

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry NOV 2019	Open Outcry NOV 2018	% CHG	ELEC NOV 2019	ELEC NOV 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	187,669	160,120	17.2%	41,613,536	47,960,845	-13.2%	1,648,119	1,528,295	7.8%	406,395,239	411,860,519	-1.3%
10-YR SWAP RATE	0	0	0.0%	29,567	16,421	80.1%	0	0	0.0%	442,424	408,856	8.2%
15-YR SWAP RATE	0	-	-	0	-	-	0	-	-	0	-	-
20-YR SWAP RATE	0	-	-	0	-	-	0	-	-	46	-	-
2-YR NOTE	9,549	1,685	466.7%	21,065,881	18,704,612	12.6%	42,468	32,258	31.7%	156,267,014	117,151,816	33.4%
2-YR SWAP RATE	0	-	-	9,039	-	-	0	-	-	452,114	-	-
30-YR BOND	22,639	24,088	-6.0%	8,196,750	10,152,635	-19.3%	223,925	232,131	-3.5%	80,135,693	84,003,174	-4.6%
30-YR SWAP RATE	0	0	0.0%	134	0	0.0%	0	0	0.0%	6,520	983	563.3%
3-YR SWAP RATE	0	-	-	1,906	-	-	0	-	-	159,690	-	-
4-YR SWAP RATE	0	-	-	518	-	-	0	-	-	90,774	-	-
5-YR NOTE	42,539	42,504	0.1%	29,589,022	35,560,926	-16.8%	498,074	378,646	31.5%	260,472,472	254,554,850	2.3%
5-YR SWAP RATE	0	0	0.0%	40,110	15,799	153.9%	0	0	0.0%	785,167	248,304	216.2%
7-YR SWAP RATE	0	-	-	2,267	-	-	0	-	-	39,858	-	-
FED FUND	0	0	0.0%	5,066,423	5,606,524	-9.6%	0	0	0.0%	84,542,531	56,863,229	48.7%
Ultra 10-Year Note	0	0	0.0%	5,958,047	5,210,163	14.4%	0	0	0.0%	52,146,463	41,762,809	24.9%
ULTRA T-BOND	0	0	0.0%	5,457,325	6,005,546	-9.1%	66	230	-71.3%	41,948,257	40,755,265	2.9%
Interest Rate Options												
10-YR NOTE	2,709,517	3,441,648	-21.3%	10,946,459	16,157,718	-32.3%	27,719,665	26,488,010	4.6%	124,629,492	125,050,261	-0.3%
2-YR NOTE	183,175	92,553	97.9%	355,694	208,335	70.7%	1,695,956	1,501,380	13.0%	3,973,074	3,918,453	1.4%
30-YR BOND	296,453	333,693	-11.2%	2,715,956	3,334,685	-18.6%	3,508,444	3,532,270	-0.7%	29,726,965	29,017,967	2.4%
5-YR NOTE	869,606	1,245,002	-30.2%	3,064,123	3,946,102	-22.4%	10,242,618	8,018,235	27.7%	40,483,826	29,616,581	36.7%
FED FUND	200	500	-60.0%	764	5	15,180.0%	56,710	2,250	2,420.4%	21,212	15,968	32.8%
Ultra 10-Year Note	6,793	60	11,221.7%	1	0	0.0%	28,604	100	28,504.0%	5,329	28	18,932.1%
ULTRA T-BOND	37,683	23,531	60.1%	571	2,965	-80.7%	239,157	63,768	275.0%	15,681	30,047	-47.8%

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Equity Index Futures												
DJ US REAL ESTATE	0	0	0.0%	15,929	22,713	-29.9%	0	0	0.0%	268,250	255,438	5.0%
E-mini (\$5) Dow	0	0	0.0%	2,710,321	4,883,923	-44.5%	0	0	0.0%	46,728,138	53,279,864	-12.3%
MICRO MINI \$5 DOW	0	-	-	637,607	-	-	0	-	-	7,113,183	-	-
S&P 500	0	-	-	0	-	-	0	-	-	0	-	-
Equity Index Options												
E-mini (\$5) Dow	0	0	0.0%	2,089	8,992	-76.8%	0	0	0.0%	44,465	106,676	-58.3%
Energy Futures												
ETHANOL	0	0	0.0%	3,618	12,343	-70.7%	0	0	0.0%	76,685	101,269	-24.3%
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	8,281	6,896	20.1%	2,589,174	3,031,498	-14.6%	74,858	147,612	-49.3%	28,386,370	34,898,773	-18.7%
CORN	11,196	21,727	-48.5%	7,992,815	9,278,538	-13.9%	247,123	357,667	-30.9%	96,306,928	89,564,532	7.5%
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%	8,522	58,173	-85.4%	0	0	0.0%	468,884	838,770	-44.1%
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	867	315	175.2%	1,538,067	1,337,072	15.0%	9,685	12,435	-22.1%	14,133,884	14,323,304	-1.3%
MINI CORN	0	0	0.0%	13,858	12,003	15.5%	0	0	0.0%	162,530	112,705	44.2%
MINI SOYBEAN	0	0	0.0%	13,673	24,396	-44.0%	0	0	0.0%	204,260	252,870	-19.2%
MINI WHEAT	0	0	0.0%	5,399	5,946	-9.2%	0	0	0.0%	83,477	84,952	-1.7%
OATS	0	3	-100.0%	18,689	19,766	-5.4%	0	43	-100.0%	144,552	157,180	-8.0%
ROUGH RICE	0	32	-100.0%	10,590	6,833	55.0%	31	58	-46.6%	215,236	197,345	9.1%
SOYBEAN	3,995	14,073	-71.6%	3,260,624	3,331,046	-2.1%	64,906	171,824	-62.2%	45,967,678	51,779,288	-11.2%
SOYBEAN MEAL	1,429	1,636	-12.7%	2,925,193	2,357,910	24.1%	11,858	36,624	-67.6%	25,516,319	28,702,468	-11.1%
SOYBEAN OIL	608	369	64.8%	3,163,908	3,073,565	2.9%	7,675	15,854	-51.6%	27,832,334	28,143,707	-1.1%
WHEAT	0	0	0.0%	417	0	0.0%	0	0	0.0%	8,290	22 37,581.8%	

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Ag Products Options												
AUG-NOV SOYBEAN CAL SPR	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
CHI WHEAT	50,889	69,558	-26.8%	320,723	467,792	-31.4%	979,913	1,907,844	-48.6%	5,788,997	6,939,226	-16.6%
CORN	211,045	286,978	-26.5%	1,267,049	1,319,282	-4.0%	4,562,748	5,967,025	-23.5%	25,531,575	18,173,071	40.5%
CORN NEARBY+2 CAL SPRD	6,905	4,730	46.0%	31	50	-38.0%	77,843	30,718	153.4%	3,352	150	2,134.7%
DEC-DEC CORN CAL SPRD	151	0	0.0%	206	0	0.0%	14,198	18,242	-22.2%	4,596	33	13,827.3%
DEC-JULY CORN CAL SPRD	6,517	2,075	214.1%	90	0	0.0%	27,519	18,499	48.8%	236	0	0.0%
DEC-JULY WHEAT CAL SPRD	50	50	0.0%	1	0	0.0%	100	1,744	-94.3%	2	0	0.0%
Intercommodity Spread	5,200	395	1,216.5%	5	0	0.0%	6,319	10,713	-41.0%	5	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	4,000	400	900.0%	0	0	0.0%	17,632	10,576	66.7%	1,152	100	1,052.0%
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	200	-100.0%	0	0	0.0%	1,500	2,165	-30.7%	0	455	-100.0%
JULY-NOV SOYBEAN CAL SPR	38	780	-95.1%	0	17	-100.0%	6,245	56,383	-88.9%	1,620	2,615	-38.0%
KC WHEAT	10,869	14,442	-24.7%	63,733	38,260	66.6%	227,780	344,095	-33.8%	773,794	590,268	31.1%
MAR-DEC CORN CAL SPRD	0	-	-	0	-	-	9	-	-	0	-	-
MAR-JULY CORN CAL SPRD	4,000	0	0.0%	0	0	0.0%	4,040	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	0	0	0.0%	0	0	0.0%	614	118	420.3%	2,214	0	0.0%
OATS	52	190	-72.6%	146	460	-68.3%	2,494	2,093	19.2%	2,153	4,316	-50.1%
ROUGH RICE	2,290	431	431.3%	374	463	-19.2%	22,829	8,411	171.4%	10,054	8,920	12.7%
SEP-DEC SOYBEAN MEAL CSC	0	0	0.0%	0	0	0.0%	0	1,170	-100.0%	0	0	0.0%
SOYBEAN	98,441	187,517	-47.5%	760,349	1,141,028	-33.4%	1,475,307	3,181,841	-53.6%	10,850,024	14,659,940	-26.0%
SOYBEAN CRUSH	127	0	0.0%	0	0	0.0%	306	185	65.4%	0	0	0.0%
SOYBEAN MEAL	48,509	38,466	26.1%	139,120	105,046	32.4%	372,885	1,044,245	-64.3%	1,422,269	2,032,566	-30.0%
SOYBEAN OIL	33,033	26,110	26.5%	125,345	99,010	26.6%	227,255	402,997	-43.6%	1,130,280	905,312	24.8%
SOYBN NEARBY+2 CAL SPRD	25	0	0.0%	0	0	0.0%	3,525	10	35,150.0%	2,000	0	0.0%
SOYMEAL NEARBY+2 CAL SPR	0	0	0.0%	0	0	0.0%	490	8,415	-94.2%	0	0	0.0%
WHEAT	0	77	-100.0%	1,860	0	0.0%	10,800	2,987	261.6%	10,106	335	2,916.7%
WHEAT-CORN ICSCO	0	0	0.0%	0	0	0.0%	2,880	5,780	-50.2%	0	0	0.0%
WHEAT NEARBY+2 CAL SPRD	0	255	-100.0%	0	50	-100.0%	2,440	9,487	-74.3%	300	4,531	-93.4%

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TOTAL FUTURES GROUP												
Interest Rate Futures	262,396	228,397	14.9%	117,030,525	129,233,471	-9.4%	2,412,652	2,171,560	11.1%	1,083,884,262	1,007,609,805	7.6%
Equity Index Futures	0	0	0.0%	3,363,857	4,906,636	-31.4%	0	0	0.0%	54,109,571	53,535,302	1.1%
Energy Futures	0	0	0.0%	3,618	12,343	-70.7%	0	0	0.0%	76,685	101,269	-24.3%
Ags Futures	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Ag Products Futures	26,376	45,051	-41.5%	21,540,929	22,536,746	-4.4%	416,136	742,117	-43.9%	239,430,742	249,055,916	-3.9%
TOTAL FUTURES	288,772	273,448	5.6%	141,938,929	156,689,196	-9.4%	2,828,788	2,913,677	-2.9%	1,377,501,260	1,310,302,292	5.1%
TOTAL OPTIONS GROUP												
Equity Index Options	0	0	0.0%	2,089	8,992	-76.8%	0	0	0.0%	44,465	106,676	-58.3%
Interest Rate Options	4,103,427	5,136,987	-20.1%	17,083,568	23,649,810	-27.8%	43,491,154	39,606,013	9.8%	198,855,579	187,649,305	6.0%
Ag Products Options	482,141	632,654	-23.8%	2,679,032	3,171,458	-15.5%	8,048,741	13,037,274	-38.3%	45,537,259	43,321,838	5.1%
TOTAL OPTIONS	4,585,568	5,769,641	-20.5%	19,764,689	26,830,260	-26.3%	51,539,895	52,643,287	-2.1%	244,437,303	231,077,819	5.8%
TOTAL COMBINED												
Interest Rate	4,365,823	5,365,384	-18.6%	134,114,093	152,883,281	-12.3%	45,903,806	41,777,573	9.9%	1,282,739,841	1,195,259,110	7.3%
Equity Index	0	0	0.0%	3,365,946	4,915,628	-31.5%	0	0	0.0%	54,154,036	53,641,978	1.0%
Energy	0	0	0.0%	3,618	12,343	-70.7%	0	0	0.0%	76,685	101,269	-24.3%
Ags	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Ag Products	508,517	677,705	-25.0%	24,219,961	25,708,204	-5.8%	8,464,877	13,779,391	-38.6%	284,968,001	292,377,754	-2.5%
GRAND TOTAL	4,874,340	6,043,089	-19.3%	161,703,618	183,519,456	-11.9%	54,368,683	55,556,964	-2.1%	1,621,938,563	1,541,380,111	5.2%