

CBOT Exchange Volume Report - Monthly

	VOLUME OCT 2019	VOLUME OCT 2018	% CHG	VOLUME SEP 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	32,378,780	48,098,967	-32.7%	34,095,128	-5.0%	378,519,169	376,396,304	0.6%
10-YR SWAP RATE	61,780	14,992	312.1%	165,981	-62.8%	742,034	424,795	74.7%
15-YR SWAP RATE	0	0	-	0	0.0%	5,500	0	-
20-YR SWAP RATE	0	0	-	0	0.0%	46	0	-
2-YR NOTE	13,137,124	10,226,410	28.5%	11,851,199	10.9%	150,351,897	106,161,846	41.6%
2-YR SWAP RATE	31,835	0	-	63,675	-50.0%	498,946	0	-
30-YR BOND	6,752,010	10,301,002	-34.5%	6,763,940	-0.2%	73,661,716	75,378,037	-2.3%
30-YR SWAP RATE	547	0	0.0%	333	64.3%	6,498	983	561.0%
3-YR SWAP RATE	8,512	0	-	31,808	-73.2%	174,216	0	-
4-YR SWAP RATE	3,554	0	-	3,091	15.0%	92,354	0	-
5-YR NOTE	18,960,878	25,561,227	-25.8%	19,616,503	-3.3%	247,477,761	229,474,178	7.8%
5-YR SWAP RATE	86,474	15,818	446.7%	112,538	-23.2%	842,424	248,403	239.1%
7-YR SWAP RATE	3,736	0	-	1,953	91.3%	42,533	0	-
FED FUND	8,230,157	6,409,267	28.4%	9,887,042	-16.8%	80,987,236	51,710,062	56.6%
Ultra 10-Year Note	3,933,487	4,095,506	-4.0%	4,388,611	-10.4%	48,254,328	38,205,840	26.3%
ULTRA T-BOND	2,811,004	3,948,050	-28.8%	2,895,375	-2.9%	39,649,721	37,049,775	7.0%
Interest Rate Options								
10-YR NOTE	16,825,170	20,187,508	-16.7%	15,259,471	10.3%	142,183,557	135,096,415	5.2%
2-YR NOTE	654,806	384,978	70.1%	536,946	22.0%	5,190,921	5,168,641	0.4%
30-YR BOND	3,452,334	5,069,096	-31.9%	3,818,493	-9.6%	30,914,000	28,927,795	6.9%
5-YR NOTE	6,064,171	3,651,505	66.1%	4,664,668	30.0%	49,403,557	32,825,761	50.5%
FED FUND	12,662	0	0.0%	42,681	-70.3%	76,958	17,713	334.5%
Ultra 10-Year Note	12	40	-70.0%	315	-96.2%	27,139	68	39,810.3%
ULTRA T-BOND	20,103	12,174	65.1%	47,143	-57.4%	216,584	67,569	220.5%
Equity Index Futures								
DJ US REAL ESTATE	40,038	24,491	63.5%	127,406	-68.6%	500,160	453,867	10.2%
E-mini (\$5) Dow	3,924,512	7,088,202	-44.6%	3,868,853	1.4%	44,071,536	48,508,428	-9.1%
MICRO MINI \$5 DOW	1,201,652	0	-	850,437	41.3%	6,475,576	0	-
S&P 500	0	0	-	8,250	-100.0%	16,700	0	-
Equity Index Options								
E-mini (\$5) Dow	2,910	10,893	-73.3%	6,204	-53.1%	42,376	97,684	-56.6%
Energy Futures								
ETHANOL	4,506	9,346	-51.8%	2,770	62.7%	73,271	89,044	-17.7%

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Ag Products Futures								
CHI WHEAT	1,952,440	2,407,752	-18.9%	1,539,848	26.8%	26,028,211	32,244,522	-19.3%
CORN	6,103,504	6,586,206	-7.3%	5,322,095	14.7%	91,111,990	83,368,953	9.3%
DJ_UBS ROLL SELECT INDEX FU	0	661	-100.0%	2,715	-100.0%	10,659	16,686	-36.1%
DOW-UBS COMMOD INDEX	23,359	62,419	-62.6%	70,880	-67.0%	465,324	787,130	-40.9%
FERTILIZER PRODUCTS	845	2,205	-61.7%	310	172.6%	15,005	22,495	-33.3%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,132,985	1,008,193	12.4%	798,551	41.9%	12,960,098	13,339,793	-2.8%
MINI CORN	12,968	8,867	46.3%	13,184	-1.6%	148,672	100,717	47.6%
MINI SOYBEAN	28,577	25,008	14.3%	17,365	64.6%	190,609	228,592	-16.6%
MINI WHEAT	7,410	7,132	3.9%	16,524	-55.2%	78,089	79,020	-1.2%
OATS	12,466	17,965	-30.6%	9,145	36.3%	133,102	145,085	-8.3%
ROUGH RICE	30,439	29,835	2.0%	15,422	97.4%	215,429	201,225	7.1%
SOYBEAN	6,913,157	5,831,547	18.5%	3,445,314	100.7%	44,922,365	50,834,327	-11.6%
SOYBEAN MEAL	2,372,173	2,641,334	-10.2%	2,086,350	13.7%	23,395,850	27,262,998	-14.2%
SOYBEAN OIL	2,759,033	2,312,163	19.3%	2,527,434	9.2%	25,238,998	25,670,966	-1.7%
WHEAT	18,401	22,755	-19.1%	11,621	58.3%	159,550	148,870	7.2%



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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
CHI WHEAT	468,221	722,074	-35.2%	344,011	36.1%	6,470,372	8,341,352	-22.4%
CORN	2,239,151	1,454,855	53.9%	1,845,667	21.3%	28,777,408	22,773,917	26.4%
CORN NEARBY+2 CAL SPRD	22,775	3,720	512.2%	8,550	166.4%	74,259	26,088	184.6%
DEC-DEC CORN CAL SPRD	3,601	3,533	1.9%	811	344.0%	18,437	20,775	-11.3%
DEC-JULY CORN CAL SPRD	1,449	500	189.8%	1,754	-17.4%	22,148	17,424	27.1%
DEC-JULY WHEAT CAL SPRD	51	0	0.0%	0	0.0%	51	1,694	-97.0%
Intercommodity Spread	119	499	-76.2%	0	0.0%	1,119	11,068	-89.9%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	8,206	30	27,253.3%	131	6,164.1%	20,784	10,776	92.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	1,200	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	50	0	0.0%	0	0.0%	1,500	2,420	-38.0%
JULY-NOV SOYBEAN CAL SPRD	5,606	2,360	137.5%	0	0.0%	11,827	58,201	-79.7%
KC WHEAT	84,186	39,545	112.9%	68,547	22.8%	931,451	883,001	5.5%
MAR-DEC CORN CAL SPRD	9	0	-	0	-	9	0	-
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	40	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	30	200	-85.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	3,550	1	354,900.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	20	130	-84.6%
NOV-NOV SOYBEAN CAL SPRD	934	0	0.0%	10	9,240.0%	2,828	118	2,296.6%
OATS	255	1,716	-85.1%	164	55.5%	4,449	5,759	-22.7%
ROUGH RICE	3,174	2,157	47.1%	4,074	-22.1%	30,219	16,437	83.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	1,170	-100.0%
SOYBEAN	1,192,371	1,276,766	-6.6%	831,566	43.4%	11,544,130	16,610,202	-30.5%
SOYBEAN CRUSH	175	0	0.0%	0	0.0%	179	185	-3.2%
SOYBEAN MEAL	179,309	202,885	-11.6%	134,193	33.6%	1,609,729	2,943,433	-45.3%
SOYBEAN OIL	170,019	153,431	10.8%	132,190	28.6%	1,213,142	1,200,577	1.0%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	5,500	10	54,900.0%
SOYMEAL NEARBY+2 CAL SPRD	0	3,225	-100.0%	0	0.0%	490	8,415	-94.2%
WHEAT	4,969	775	541.2%	7,170	-30.7%	50,366	5,245	860.3%
WHEAT-CORN ICSO	200	645	-69.0%	0	0.0%	2,880	5,780	-50.2%
WHEAT NEARBY+2 CAL SPRD	117	1,050	-88.9%	83	41.0%	2,740	13,713	-80.0%
Ags Futures								
FERTILIZER PRODUCTS	3,585	1,190	201.3%	2,165	65.6%	20,815	10,235	103.4%
TOTAL FUTURES GROUP								
Interest Rate Futures	86,399,878	108,671,239	-20.5%	89,877,177	-3.9%	1,021,306,379	915,050,223	11.6%
Equity Index Futures	5,166,202	7,112,693	-27.4%	4,854,946	6.4%	51,063,972	48,962,295	4.3%
Energy Futures	4,506	9,346	-51.8%	2,770	62.7%	73,271	89,044	-17.7%
Ag Products Futures	21,367,757	20,964,042	1.9%	15,876,758	34.6%	225,073,951	234,451,379	-4.0%
Ags Futures	3,585	1,190	201.3%	2,165	65.6%	20,815	10,235	103.4%
TOTAL FUTURES	112,941,928	136,758,510	-17.4%	110,613,816	2.1%	1,297,538,388	1,198,563,176	8.3%

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TOTAL OPTIONS GROUP								
Equity Index Options	2,910	10,893	-73.3%	6,204	-53.1%	42,376	97,684	-56.6%
Interest Rate Options	27,029,258	29,305,301	-7.8%	24,369,717	10.9%	228,012,716	202,103,962	12.8%
Ag Products Options	4,384,947	3,869,766	13.3%	3,378,921	29.8%	50,799,657	52,959,291	-4.1%
TOTAL OPTIONS	31,417,115	33,185,960	-5.3%	27,754,842	13.2%	278,854,749	255,160,937	9.3%
TOTAL COMBINED								
Interest Rate	113,429,136	137,976,540	-17.8%	114,246,894	-0.7%	1,249,319,095	1,117,154,185	11.8%
Equity Index	5,169,112	7,123,586	-27.4%	4,861,150	6.3%	51,106,348	49,059,979	4.2%
Energy	4,506	9,346	-51.8%	2,770	62.7%	73,271	89,044	-17.7%
Ag Products	25,752,704	24,833,808	3.7%	19,255,679	33.7%	275,873,608	287,410,670	-4.0%
Ags	3,585	1,190	201.3%	2,165	65.6%	20,815	10,235	103.4%
GRAND TOTAL	144,359,043	169,944,470	-15.1%	138,368,658	4.3%	1,576,393,137	1,453,724,113	8.4%