

CBOT Exchange Volume Report - Monthly

	VOLUME NOV 2021	VOLUME NOV 2020	% CHG	VOIUME OCT 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
Interest Rate Futures								
10-YR NOTE	49,554,567	41,446,978	19.6%	37,373,541	32.6%	443,985,821	381,909,896	16.3%
10-YR SWAP RATE	40,121	35,562	12.8%	53,443	-24.9%	1,405,435	977,969	43.7%
15-YR SWAP RATE	0	0	0.0%	0	0.0%	0	0	0.0%
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	0	0.0%
2-YR NOTE	16,059,242	11,777,033	36.4%	10,052,767	59.7%	108,511,615	124,305,913	-12.7%
2-YR SWAP RATE	81,313	65,662	23.8%	131,849	-38.3%	1,054,990	267,586	294.3%
30-YR BOND	12,060,406	11,469,863	5.1%	9,022,451	33.7%	106,809,077	88,806,704	20.3%
30-YR SWAP RATE	0	0	0.0%	666	-100.0%	19,854	1,315	1,409.8%
3-YR NOTE	411,874	137,650	199.2%	367,177	12.2%	2,412,110	516,568	366.9%
3-YR SWAP RATE	28,381	893	3,078.2%	43,864	-35.3%	233,789	42,662	448.0%
4-YR SWAP RATE	2,428	530	358.1%	1,234	96.8%	32,670	16,686	95.8%
5-YR NOTE	35,103,680	26,265,558	33.6%	21,639,675	62.2%	265,690,538	230,941,811	15.0%
5-YR SWAP RATE	86,800	40,971	111.9%	111,998	-22.5%	962,821	617,211	56.0%
7-YR SWAP RATE	1,255	5,027	-75.0%	4,675	-73.2%	29,502	24,201	21.9%
FED FUND	4,622,268	1,314,593	251.6%	3,738,384	23.6%	24,757,899	50,888,066	-51.3%
Ultra 10-Year Note	11,965,952	7,849,935	52.4%	6,814,634	75.6%	88,417,979	60,433,287	46.3%
ULTRA T-BOND	7,411,658	6,299,034	17.7%	3,999,724	85.3%	54,582,289	49,577,195	10.1%
Interest Rate Options								
10-YR NOTE	14,985,989	10,152,211	47.6%	11,345,697	32.1%	148,900,542	119,579,378	24.5%
2-YR NOTE	51,168	19,289	165.3%	25,037	104.4%	187,439	2,041,037	-90.8%
30-YR BOND	3,376,928	3,254,407	3.8%	2,588,354	30.5%	30,331,858	29,188,037	3.9%
5-YR NOTE	4,867,392	1,482,434	228.3%	3,262,158	49.2%	36,589,531	29,668,996	23.3%
FED FUND	0	1	-100.0%	0	0.0%	0	10,922	-100.0%
Ultra 10-Year Note	0	0	0.0%	0	0.0%	46	16,000	-99.7%
ULTRA T-BOND	583	621	-6.1%	792	-26.4%	7,359	14,520	-49.3%
Equity Index Futures								
DJ US REAL ESTATE	27,009	43,014	-37.2%	40,587	-33.5%	609,749	781,665	-22.0%
E-mini (\$5) Dow	3,527,107	3,681,547	-4.2%	3,651,713	-3.4%	40,182,107	55,951,114	-28.2%
MICRO MINI \$5 DOW	2,925,417	2,922,025	0.1%	3,056,552	-4.3%	29,998,564	29,864,153	0.5%
S&P 500	0	0	0.0%	0	0.0%	0	160	-100.0%
Equity Index Options								
E-mini (\$5) Dow	6,781	1,903	256.3%	3,217	110.8%	23,798	31,768	-25.1%
Energy Futures								
ETHANOL	0	239	-100.0%	0	0.0%	262	12,738	-97.9%

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Ag Products Futures								
CHI WHEAT	2,997,757	3,199,489	-6.3%	1,725,053	73.8%	28,396,200	31,305,727	-9.3%
CORN	8,162,761	8,792,836	-7.2%	4,961,314	64.5%	82,429,384	84,507,372	-2.5%
DJ_UBS ROLL SELECT INDEX FU	763	0	0.0%	1,962	-61.1%	34,999	11,878	194.7%
DOW-UBS COMMOD INDEX	23,156	7,338	215.6%	23,434	-1.2%	544,059	314,486	73.0%
FERTILIZER PRODUCTS	0	0	0.0%	0	0.0%	0	1,415	-100.0%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,382,928	1,179,285	17.3%	916,363	50.9%	12,200,840	13,086,749	-6.8%
MINI CORN	47,322	47,035	0.6%	30,014	57.7%	666,966	298,618	123.4%
MINI SOYBEAN	41,496	62,230	-33.3%	45,280	-8.4%	617,177	435,819	41.6%
MINI WHEAT	24,650	19,078	29.2%	17,172	43.5%	230,535	156,384	47.4%
OATS	20,154	15,829	27.3%	14,010	43.9%	130,860	131,710	-0.6%
ROUGH RICE	19,878	6,367	212.2%	25,773	-22.9%	193,701	227,608	-14.9%
SOYBEAN	3,633,658	4,910,512	-26.0%	5,388,310	-32.6%	48,534,444	55,020,623	-11.8%
SOYBEAN MEAL	3,045,472	2,454,812	24.1%	2,487,700	22.4%	24,379,431	27,407,036	-11.0%
SOYBEAN OIL	2,813,581	2,926,967	-3.9%	2,437,186	15.4%	30,077,790	30,063,181	0.0%
WHEAT	25,759	26,201	-1.7%	25,374	1.5%	294,591	282,294	4.4%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	77	-100.0%
CHI WHEAT	766,256	443,959	72.6%	530,018	44.6%	5,384,995	7,224,802	-25.5%
CORN	1,946,744	2,314,673	-15.9%	1,920,535	1.4%	30,264,034	21,967,456	37.8%
CORN NEARBY+2 CAL SPRD	14,304	2,901	393.1%	10,120	41.3%	139,200	67,264	106.9%
DEC-DEC CORN CAL SPRD	800	0	0.0%	1,400	-42.9%	3,717	3,135	18.6%
DEC-JULY CORN CAL SPRD	1,950	180	983.3%	6,250	-68.8%	24,185	3,942	513.5%
DEC-JULY WHEAT CAL SPRD	0	50	-100.0%	0	0.0%	0	1,595	-100.0%
Intercommodity Spread	0	0	0.0%	0	0.0%	271	11,286	-97.6%
JAN-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	0	20	-100.0%
JULY-DEC CORN CAL SPRD	0	1,150	-100.0%	0	0.0%	40,105	24,507	63.6%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	0	125	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	100	4,156	-97.6%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	130	-100.0%
JULY-NOV SOYBEAN CAL SPRD	2,321	53	4,279.2%	650	257.1%	5,393	14,103	-61.8%
KC WHEAT	146,032	36,667	298.3%	86,409	69.0%	811,316	1,066,958	-24.0%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	505	-100.0%
MAR-JULY CORN CAL SPRD	3,840	500	668.0%	50	7,580.0%	4,290	3,000	43.0%
MAR-JULY SOYBEAN CAL SPRD	0	20	-100.0%	0	0.0%	0	20	-100.0%
MAR-JULY WHEAT CAL SPRD	700	0	0.0%	0	0.0%	700	440	59.1%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	2,670	-100.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	150	1,435	-89.5%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	180	-100.0%
OATS	398	234	70.1%	899	-55.7%	3,904	3,205	21.8%
ROUGH RICE	2,284	506	351.4%	1,117	104.5%	11,693	29,631	-60.5%
SOYBEAN	1,230,210	2,134,598	-42.4%	1,278,604	-3.8%	17,178,326	14,712,744	16.8%
SOYBEAN CRUSH	1	635	-99.8%	41	-97.6%	1,232	3,977	-69.0%
SOYBEAN MEAL	366,623	245,375	49.4%	225,556	62.5%	2,574,318	2,705,678	-4.9%
SOYBEAN OIL	222,921	390,970	-43.0%	235,564	-5.4%	3,146,543	2,347,524	34.0%
SOYBN NEARBY+2 CAL SPRD	0	1,970	-100.0%	220	-100.0%	20,774	13,860	49.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	200	-100.0%
WHEAT	269	64	320.3%	311	-13.5%	11,856	20,250	-41.5%
WHEAT-CORN IC SO	0	81	-100.0%	20	-100.0%	851	6,334	-86.6%
WHEAT NEARBY+2 CAL SPRD	340	1,475	-76.9%	378	-10.1%	6,185	8,127	-23.9%
Ags Futures								
FERTILIZER PRODUCS	3,706	3,485	6.3%	5,445	-31.9%	42,868	33,992	26.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	137,429,945	106,709,289	28.8%	93,356,082	47.2%	1,098,906,389	989,327,070	11.1%
Equity Index Futures	6,479,533	6,646,586	-2.5%	6,748,852	-4.0%	70,790,420	86,597,092	-18.3%
Energy Futures	0	239	-100.0%	0	0.0%	262	12,738	-97.9%
Ag Products Futures	22,239,335	23,647,979	-6.0%	18,098,945	22.9%	228,730,977	243,250,900	-6.0%
Ags Futures	3,706	3,485	6.3%	5,445	-31.9%	42,868	33,992	26.1%
TOTAL FUTURES	166,152,519	137,007,578	21.3%	118,209,324	40.6%	1,398,470,916	1,319,221,792	6.0%

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TOTAL OPTIONS GROUP								
Equity Index Options	6,781	1,903	256.3%	3,217	110.8%	23,798	31,768	-25.1%
Interest Rate Options	23,282,060	14,908,963	56.2%	17,222,038	35.2%	216,016,775	180,518,890	19.7%
Ag Products Options	4,705,993	5,576,061	-15.6%	4,298,142	9.5%	59,634,138	50,249,336	18.7%
TOTAL OPTIONS	27,994,834	20,486,927	36.6%	21,523,397	30.1%	275,674,711	230,799,994	19.4%
TOTAL COMBINED								
Interest Rate	160,712,005	121,618,252	32.1%	110,578,120	45.3%	1,314,923,164	1,169,845,960	12.4%
Equity Index	6,486,314	6,648,489	-2.4%	6,752,069	-3.9%	70,814,218	86,628,860	-18.3%
Energy	0	239	-100.0%	0	0.0%	262	12,738	-97.9%
Ag Products	26,945,328	29,224,040	-7.8%	22,397,087	20.3%	288,365,115	293,500,236	-1.7%
Ags	3,706	3,485	6.3%	5,445	-31.9%	42,868	33,992	26.1%
GRAND TOTAL	194,147,353	157,494,505	23.3%	139,732,721	38.9%	1,674,145,627	1,550,021,786	8.0%