7%	885,625,670	773,776,960	14.5%
Equity Index Futures	0	0	0.0%	4,759,463	3,549,342	34.1%		0	0	0.0%	45,601,257	41,534,120	9.8%
Energy Futures	0	0	0.0%	2,770	8,239	-66.4%		0	0	0.0%	68,607	79,580	-13.8%
Ags Futures	0	0	0.0%	0	0	0.0%		0	0	0.0%	0	0	0.0%
Ag Products Futures	14,934	45,812	-67.4%	15,381,643	15,891,688	-3.2%		351,069	638,040	-45.0%	197,265,681	206,315,335	-4.4%
TOTAL FUTURES	335,996	223,959	50.0%	104,394,225	82,097,915	27.2%		2,234,672	2,339,994	-4.5%	1,128,561,215	1,021,705,995	10.5%
TOTAL OPTIONS GROUP													
Equity Index Options	0	0	0.0%	6,204	6,387	-2.9%		0	0	0.0%	39,466	86,791	-54.5%
Interest Rate Options	4,417,351	3,221,441	37.1%	19,191,411	13,860,185	38.5%		34,780,392	29,797,895	16.7%	160,760,162	139,909,195	14.9%
Ag Products Options	439,987	796,894	-44.8%	2,930,987	3,122,919	-6.1%		6,954,490	11,581,001	-39.9%	39,098,390	37,136,222	5.3%
TOTAL OPTIONS	4,857,338	4,018,335	20.9%	22,128,602	16,989,491	30.2%		41,734,882	41,378,896	0.9%	199,898,018	177,132,208	12.9%
TOTAL COMBINED													
Interest Rate	4,738,413	3,399,588	39.4%	103,441,760	76,508,831	35.2%		36,663,995	31,499,849	16.4%	1,046,385,832	913,686,155	14.5%
Equity Index	0	0	0.0%	4,765,667	3,555,729	34.0%		0	0	0.0%	45,640,723	41,620,911	9.7%
Energy	0	0	0.0%	2,770	8,239	-66.4%		0	0	0.0%	68,607	79,580	-13.8%
Ags	0	0	0.0%	0	0	0.0%		0	0	0.0%	0	0	0.0%
Ag Products	454,921	842,706	-46.0%	18,312,630	19,014,607	-3.7%		7,305,559	12,219,041	-40.2%	236,364,071	243,451,557	-2.9%
GRAND TOTAL	5,193,334	4,242,294	22.4%	126,522,827	99,087,406	27.7%		43,969,554	43,718,890	0.6%	1,328,459,233	1,198,838,203	10.8%

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