

CBOT Exchange Volume Report - Monthly

	VOLUME MAR 2019	VOLUME MAR 2018	% CHG	VOLUME FEB 2019	% CHG	VOLUME Y.T.D 2019	VOLUME Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	34,503,415	33,837,131	2.0%	41,653,960	-17.2%	107,879,903	118,331,727	-8.8%
10-YR SWAP RATE	147,103	99,269	48.2%	26,226	460.9%	198,985	179,736	10.7%
15-YR SWAP RATE	0	0	-	1,000	-100.0%	5,500	0	-
20-YR SWAP RATE	46	0	-	0	0.0%	46	0	-
2-YR NOTE	10,462,935	9,652,249	8.4%	20,428,157	-48.8%	41,042,367	37,228,521	10.2%
2-YR SWAP RATE	50,071	0	-	33,566	49.2%	128,855	0	-
30-YR BOND	6,758,646	6,379,951	5.9%	8,404,878	-19.6%	21,605,416	23,602,272	-8.5%
30-YR SWAP RATE	814	317	156.8%	631	29.0%	1,882	825	128.1%
3-YR SWAP RATE	18,655	0	-	8,187	127.9%	31,366	0	-
4-YR SWAP RATE	7,999	0	-	1,306	512.5%	12,944	0	-
5-YR NOTE	20,637,854	19,974,642	3.3%	31,298,546	-34.1%	73,233,471	73,665,683	-0.6%
5-YR SWAP RATE	141,707	57,145	148.0%	32,257	339.3%	233,432	103,169	126.3%
7-YR SWAP RATE	7,548	0	-	4,283	76.2%	13,091	0	-
FED FUND	6,326,302	6,107,308	3.6%	3,815,389	65.8%	16,734,246	17,268,623	-3.1%
Ultra 10-Year Note	4,301,367	3,533,261	21.7%	4,917,848	-12.5%	12,410,697	12,588,660	-1.4%
ULTRA T-BOND	3,067,785	2,785,176	10.1%	5,773,938	-46.9%	11,651,262	11,562,493	0.8%
Interest Rate Options								
10-YR NOTE	14,889,927	13,075,410	13.9%	10,331,546	44.1%	38,595,086	43,809,546	-11.9%
2-YR NOTE	755,513	444,220	70.1%	274,648	175.1%	1,322,583	1,366,026	-3.2%
30-YR BOND	3,372,942	2,284,011	47.7%	2,091,396	61.3%	7,988,273	8,723,503	-8.4%
5-YR NOTE	4,731,429	3,353,252	41.1%	3,433,399	37.8%	12,082,535	11,402,727	6.0%
FED FUND	252	6,030	-95.8%	200	26.0%	452	9,567	-95.3%
Ultra 10-Year Note	9,514	3	317,033.3%	50	18,928.0%	9,565	28	34,060.7%
ULTRA T-BOND	7,295	5,096	43.2%	12,165	-40.0%	43,573	13,500	222.8%
Equity Index Futures								
DJ US REAL ESTATE	81,517	71,075	14.7%	17,013	379.1%	132,229	148,934	-11.2%
E-mini (\$5) Dow	4,927,930	6,939,807	-29.0%	3,651,929	34.9%	13,480,700	17,155,160	-21.4%
S&P 500	0	0	-	0	0.0%	0	0	-
Equity Index Options								
E-mini (\$5) Dow	5,190	14,157	-63.3%	4,755	9.1%	17,268	39,439	-56.2%
Energy Futures								
ETHANOL	10,627	8,683	22.4%	10,252	3.7%	31,508	28,398	11.0%

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Ag Products Futures								
CHI WHEAT	2,584,211	3,045,313	-15.1%	3,438,165	-24.8%	7,946,916	9,476,261	-16.1%
CORN	7,945,280	8,754,615	-9.2%	10,270,737	-22.6%	24,224,661	26,047,955	-7.0%
DJ_UBS ROLL SELECT INDEX FU	3,776	1,646	129.4%	0	0.0%	3,776	2,384	58.4%
DOW-UBS COMMOD INDEX	97,776	133,340	-26.7%	16,587	489.5%	137,191	266,794	-48.6%
FERTILIZER PRODUCTS	1,125	2,455	-54.2%	1,915	-41.3%	5,640	6,325	-10.8%
Intercommodity Spread	0	0	-	0	0.0%	0	0	-
KC WHEAT	1,113,103	1,360,954	-18.2%	1,737,289	-35.9%	3,779,133	4,532,074	-16.6%
MINI CORN	7,860	11,946	-34.2%	7,461	5.3%	21,349	30,716	-30.5%
MINI SOYBEAN	10,776	33,293	-67.6%	21,436	-49.7%	49,042	92,969	-47.2%
MINI WHEAT	5,265	7,279	-27.7%	4,506	16.8%	13,156	17,998	-26.9%
OATS	10,206	14,719	-30.7%	16,765	-39.1%	37,465	45,265	-17.2%
ROUGH RICE	14,456	8,866	63.0%	27,487	-47.4%	52,774	48,014	9.9%
SOYBEAN	3,351,469	5,116,218	-34.5%	4,692,783	-28.6%	11,289,338	15,982,628	-29.4%
SOYBEAN MEAL	1,871,053	2,294,948	-18.5%	2,688,779	-30.4%	6,397,794	8,244,288	-22.4%
SOYBEAN OIL	2,023,067	2,185,274	-7.4%	2,890,136	-30.0%	6,888,679	7,815,612	-11.9%
WHEAT	20,826	11,030	88.8%	13,677	52.3%	44,368	20,462	116.8%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
CHI WHEAT	859,178	840,286	2.2%	858,585	0.1%	2,292,474	2,404,874	-4.7%
CORN	2,463,263	2,531,231	-2.7%	1,897,064	29.8%	5,794,422	5,649,343	2.6%
CORN NEARBY+2 CAL SPRD	1,571	2,848	-44.8%	5,150	-69.5%	8,471	6,698	26.5%
DEC-DEC CORN CAL SPRD	15	754	-98.0%	38	-60.5%	573	1,076	-46.7%
DEC-JULY CORN CAL SPRD	1,800	0	0.0%	200	800.0%	3,700	0	0.0%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
Intercommodity Spread	263	672	-60.9%	317	-17.0%	580	7,200	-91.9%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	1,380	4,200	-67.1%	3,505	-60.6%	4,985	4,619	7.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	0.0%	0	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	0	225	-100.0%	700	-100.0%	1,300	475	173.7%
JULY-NOV SOYBEAN CAL SPRD	742	19,444	-96.2%	1,168	-36.5%	3,741	35,967	-89.6%
KC WHEAT	109,219	120,966	-9.7%	101,472	7.6%	273,129	299,857	-8.9%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	30	-100.0%	30	200	-85.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	50	-100.0%	50	1	4,900.0%
NOV-MAR SOYBEAN CSO	0	0	-	0	0.0%	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	14	-100.0%	114	9	1,166.7%
OATS	307	696	-55.9%	720	-57.4%	2,439	1,529	59.5%
ROUGH RICE	2,148	796	169.8%	3,735	-42.5%	7,191	3,934	82.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
SOYBEAN	912,515	1,801,217	-49.3%	1,025,596	-11.0%	2,950,252	5,005,237	-41.1%
SOYBEAN CRUSH	0	31	-100.0%	0	0.0%	0	72	-100.0%
SOYBEAN MEAL	126,951	355,463	-64.3%	128,928	-1.5%	418,852	1,033,087	-59.5%
SOYBEAN OIL	93,202	142,281	-34.5%	121,062	-23.0%	329,108	398,183	-17.3%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	0.0%	450	0	-
WHEAT	7,604	100	7,504.0%	678	1,021.5%	10,414	564	1,746.5%
WHEAT-CORN ICSD	1,250	0	0.0%	0	0.0%	1,850	2,045	-9.5%
WHEAT NEARBY+2 CAL SPRD	10	930	-98.9%	1,040	-99.0%	1,280	6,456	-80.2%
Ags Futures								
FERTILIZER PRODUCTS	900	450	100.0%	1,350	-33.3%	4,100	3,675	11.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	86,432,247	82,426,449	4.9%	116,400,172	-25.7%	285,183,463	294,531,709	-3.2%
Equity Index Futures	5,009,447	7,010,882	-28.5%	3,668,942	36.5%	13,612,929	17,304,094	-21.3%
Energy Futures	10,627	8,683	22.4%	10,252	3.7%	31,508	28,398	11.0%
Ag Products Futures	19,060,249	22,981,896	-17.1%	25,827,723	-26.2%	60,891,282	72,629,745	-16.2%
Ags Futures	900	450	100.0%	1,350	-33.3%	4,100	3,675	11.6%
TOTAL FUTURES	110,513,470	112,428,360	-1.7%	145,908,439	-24.3%	359,723,282	384,497,621	-6.4%

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TOTAL OPTIONS GROUP								
Equity Index Options	5,190	14,157	-63.3%	4,755	9.1%	17,268	39,439	-56.2%
Interest Rate Options	23,766,872	19,168,022	24.0%	16,143,404	47.2%	60,042,067	65,324,897	-8.1%
Ag Products Options	4,581,418	5,822,140	-21.3%	4,150,052	10.4%	12,105,405	14,861,426	-18.5%
TOTAL OPTIONS	28,353,480	25,004,319	13.4%	20,298,211	39.7%	72,164,740	80,225,762	-10.0%
 TOTAL COMBINED								
Interest Rate	110,199,119	101,594,471	8.5%	132,543,576	-16.9%	345,225,530	359,856,606	-4.1%
Equity Index	5,014,637	7,025,039	-28.6%	3,673,697	36.5%	13,630,197	17,343,533	-21.4%
Energy	10,627	8,683	22.4%	10,252	3.7%	31,508	28,398	11.0%
Ag Products	23,641,667	28,804,036	-17.9%	29,977,775	-21.1%	72,996,687	87,491,171	-16.6%
Ags	900	450	100.0%	1,350	-33.3%	4,100	3,675	11.6%
GRAND TOTAL	138,866,950	137,432,679	1.0%	166,206,650	-16.4%	431,888,022	464,723,383	-7.1%