

CBOT Exchange Volume Report - Monthly

	VOLUME APR 2020	VOLUME APR 2019	% CHG	VOIUME MAR 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	22,902,578	27,261,890	-16.0%	49,588,496	-53.8%	175,212,726	135,141,793	29.7%
10-YR SWAP RATE	38,716	27,112	42.8%	281,892	-86.3%	393,646	226,097	74.1%
15-YR SWAP RATE	0	0	0.0%	0	0.0%	0	5,500	-100.0%
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	46	-100.0%
2-YR NOTE	7,580,426	9,357,510	-19.0%	19,824,990	-61.8%	64,945,649	50,399,877	28.9%
2-YR SWAP RATE	701	30,266	-97.7%	68,782	-99.0%	110,122	159,121	-30.8%
30-YR BOND	4,285,406	4,783,897	-10.4%	10,085,248	-57.5%	34,640,010	26,389,313	31.3%
30-YR SWAP RATE	26	1,010	-97.4%	221	-88.2%	1,052	2,892	-63.6%
3-YR SWAP RATE	3,929	7,438	-47.2%	7,922	-50.4%	22,102	38,804	-43.0%
4-YR SWAP RATE	487	19,220	-97.5%	3,680	-86.8%	6,477	32,164	-79.9%
5-YR NOTE	13,308,190	16,018,844	-16.9%	33,449,440	-60.2%	104,368,371	89,252,315	16.9%
5-YR SWAP RATE	55,786	43,209	29.1%	164,508	-66.1%	309,035	276,641	11.7%
7-YR SWAP RATE	689	1,605	-57.1%	5,388	-87.2%	11,218	14,696	-23.7%
FED FUND	4,344,781	6,036,330	-28.0%	14,348,681	-69.7%	35,377,966	22,770,576	55.4%
Ultra 10-Year Note	3,623,777	3,255,055	11.3%	7,890,972	-54.1%	23,881,281	15,665,752	52.4%
ULTRA T-BOND	2,729,990	2,463,567	10.8%	5,438,705	-49.8%	19,007,919	14,114,829	34.7%
Interest Rate Options								
10-YR NOTE	6,895,882	11,697,042	-41.0%	16,540,211	-58.3%	61,378,677	50,292,128	22.0%
2-YR NOTE	334,964	431,751	-22.4%	559,957	-40.2%	1,542,996	1,721,809	-10.4%
30-YR BOND	1,357,958	2,375,482	-42.8%	3,213,808	-57.7%	12,223,988	10,363,755	17.9%
5-YR NOTE	3,002,415	4,461,619	-32.7%	7,800,783	-61.5%	18,324,339	16,576,679	10.5%
FED FUND	605	0	0.0%	1,703	-64.5%	10,871	452	2,305.1%
Ultra 10-Year Note	0	1,720	-100.0%	119	-100.0%	15,996	11,285	41.7%
ULTRA T-BOND	412	4,524	-90.9%	898	-54.1%	12,279	48,097	-74.5%
Equity Index Futures								
DJ US REAL ESTATE	64,677	29,304	120.7%	192,202	-66.3%	326,516	161,533	102.1%
E-mini (\$5) Dow	4,349,647	3,353,426	29.7%	8,432,145	-48.4%	24,132,183	16,834,126	43.4%
MICRO MINI \$5 DOW	3,023,596	0	-	4,884,242	-38.1%	11,332,792	0	-
S&P 500	0	0	0.0%	0	0.0%	0	0	0.0%
Equity Index Options								
E-mini (\$5) Dow	2,076	2,616	-20.6%	5,768	-64.0%	14,411	19,884	-27.5%
Energy Futures								
ETHANOL	2,231	8,269	-73.0%	2,826	-21.1%	10,006	39,777	-74.8%

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Ag Products Futures								
CHI WHEAT	2,699,578	3,062,639	-11.9%	3,342,745	-19.2%	11,970,299	11,009,555	8.7%
CORN	8,115,230	10,348,023	-21.6%	7,778,814	4.3%	30,504,727	34,572,684	-11.8%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	3,144	-100.0%	3,144	3,776	-16.7%
DOW-UBS COMMOD INDEX	16,175	19,244	-15.9%	78,553	-79.4%	138,681	156,435	-11.3%
FERTILIZER PRODUCTS	120	2,300	-94.8%	390	-69.2%	830	7,940	-89.5%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,256,786	1,549,989	-18.9%	1,426,354	-11.9%	5,121,758	5,329,122	-3.9%
MINI CORN	31,965	9,347	242.0%	25,715	24.3%	79,232	30,696	158.1%
MINI SOYBEAN	31,976	13,850	130.9%	32,999	-3.1%	105,997	62,892	68.5%
MINI WHEAT	18,988	4,531	319.1%	19,099	-0.6%	50,777	17,687	187.1%
OATS	9,646	19,410	-50.3%	13,193	-26.9%	50,676	56,875	-10.9%
ROUGH RICE	34,405	26,449	30.1%	26,003	32.3%	116,536	79,223	47.1%
SOYBEAN	4,709,212	4,801,506	-1.9%	5,500,166	-14.4%	19,442,231	16,090,844	20.8%
SOYBEAN MEAL	2,240,387	2,796,374	-19.9%	2,982,485	-24.9%	10,788,604	9,194,168	17.3%
SOYBEAN OIL	2,946,356	3,012,561	-2.2%	3,258,662	-9.6%	12,318,128	9,901,240	24.4%
WHEAT	30,991	10,762	188.0%	26,495	17.0%	97,476	55,130	76.8%
Ag Products Options								
CHI WHEAT	631,735	490,365	28.8%	901,003	-29.9%	2,777,289	2,782,839	-0.2%
CORN	1,764,108	2,108,666	-16.3%	2,141,347	-17.6%	6,762,673	7,903,088	-14.4%
CORN NEARBY+2 CAL SPRD	2,370	125	1,796.0%	6,255	-62.1%	19,325	8,596	124.8%
DEC-DEC CORN CAL SPRD	1,228	2,174	-43.5%	250	391.2%	1,478	2,747	-46.2%
DEC-JULY CORN CAL SPRD	0	3,210	-100.0%	0	0.0%	175	6,910	-97.5%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
Intercommodity Spread	243	100	143.0%	2,120	-88.5%	8,255	680	1,114.0%
JULY-DEC CORN CAL SPRD	0	2,660	-100.0%	5,610	-100.0%	16,320	7,645	113.5%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	1,220	50	2,340.0%	270	351.9%	2,885	1,350	113.7%
JULY-JULY WHEAT CAL SPRD	70	0	-	0	0.0%	120	0	-
JULY-NOV SOYBEAN CAL SPRD	500	415	20.5%	3,129	-84.0%	6,552	4,156	57.7%
KC WHEAT	106,355	60,345	76.2%	128,260	-17.1%	425,066	333,474	27.5%
MAR-DEC CORN CAL SPRD	0	0	-	0	0.0%	505	0	-
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	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	750	-100.0%	0	0.0%	0	800	-100.0%
NOV-MAR SOYBEAN CSO	120	0	0.0%	730	-83.6%	850	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	114	-100.0%
OATS	66	586	-88.7%	55	20.0%	1,406	3,025	-53.5%
ROUGH RICE	3,269	1,486	120.0%	2,957	10.6%	13,144	8,677	51.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	842,912	1,073,931	-21.5%	1,336,693	-36.9%	4,140,310	4,024,183	2.9%
SOYBEAN CRUSH	347	4	8,575.0%	20	1,635.0%	1,177	4	29,325.0%
SOYBEAN MEAL	214,835	149,386	43.8%	343,373	-37.4%	914,419	568,238	60.9%
SOYBEAN OIL	143,643	103,969	38.2%	213,020	-32.6%	841,718	433,077	94.4%
SOYBN NEARBY+2 CAL SPRD	245	0	0.0%	600	-59.2%	880	0	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	15	-100.0%	200	-100.0%	200	465	-57.0%
WHEAT	2,304	7,219	-68.1%	736	213.0%	6,119	17,633	-65.3%
WHEAT-CORN IC SO	1,110	640	73.4%	10	11,000.0%	1,180	2,490	-52.6%
WHEAT NEARBY+2 CAL SPRD	396	960	-58.8%	505	-21.6%	2,177	2,240	-2.8%



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Ags Futures								
FERTILIZER PRODUCTS	2,890	1,500	92.7%	3,800	-23.9%	11,625	5,600	107.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	58,875,482	69,306,953	-15.1%	141,158,925	-58.3%	458,287,574	354,490,416	29.3%
Equity Index Futures	7,437,920	3,382,730	119.9%	13,508,589	-44.9%	35,791,491	16,995,659	110.6%
Energy Futures	2,231	8,269	-73.0%	2,826	-21.1%	10,006	39,777	-74.8%
Ag Products Futures	22,141,815	25,676,985	-13.8%	24,514,817	-9.7%	90,789,096	86,568,267	4.9%
Ags Futures	2,890	1,500	92.7%	3,800	-23.9%	11,625	5,600	107.6%
TOTAL FUTURES	88,460,338	98,376,437	-10.1%	179,188,957	-50.6%	584,889,792	458,099,719	27.7%
TOTAL OPTIONS GROUP								
Equity Index Options	2,076	2,616	-20.6%	5,768	-64.0%	14,411	19,884	-27.5%
Interest Rate Options	11,592,236	18,972,138	-38.9%	28,117,479	-58.8%	93,509,146	79,014,205	18.3%
Ag Products Options	3,717,076	4,007,056	-7.2%	5,087,143	-26.9%	15,946,723	16,112,461	-1.0%
TOTAL OPTIONS	15,311,388	22,981,810	-33.4%	33,210,390	-53.9%	109,470,280	95,146,550	15.1%
TOTAL COMBINED								
Interest Rate	70,467,718	88,279,091	-20.2%	169,276,404	-58.4%	551,796,720	433,504,621	27.3%
Equity Index	7,439,996	3,385,346	119.8%	13,514,357	-44.9%	35,805,902	17,015,543	110.4%
Energy	2,231	8,269	-73.0%	2,826	-21.1%	10,006	39,777	-74.8%
Ag Products	25,858,891	29,684,041	-12.9%	29,601,960	-12.6%	106,735,819	102,680,728	3.9%
Ags	2,890	1,500	92.7%	3,800	-23.9%	11,625	5,600	107.6%
GRAND TOTAL	103,771,726	121,358,247	-14.5%	212,399,347	-51.1%	694,360,072	553,246,269	25.5%