

CBOT Exchange Volume Report - Monthly

	VOLUME FEB 2020	VOLUME FEB 2019	% CHG	VOIUME JAN 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	64,744,539	41,653,960	55.4%	37,977,113	70.5%	102,721,652	73,376,488	40.0%
10-YR SWAP RATE	31,674	26,226	20.8%	41,364	-23.4%	73,038	51,882	40.8%
15-YR SWAP RATE	0	1,000	-100.0%	0	0.0%	0	5,500	-100.0%
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	0	0.0%
2-YR NOTE	26,537,827	20,428,157	29.9%	11,002,406	141.2%	37,540,233	30,579,432	22.8%
2-YR SWAP RATE	22,461	33,566	-33.1%	18,178	23.6%	40,639	78,784	-48.4%
30-YR BOND	12,839,881	8,404,878	52.8%	7,429,475	72.8%	20,269,356	14,846,770	36.5%
30-YR SWAP RATE	557	631	-11.7%	248	124.6%	805	1,068	-24.6%
3-YR SWAP RATE	4,617	8,187	-43.6%	5,634	-18.1%	10,251	12,711	-19.4%
4-YR SWAP RATE	1,346	1,306	3.1%	964	39.6%	2,310	4,945	-53.3%
5-YR NOTE	39,907,625	31,298,546	27.5%	17,703,116	125.4%	57,610,741	52,595,617	9.5%
5-YR SWAP RATE	45,344	32,257	40.6%	43,397	4.5%	88,741	91,725	-3.3%
7-YR SWAP RATE	2,624	4,283	-38.7%	2,517	4.3%	5,141	5,543	-7.3%
FED FUND	10,642,300	3,815,389	178.9%	6,042,204	76.1%	16,684,504	10,407,944	60.3%
Ultra 10-Year Note	8,119,827	4,917,848	65.1%	4,246,705	91.2%	12,366,532	8,109,330	52.5%
ULTRA T-BOND	7,507,792	5,773,938	30.0%	3,331,432	125.4%	10,839,224	8,583,477	26.3%
Interest Rate Options								
10-YR NOTE	19,767,043	10,331,546	91.3%	18,175,541	8.8%	37,942,584	23,705,159	60.1%
2-YR NOTE	426,563	256,254	66.5%	221,512	92.6%	648,075	542,842	19.4%
30-YR BOND	3,897,344	2,091,396	86.4%	3,754,878	3.8%	7,652,222	4,615,331	65.8%
5-YR NOTE	4,096,533	3,451,793	18.7%	3,424,608	19.6%	7,521,141	7,375,334	2.0%
FED FUND	6,502	200	3,151.0%	2,061	215.5%	8,563	200	4,181.5%
Ultra 10-Year Note	11,382	50	22,664.0%	4,495	153.2%	15,877	51	31,031.4%
ULTRA T-BOND	7,174	12,165	-41.0%	3,795	89.0%	10,969	36,278	-69.8%
Equity Index Futures								
DJ US REAL ESTATE	30,855	17,013	81.4%	38,782	-20.4%	69,637	50,712	37.3%
E-mini (\$5) Dow	6,334,818	3,651,929	73.5%	5,015,573	26.3%	11,350,391	8,552,770	32.7%
MICRO MINI \$5 DOW	2,251,497	0	-	1,173,457	91.9%	3,424,954	0	-
S&P 500	0	0	0.0%	0	0.0%	0	0	0.0%
Equity Index Options								
E-mini (\$5) Dow	4,046	4,755	-14.9%	2,521	60.5%	6,567	12,078	-45.6%
Energy Futures								
ETHANOL	2,261	10,252	-77.9%	2,688	-15.9%	4,949	20,881	-76.3%

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Ag Products Futures								
CHI WHEAT	3,403,951	3,438,165	-1.0%	2,524,025	34.9%	5,927,976	5,362,705	10.5%
CORN	8,339,873	10,270,737	-18.8%	6,270,810	33.0%	14,610,683	16,279,381	-10.3%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	0	0.0%	0	0	0.0%
DOW-UBS COMMOD INDEX	30,193	16,587	82.0%	13,760	119.4%	43,953	39,415	11.5%
FERTILIZER PRODUCTS	120	1,915	-93.7%	200	-40.0%	320	4,515	-92.9%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,344,241	1,737,289	-22.6%	1,094,377	22.8%	2,438,618	2,666,030	-8.5%
MINI CORN	10,623	7,461	42.4%	10,929	-2.8%	21,552	13,489	59.8%
MINI SOYBEAN	20,785	21,436	-3.0%	20,237	2.7%	41,022	38,266	7.2%
MINI WHEAT	6,340	4,506	40.7%	6,350	-0.2%	12,690	7,891	60.8%
OATS	17,749	16,765	5.9%	10,088	75.9%	27,837	27,259	2.1%
ROUGH RICE	37,414	27,487	36.1%	18,714	99.9%	56,128	38,318	46.5%
SOYBEAN	5,512,955	4,692,783	17.5%	3,719,898	48.2%	9,232,853	7,937,869	16.3%
SOYBEAN MEAL	3,323,853	2,688,779	23.6%	2,241,879	48.3%	5,565,732	4,526,741	23.0%
SOYBEAN OIL	3,334,002	2,890,136	15.4%	2,779,108	20.0%	6,113,110	4,865,612	25.6%
WHEAT	19,038	13,677	39.2%	20,952	-9.1%	39,990	23,542	69.9%
Ag Products Options								
CHI WHEAT	634,479	858,585	-26.1%	610,072	4.0%	1,244,551	1,433,296	-13.2%
CORN	1,179,952	1,897,064	-37.8%	1,677,266	-29.7%	2,857,218	3,331,159	-14.2%
CORN NEARBY+2 CAL SPRD	6,100	5,150	18.4%	4,600	32.6%	10,700	6,900	55.1%
DEC-DEC CORN CAL SPRD	0	38	-100.0%	0	0.0%	0	558	-100.0%
DEC-JULY CORN CAL SPRD	175	200	-12.5%	0	0.0%	175	1,900	-90.8%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
Intercommodity Spread	138	317	-56.5%	5,754	-97.6%	5,892	317	1,758.7%
JULY-DEC CORN CAL SPRD	2,830	3,505	-19.3%	7,880	-64.1%	10,710	3,605	197.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	595	700	-15.0%	800	-25.6%	1,395	1,300	7.3%
JULY-JULY WHEAT CAL SPRD	0	0	-	50	-100.0%	50	0	-
JULY-NOV SOYBEAN CAL SPRD	1,608	1,168	37.7%	1,315	22.3%	2,923	2,999	-2.5%
KC WHEAT	80,775	101,472	-20.4%	109,676	-26.4%	190,451	163,910	16.2%
MAR-DEC CORN CAL SPRD	5	0	-	500	-99.0%	505	0	-
MAR-JULY CORN CAL SPRD	400	0	0.0%	2,100	-81.0%	2,500	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	30	-100.0%	0	0.0%	0	30	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	50	-100.0%	0	0.0%	0	50	-100.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	0	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	14	-100.0%	0	0.0%	0	114	-100.0%
OATS	425	720	-41.0%	860	-50.6%	1,285	2,132	-39.7%
ROUGH RICE	3,106	3,735	-16.8%	3,812	-18.5%	6,918	5,043	37.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	816,178	1,025,596	-20.4%	1,144,527	-28.7%	1,960,705	2,037,737	-3.8%
SOYBEAN CRUSH	200	0	0.0%	610	-67.2%	810	0	0.0%
SOYBEAN MEAL	174,579	128,928	35.4%	181,632	-3.9%	356,211	291,901	22.0%
SOYBEAN OIL	213,183	121,062	76.1%	271,872	-21.6%	485,055	235,906	105.6%
SOYBN NEARBY+2 CAL SPRD	25	0	0.0%	10	150.0%	35	0	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	450	-100.0%
WHEAT	1,118	678	64.9%	1,961	-43.0%	3,079	2,810	9.6%
WHEAT-CORN ICSD	20	0	0.0%	40	-50.0%	60	600	-90.0%
WHEAT NEARBY+2 CAL SPRD	676	1,040	-35.0%	600	12.7%	1,276	1,270	0.5%

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Ags Futures								
FERTILIZER PRODUCTS	1,970	1,350	45.9%	2,965	-33.6%	4,935	3,200	54.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	170,408,414	116,400,172	46.4%	87,844,753	94.0%	258,253,167	198,751,216	29.9%
Equity Index Futures	8,617,170	3,668,942	134.9%	6,227,812	38.4%	14,844,982	8,603,482	72.5%
Energy Futures	2,261	10,252	-77.9%	2,688	-15.9%	4,949	20,881	-76.3%
Ag Products Futures	25,401,137	25,827,723	-1.7%	18,731,327	35.6%	44,132,464	41,831,033	5.5%
Ags Futures	1,970	1,350	45.9%	2,965	-33.6%	4,935	3,200	54.2%
TOTAL FUTURES	204,430,952	145,908,439	40.1%	112,809,545	81.2%	317,240,497	249,209,812	27.3%
TOTAL OPTIONS GROUP								
Equity Index Options	4,046	4,755	-14.9%	2,521	60.5%	6,567	12,078	-45.6%
Interest Rate Options	28,212,541	16,143,404	74.8%	25,586,890	10.3%	53,799,431	36,275,195	48.3%
Ag Products Options	3,116,567	4,150,052	-24.9%	4,025,937	-22.6%	7,142,504	7,523,987	-5.1%
TOTAL OPTIONS	31,333,154	20,298,211	54.4%	29,615,348	5.8%	60,948,502	43,811,260	39.1%
TOTAL COMBINED								
Interest Rate	198,620,955	132,543,576	49.9%	113,431,643	75.1%	312,052,598	235,026,411	32.8%
Equity Index	8,621,216	3,673,697	134.7%	6,230,333	38.4%	14,851,549	8,615,560	72.4%
Energy	2,261	10,252	-77.9%	2,688	-15.9%	4,949	20,881	-76.3%
Ag Products	28,517,704	29,977,775	-4.9%	22,757,264	25.3%	51,274,968	49,355,020	3.9%
Ags	1,970	1,350	45.9%	2,965	-33.6%	4,935	3,200	54.2%
GRAND TOTAL	235,764,106	166,206,650	41.8%	142,424,893	65.5%	378,188,999	293,021,072	29.1%