

CBOT Exchange Volume Report - Monthly

	VOLUME MAR 2020	VOLUME MAR 2019	% CHG	VOIUME FEB 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	49,588,496	34,503,415	43.7%	64,744,539	-23.4%	152,310,148	107,879,903	41.2%
10-YR SWAP RATE	281,892	147,103	91.6%	31,674	790.0%	354,930	198,985	78.4%
15-YR SWAP RATE	0	0	0.0%	0	0.0%	0	5,500	-100.0%
20-YR SWAP RATE	0	46	-100.0%	0	0.0%	0	46	-100.0%
2-YR NOTE	19,824,990	10,462,935	89.5%	26,537,827	-25.3%	57,365,223	41,042,367	39.8%
2-YR SWAP RATE	68,782	50,071	37.4%	22,461	206.2%	109,421	128,855	-15.1%
30-YR BOND	10,085,248	6,758,646	49.2%	12,839,881	-21.5%	30,354,604	21,605,416	40.5%
30-YR SWAP RATE	221	814	-72.9%	557	-60.3%	1,026	1,882	-45.5%
3-YR SWAP RATE	7,922	18,655	-57.5%	4,617	71.6%	18,173	31,366	-42.1%
4-YR SWAP RATE	3,680	7,999	-54.0%	1,346	173.4%	5,990	12,944	-53.7%
5-YR NOTE	33,449,440	20,637,854	62.1%	39,907,625	-16.2%	91,060,181	73,233,471	24.3%
5-YR SWAP RATE	164,508	141,707	16.1%	45,344	262.8%	253,249	233,432	8.5%
7-YR SWAP RATE	5,388	7,548	-28.6%	2,624	105.3%	10,529	13,091	-19.6%
FED FUND	14,348,681	6,326,302	126.8%	10,642,300	34.8%	31,033,185	16,734,246	85.4%
Ultra 10-Year Note	7,890,972	4,301,367	83.5%	8,119,827	-2.8%	20,257,504	12,410,697	63.2%
ULTRA T-BOND	5,438,705	3,067,785	77.3%	7,507,792	-27.6%	16,277,929	11,651,262	39.7%
Interest Rate Options								
10-YR NOTE	16,540,211	14,889,927	11.1%	19,767,043	-16.3%	54,482,795	38,595,086	41.2%
2-YR NOTE	559,957	747,216	-25.1%	426,563	31.3%	1,208,032	1,290,058	-6.4%
30-YR BOND	3,213,808	3,372,942	-4.7%	3,897,344	-17.5%	10,866,030	7,988,273	36.0%
5-YR NOTE	7,800,783	4,739,726	64.6%	4,096,533	90.4%	15,321,924	12,115,060	26.5%
FED FUND	1,703	252	575.8%	6,502	-73.8%	10,266	452	2,171.2%
Ultra 10-Year Note	119	9,514	-98.7%	11,382	-99.0%	15,996	9,565	67.2%
ULTRA T-BOND	898	7,295	-87.7%	7,174	-87.5%	11,867	43,573	-72.8%
Equity Index Futures								
DJ US REAL ESTATE	192,202	81,517	135.8%	30,855	522.9%	261,839	132,229	98.0%
E-mini (\$5) Dow	8,432,145	4,927,930	71.1%	6,334,818	33.1%	19,782,536	13,480,700	46.7%
MICRO MINI \$5 DOW	4,884,242	0	-	2,251,497	116.9%	8,309,196	0	-
S&P 500	0	0	0.0%	0	0.0%	0	0	0.0%
Equity Index Options								
E-mini (\$5) Dow	5,768	5,190	11.1%	4,046	42.6%	12,335	17,268	-28.6%
Energy Futures								
ETHANOL	2,826	10,627	-73.4%	2,261	25.0%	7,775	31,508	-75.3%

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Ag Products Futures								
CHI WHEAT	3,342,745	2,584,211	29.4%	3,403,951	-1.8%	9,270,721	7,946,916	16.7%
CORN	7,778,814	7,945,280	-2.1%	8,339,873	-6.7%	22,389,497	24,224,661	-7.6%
DJ_UBS ROLL SELECT INDEX FU	3,144	3,776	-16.7%	0	0.0%	3,144	3,776	-16.7%
DOW-UBS COMMOD INDEX	78,553	97,776	-19.7%	30,193	160.2%	122,506	137,191	-10.7%
FERTILIZER PRODUCTS	390	1,125	-65.3%	120	225.0%	710	5,640	-87.4%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,426,354	1,113,103	28.1%	1,344,241	6.1%	3,864,972	3,779,133	2.3%
MINI CORN	25,715	7,860	227.2%	10,623	142.1%	47,267	21,349	121.4%
MINI SOYBEAN	32,999	10,776	206.2%	20,785	58.8%	74,021	49,042	50.9%
MINI WHEAT	19,099	5,265	262.8%	6,340	201.2%	31,789	13,156	141.6%
OATS	13,193	10,206	29.3%	17,749	-25.7%	41,030	37,465	9.5%
ROUGH RICE	26,003	14,456	79.9%	37,414	-30.5%	82,131	52,774	55.6%
SOYBEAN	5,500,166	3,351,469	64.1%	5,512,955	-0.2%	14,733,019	11,289,338	30.5%
SOYBEAN MEAL	2,982,485	1,871,053	59.4%	3,323,853	-10.3%	8,548,217	6,397,794	33.6%
SOYBEAN OIL	3,258,662	2,023,067	61.1%	3,334,002	-2.3%	9,371,772	6,888,679	36.0%
WHEAT	26,495	20,826	27.2%	19,038	39.2%	66,485	44,368	49.8%
Ag Products Options								
CHI WHEAT	901,003	859,178	4.9%	634,479	42.0%	2,145,554	2,292,474	-6.4%
CORN	2,141,347	2,463,263	-13.1%	1,179,952	81.5%	4,998,565	5,794,422	-13.7%
CORN NEARBY+2 CAL SPRD	6,255	1,571	298.2%	6,100	2.5%	16,955	8,471	100.2%
DEC-DEC CORN CAL SPRD	250	15	1,566.7%	0	0.0%	250	573	-56.4%
DEC-JULY CORN CAL SPRD	0	1,800	-100.0%	175	-100.0%	175	3,700	-95.3%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
Intercommodity Spread	2,120	263	706.1%	138	1,436.2%	8,012	580	1,281.4%
JULY-DEC CORN CAL SPRD	5,610	1,380	306.5%	2,830	98.2%	16,320	4,985	227.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	270	0	0.0%	595	-54.6%	1,665	1,300	28.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	50	0	-
JULY-NOV SOYBEAN CAL SPRD	3,129	742	321.7%	1,608	94.6%	6,052	3,741	61.8%
KC WHEAT	128,260	109,219	17.4%	80,775	58.8%	318,711	273,129	16.7%
MAR-DEC CORN CAL SPRD	0	0	-	5	-100.0%	505	0	-
MAR-JULY CORN CAL SPRD	0	0	0.0%	400	-100.0%	2,500	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	30	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	50	-100.0%
NOV-MAR SOYBEAN CSO	730	0	0.0%	0	0.0%	730	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	114	-100.0%
OATS	55	307	-82.1%	425	-87.1%	1,340	2,439	-45.1%
ROUGH RICE	2,957	2,148	37.7%	3,106	-4.8%	9,875	7,191	37.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	1,336,693	912,515	46.5%	816,178	63.8%	3,297,398	2,950,252	11.8%
SOYBEAN CRUSH	20	0	0.0%	200	-90.0%	830	0	0.0%
SOYBEAN MEAL	343,373	126,951	170.5%	174,579	96.7%	699,584	418,852	67.0%
SOYBEAN OIL	213,020	93,202	128.6%	213,183	-0.1%	698,075	329,108	112.1%
SOYBN NEARBY+2 CAL SPRD	600	0	0.0%	25	2,300.0%	635	0	0.0%
SOYMEAL NEARBY+2 CAL SPRD	200	0	0.0%	0	0.0%	200	450	-55.6%
WHEAT	736	7,604	-90.3%	1,118	-34.2%	3,815	10,414	-63.4%
WHEAT-CORN ICSD	10	1,250	-99.2%	20	-50.0%	70	1,850	-96.2%
WHEAT NEARBY+2 CAL SPRD	505	10	4,950.0%	676	-25.3%	1,781	1,280	39.1%

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Ags Futures								
FERTILIZER PRODUCTS	3,800	900	322.2%	1,970	92.9%	8,735	4,100	113.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	141,158,925	86,432,247	63.3%	170,408,414	-17.2%	399,412,092	285,183,463	40.1%
Equity Index Futures	13,508,589	5,009,447	169.7%	8,617,170	56.8%	28,353,571	13,612,929	108.3%
Energy Futures	2,826	10,627	-73.4%	2,261	25.0%	7,775	31,508	-75.3%
Ag Products Futures	24,514,817	19,060,249	28.6%	25,401,137	-3.5%	68,647,281	60,891,282	12.7%
Ags Futures	3,800	900	322.2%	1,970	92.9%	8,735	4,100	113.0%
TOTAL FUTURES	179,188,957	110,513,470	62.1%	204,430,952	-12.3%	496,429,454	359,723,282	38.0%
TOTAL OPTIONS GROUP								
Equity Index Options	5,768	5,190	11.1%	4,046	42.6%	12,335	17,268	-28.6%
Interest Rate Options	28,117,479	23,766,872	18.3%	28,212,541	-0.3%	81,916,910	60,042,067	36.4%
Ag Products Options	5,087,143	4,581,418	11.0%	3,116,567	63.2%	12,229,647	12,105,405	1.0%
TOTAL OPTIONS	33,210,390	28,353,480	17.1%	31,333,154	6.0%	94,158,892	72,164,740	30.5%
TOTAL COMBINED								
Interest Rate	169,276,404	110,199,119	53.6%	198,620,955	-14.8%	481,329,002	345,225,530	39.4%
Equity Index	13,514,357	5,014,637	169.5%	8,621,216	56.8%	28,365,906	13,630,197	108.1%
Energy	2,826	10,627	-73.4%	2,261	25.0%	7,775	31,508	-75.3%
Ag Products	29,601,960	23,641,667	25.2%	28,517,704	3.8%	80,876,928	72,996,687	10.8%
Ags	3,800	900	322.2%	1,970	92.9%	8,735	4,100	113.0%
GRAND TOTAL	212,399,347	138,866,950	53.0%	235,764,106	-9.9%	590,588,346	431,888,022	36.7%