



CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry MAR 2020	Open Outcry MAR 2019	% CHG	ELEC MAR 2020	ELEC MAR 2019	% CHG	Open Outcry Y.T.D 2020	Open Outcry Y.T.D 2019	% CHG	ELEC Y.T.D 2020	ELEC Y.T.D 2019	% CHG
Interest Rate Futures												
10-YR NOTE	53,106	114,311	-53.5%	47,853,174	32,797,424	45.9%	469,469	322,990	45.4%	147,554,657	103,131,522	43.1%
10-YR SWAP RATE	0	0	0.0%	145,665	74,545	95.4%	0	0	0.0%	207,507	123,425	68.1%
15-YR SWAP RATE	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
20-YR SWAP RATE	0	0	0.0%	0	46	-100.0%	0	0	0.0%	0	46	-100.0%
2-YR NOTE	80	4,838	-98.3%	17,204,016	9,109,030	88.9%	261	7,524	-96.5%	51,069,186	36,665,579	39.3%
2-YR SWAP RATE	0	0	0.0%	39,919	37,858	5.4%	0	0	0.0%	66,970	109,818	-39.0%
30-YR BOND	6,851	19,016	-64.0%	9,631,279	6,521,096	47.7%	55,491	55,028	0.8%	29,286,010	21,015,428	39.4%
30-YR SWAP RATE	0	0	0.0%	221	702	-68.5%	0	0	0.0%	633	1,770	-64.2%
3-YR SWAP RATE	0	0	0.0%	4,662	18,376	-74.6%	0	0	0.0%	13,653	29,991	-54.5%
4-YR SWAP RATE	0	0	0.0%	3,482	7,807	-55.4%	0	0	0.0%	5,354	12,640	-57.6%
5-YR NOTE	14,668	37,255	-60.6%	31,021,964	18,792,050	65.1%	87,402	86,760	0.7%	85,669,945	67,789,952	26.4%
5-YR SWAP RATE	0	0	0.0%	150,522	87,808	71.4%	0	0	0.0%	237,185	179,425	32.2%
7-YR SWAP RATE	0	0	0.0%	5,388	7,348	-26.7%	0	0	0.0%	10,329	12,891	-19.9%
FED FUND	0	0	0.0%	14,060,405	6,239,594	125.3%	0	0	0.0%	30,264,649	16,607,670	82.2%
Ultra 10-Year Note	0	0	0.0%	7,521,299	4,083,501	84.2%	0	0	0.0%	19,323,883	11,761,670	64.3%
ULTRA T-BOND	0	34	-100.0%	4,388,429	2,816,676	55.8%	0	66	-100.0%	14,412,389	10,612,883	35.8%
Interest Rate Options												
10-YR NOTE	1,462,846	2,350,789	-37.8%	14,853,585	12,233,632	21.4%	8,489,760	6,451,967	31.6%	44,707,931	31,439,812	42.2%
2-YR NOTE	173,777	261,156	-33.5%	386,180	486,060	-20.5%	273,359	419,185	-34.8%	934,673	870,873	7.3%
30-YR BOND	169,911	364,892	-53.4%	2,972,870	3,000,550	-0.9%	891,042	936,853	-4.9%	9,305,147	7,033,920	32.3%
5-YR NOTE	948,147	923,763	2.6%	6,662,636	3,685,963	80.8%	2,424,616	2,357,479	2.8%	12,543,908	9,587,581	30.8%
FED FUND	500	250	100.0%	1,203	2	60,050.0%	3,100	250	1,140.0%	7,166	202	3,447.5%
Ultra 10-Year Note	0	4,187	-100.0%	119	5,327	-97.8%	13,035	4,237	207.6%	2,961	5,328	-44.4%
ULTRA T-BOND	522	4,305	-87.9%	376	2,990	-87.4%	10,870	37,223	-70.8%	997	6,350	-84.3%

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Equity Index Futures												
DJ US REAL ESTATE	0	0	0.0%	84,830	50,107	69.3%	0	0	0.0%	135,286	82,755	63.5%
E-mini (\$5) Dow	0	0	0.0%	8,402,269	4,916,930	70.9%	0	0	0.0%	19,741,510	13,466,100	46.6%
MICRO MINI \$5 DOW	0	-	-	4,884,242	-	-	0	-	-	8,309,196	-	-
S&P 500	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Equity Index Options												
E-mini (\$5) Dow	0	0	0.0%	5,768	5,190	11.1%	0	0	0.0%	12,335	17,268	-28.6%
Energy Futures												
ETHANOL	0	0	0.0%	2,826	10,627	-73.4%	0	0	0.0%	7,775	31,452	-75.3%
Ags Futures												
FERTILIZER PRODUCS	0	0	0.0%	0	0	0.0%	0	0	0.0%	60	0	0.0%

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Ag Products Futures												
CHI WHEAT	1,731	9,780	-82.3%	3,333,187	2,557,427	30.3%	12,092	28,204	-57.1%	9,219,706	7,860,249	17.3%
CORN	4,562	23,751	-80.8%	7,581,753	7,738,171	-2.0%	18,145	61,218	-70.4%	21,713,033	23,375,828	-7.1%
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%	73,486	97,776	-24.8%	0	0	0.0%	114,865	137,191	-16.3%
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	0	1,182	-100.0%	1,399,817	1,092,090	28.2%	1,534	3,725	-58.8%	3,770,923	3,660,649	3.0%
MINI CORN	0	0	0.0%	25,715	7,860	227.2%	0	0	0.0%	47,267	21,349	121.4%
MINI SOYBEAN	0	0	0.0%	32,990	10,776	206.1%	0	0	0.0%	74,012	49,042	50.9%
MINI WHEAT	0	0	0.0%	19,099	5,265	262.8%	0	0	0.0%	31,789	13,153	141.7%
OATS	0	0	0.0%	12,492	9,632	29.7%	0	0	0.0%	39,316	36,036	9.1%
ROUGH RICE	0	13	-100.0%	24,902	13,692	81.9%	0	31	-100.0%	78,132	49,934	56.5%
SOYBEAN	2,431	4,850	-49.9%	5,206,598	3,187,853	63.3%	10,769	16,306	-34.0%	14,045,512	10,645,891	31.9%
SOYBEAN MEAL	352	985	-64.3%	2,903,276	1,810,494	60.4%	1,333	2,257	-40.9%	8,314,260	6,183,420	34.5%
SOYBEAN OIL	977	495	97.4%	3,200,940	1,967,199	62.7%	4,078	1,248	226.8%	9,215,252	6,721,919	37.1%
WHEAT	0	0	0.0%	807	2,511	-67.9%	0	0	0.0%	982	3,543	-72.3%

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Ag Products Options												
CHI WHEAT	35,740	107,790	-66.8%	854,740	723,934	18.1%	202,275	327,349	-38.2%	1,930,486	1,903,169	1.4%
CORN	106,035	367,350	-71.1%	2,021,590	2,079,913	-2.8%	536,597	979,620	-45.2%	4,440,260	4,752,565	-6.6%
CORN NEARBY+2 CAL SPRD	5,145	1,570	227.7%	1,110	1	#####	14,975	8,470	76.8%	1,980	1	#####
DEC-DEC CORN CAL SPRD	250	15	1,566.7%	0	0	0.0%	250	573	-56.4%	0	0	0.0%
DEC-JULY CORN CAL SPRD	0	1,800	-100.0%	0	0	0.0%	175	3,700	-95.3%	0	0	0.0%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
Intercommodity Spread	2,098	263	697.7%	22	0	0.0%	7,987	580	1,277.1%	25	0	0.0%
JULY-DEC CORN CAL SPRD	2,440	880	177.3%	3,170	500	534.0%	11,810	4,485	163.3%	4,510	500	802.0%
JULY-DEC SOYMEAL CAL SPR	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	220	0	0.0%	50	0	0.0%	1,520	1,300	16.9%	145	0	0.0%
JULY-JULY WHEAT CAL SPRD	0	-	-	0	-	-	50	-	-	0	-	-
JULY-NOV SOYBEAN CAL SPR	2,227	740	200.9%	902	2	45,000.0%	4,950	3,551	39.4%	1,102	190	480.0%
KC WHEAT	3,401	22,252	-84.7%	124,259	86,967	42.9%	36,570	64,189	-43.0%	281,541	206,850	36.1%
MAR-DEC CORN CAL SPRD	0	-	-	0	-	-	505	-	-	0	-	-
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0	0.0%	2,500	0	0.0%	0	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	30	-100.0%
NOV-JULY SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	50	-100.0%
NOV-MAR SOYBEAN CSO	100	0	0.0%	630	0	0.0%	100	0	0.0%	630	0	0.0%
NOV-NOV SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	0	114	-100.0%	0	0	0.0%
OATS	20	51	-60.8%	35	256	-86.3%	720	1,551	-53.6%	620	888	-30.2%
ROUGH RICE	1,205	1,406	-14.3%	1,752	742	136.1%	6,492	4,494	44.5%	3,383	2,697	25.4%
SEP-DEC SOYBEAN MEAL CSC	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
SOYBEAN	61,969	132,178	-53.1%	1,257,144	771,942	62.9%	275,778	402,649	-31.5%	2,993,620	2,511,387	19.2%
SOYBEAN CRUSH	20	0	0.0%	0	0	0.0%	830	0	0.0%	0	0	0.0%
SOYBEAN MEAL	21,362	24,923	-14.3%	320,411	102,028	214.0%	84,223	93,912	-10.3%	610,331	322,940	89.0%
SOYBEAN OIL	18,954	14,267	32.9%	186,266	76,950	142.1%	106,072	51,610	105.5%	578,803	273,513	111.6%
SOYBN NEARBY+2 CAL SPRD	300	0	0.0%	300	0	0.0%	335	0	0.0%	300	0	0.0%
SOYMEAL NEARBY+2 CAL SPR	200	0	0.0%	0	0	0.0%	200	450	-55.6%	0	0	0.0%
WHEAT	0	1,706	-100.0%	236	898	-73.7%	16	1,706	-99.1%	2,189	1,233	77.5%
WHEAT-CORN IC SO	10	1,250	-99.2%	0	0	0.0%	70	1,850	-96.2%	0	0	0.0%
WHEAT NEARBY+2 CAL SPRD	0	10	-100.0%	505	0	0.0%	1,251	1,080	15.8%	530	200	165.0%

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TOTAL FUTURES GROUP												
Interest Rate Futures	74,705	175,454	-57.4%	132,030,425	80,593,861	63.8%	612,623	472,368	29.7%	378,122,350	268,054,710	41.1%
Equity Index Futures	0	0	0.0%	13,371,341	4,967,037	169.2%	0	0	0.0%	28,185,992	13,548,855	108.0%
Energy Futures	0	0	0.0%	2,826	10,627	-73.4%	0	0	0.0%	7,775	31,452	-75.3%
Ags Futures	0	0	0.0%	0	0	0.0%	0	0	0.0%	60	0	0.0%
Ag Products Futures	10,053	41,056	-75.5%	23,815,062	18,500,746	28.7%	47,951	112,989	-57.6%	66,665,049	58,758,204	13.5%
TOTAL FUTURES	84,758	216,510	-60.9%	169,219,654	104,072,271	62.6%	660,574	585,357	12.8%	472,981,226	340,393,221	39.0%
TOTAL OPTIONS GROUP												
Equity Index Options	0	0	0.0%	5,768	5,190	11.1%	0	0	0.0%	12,335	17,268	-28.6%
Interest Rate Options	2,755,703	3,909,342	-29.5%	24,876,969	19,414,524	28.1%	12,105,782	10,207,194	18.6%	67,502,783	48,944,066	37.9%
Ag Products Options	261,696	678,451	-61.4%	4,773,122	3,844,133	24.2%	1,296,251	1,953,233	-33.6%	10,850,455	9,976,213	8.8%
TOTAL OPTIONS	3,017,399	4,587,793	-34.2%	29,655,859	23,263,847	27.5%	13,402,033	12,160,427	10.2%	78,365,573	58,937,547	33.0%
TOTAL COMBINED												
Interest Rate	2,830,408	4,084,796	-30.7%	156,907,394	100,008,385	56.9%	12,718,405	10,679,562	19.1%	445,625,133	316,998,776	40.6%
Equity Index	0	0	0.0%	13,377,109	4,972,227	169.0%	0	0	0.0%	28,198,327	13,566,123	107.9%
Energy	0	0	0.0%	2,826	10,627	-73.4%	0	0	0.0%	7,775	31,452	-75.3%
Ags	0	0	0.0%	0	0	0.0%	0	0	0.0%	60	0	0.0%
Ag Products	271,749	719,507	-62.2%	28,588,184	22,344,879	27.9%	1,344,202	2,066,222	-34.9%	77,515,504	68,734,417	12.8%
GRAND TOTAL	3,102,157	4,804,303	-35.4%	198,875,513	127,336,118	56.2%	14,062,607	12,745,784	10.3%	551,346,799	399,330,768	38.1%

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