



CBOT Exchange Volume Report - Monthly

	VOLUME MAY 2020	VOLUME MAY 2019	% CHG	VOIUME APR 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	35,352,943	56,919,411	-37.9%	22,902,578	54.4%	210,565,669	192,061,204	9.6%
10-YR SWAP RATE	40,490	27,721	46.1%	38,716	4.6%	434,136	253,818	71.0%
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	14,444,551	25,719,814	-43.8%	7,580,426	90.6%	79,390,200	76,119,691	4.3%
2-YR SWAP RATE	3,037	40,435	-92.5%	701	333.2%	113,159	199,556	-43.3%
30-YR BOND	7,990,336	9,727,944	-17.9%	4,285,406	86.5%	42,630,346	36,117,257	18.0%
30-YR SWAP RATE	100	636	-84.3%	26	284.6%	1,152	3,528	-67.3%
3-YR SWAP RATE	195	8,986	-97.8%	3,929	-95.0%	22,297	47,790	-53.3%
4-YR SWAP RATE	523	28,369	-98.2%	487	7.4%	7,000	60,533	-88.4%
5-YR NOTE	26,063,499	39,172,146	-33.5%	13,308,190	95.8%	130,431,870	128,424,461	1.6%
5-YR SWAP RATE	49,861	73,185	-31.9%	55,786	-10.6%	358,896	349,826	2.6%
7-YR SWAP RATE	986	7,391	-86.7%	689	43.1%	12,204	22,087	-44.7%
FED FUND	4,130,632	9,473,062	-56.4%	4,344,781	-4.9%	39,508,598	32,243,638	22.5%
Ultra 10-Year Note	6,384,960	7,198,555	-11.3%	3,623,777	76.2%	30,266,241	22,864,307	32.4%
ULTRA T-BOND	5,684,637	6,886,883	-17.5%	2,729,990	108.2%	24,692,556	21,001,712	17.6%
Interest Rate Options								
10-YR NOTE	6,313,056	16,644,420	-62.1%	6,895,882	-8.5%	67,691,733	66,936,548	1.1%
2-YR NOTE	208,525	734,208	-71.6%	334,964	-37.7%	1,751,521	2,456,017	-28.7%
30-YR BOND	1,640,827	3,609,149	-54.5%	1,357,958	20.8%	13,864,815	13,972,904	-0.8%
5-YR NOTE	2,612,037	6,387,483	-59.1%	3,002,415	-13.0%	20,936,376	22,964,162	-8.8%
FED FUND	50	0	0.0%	605	-91.7%	10,921	452	2,316.2%
Ultra 10-Year Note	0	4,331	-100.0%	0	0.0%	15,996	15,616	2.4%
ULTRA T-BOND	522	26,615	-98.0%	412	26.7%	12,801	74,712	-82.9%
Equity Index Futures								
DJ US REAL ESTATE	68,586	19,241	256.5%	64,677	6.0%	395,102	180,774	118.6%
E-mini (\$5) Dow	4,357,123	5,889,586	-26.0%	4,349,647	0.2%	28,489,306	22,723,712	25.4%
MICRO MINI \$5 DOW	2,571,390	943,066	172.7%	3,023,596	-15.0%	13,904,182	943,066	1,374.4%
S&P 500	0	0	0.0%	0	0.0%	0	0	0.0%
Equity Index Options								
E-mini (\$5) Dow	2,923	3,618	-19.2%	2,076	40.8%	17,334	23,502	-26.2%
Energy Futures								
ETHANOL	1,138	9,526	-88.1%	2,231	-49.0%	11,144	49,303	-77.4%

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Ag Products Futures								
CHI WHEAT	1,870,175	2,879,585	-35.1%	2,699,578	-30.7%	13,840,474	13,889,140	-0.4%
CORN	4,561,587	13,559,792	-66.4%	8,115,230	-43.8%	35,066,314	48,132,476	-27.1%
DJ_UBS ROLL SELECT INDEX FU	458	112	308.9%	0	0.0%	3,602	3,888	-7.4%
DOW-UBS COMMOD INDEX	6,213	44,812	-86.1%	16,175	-61.6%	144,894	201,247	-28.0%
FERTILIZER PRODUCTS	140	2,385	-94.1%	120	16.7%	970	10,325	-90.6%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	784,230	1,391,891	-43.7%	1,256,786	-37.6%	5,905,988	6,721,013	-12.1%
MINI CORN	16,953	26,659	-36.4%	31,965	-47.0%	96,185	57,355	67.7%
MINI SOYBEAN	18,981	24,729	-23.2%	31,976	-40.6%	124,978	87,621	42.6%
MINI WHEAT	13,890	7,085	96.0%	18,988	-26.8%	64,667	24,772	161.0%
OATS	10,702	14,000	-23.6%	9,646	10.9%	61,378	70,875	-13.4%
ROUGH RICE	11,412	18,974	-39.9%	34,405	-66.8%	127,948	98,197	30.3%
SOYBEAN	3,341,820	5,096,195	-34.4%	4,709,212	-29.0%	22,784,051	21,187,039	7.5%
SOYBEAN MEAL	1,489,601	2,667,776	-44.2%	2,240,387	-33.5%	12,278,205	11,861,944	3.5%
SOYBEAN OIL	1,772,205	2,405,587	-26.3%	2,946,356	-39.9%	14,090,333	12,306,827	14.5%
WHEAT	14,826	12,113	22.4%	30,991	-52.2%	112,302	67,243	67.0%
Ag Products Options								
CHI WHEAT	500,760	859,909	-41.8%	631,735	-20.7%	3,278,049	3,642,748	-10.0%
CORN	1,281,646	5,754,783	-77.7%	1,764,108	-27.3%	8,044,319	13,657,871	-41.1%
CORN NEARBY+2 CAL SPRD	815	6,955	-88.3%	2,370	-65.6%	20,140	15,551	29.5%
DEC-DEC CORN CAL SPRD	46	5,067	-99.1%	1,228	-96.3%	1,524	7,814	-80.5%
DEC-JULY CORN CAL SPRD	51	7,630	-99.3%	0	0.0%	226	14,540	-98.4%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
Intercommodity Spread	45	320	-85.9%	243	-81.5%	8,300	1,000	730.0%
JULY-DEC CORN CAL SPRD	615	500	23.0%	0	0.0%	16,935	8,145	107.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	356	0	0.0%	1,220	-70.8%	3,241	1,350	140.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	70	-100.0%	120	0	-
JULY-NOV SOYBEAN CAL SPRD	820	1,965	-58.3%	500	64.0%	7,372	6,121	20.4%
KC WHEAT	75,056	131,171	-42.8%	106,355	-29.4%	500,122	464,645	7.6%
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	2,200	-100.0%	0	0.0%	0	3,000	-100.0%
NOV-MAR SOYBEAN CSO	50	20	150.0%	120	-58.3%	900	20	4,400.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	114	-100.0%
OATS	87	309	-71.8%	66	31.8%	1,493	3,334	-55.2%
ROUGH RICE	3,914	2,063	89.7%	3,269	19.7%	17,058	10,740	58.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	773,624	2,049,579	-62.3%	842,912	-8.2%	4,913,934	6,073,762	-19.1%
SOYBEAN CRUSH	145	0	0.0%	347	-58.2%	1,322	4	32,950.0%
SOYBEAN MEAL	124,000	249,171	-50.2%	214,835	-42.3%	1,038,419	817,409	27.0%
SOYBEAN OIL	110,660	143,472	-22.9%	143,643	-23.0%	952,378	576,549	65.2%
SOYBN NEARBY+2 CAL SPRD	0	5,500	-100.0%	245	-100.0%	880	5,500	-84.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	200	465	-57.0%
WHEAT	1,965	9,851	-80.1%	2,304	-14.7%	8,084	27,484	-70.6%
WHEAT-CORN IC50	600	40	1,400.0%	1,110	-45.9%	1,780	2,530	-29.6%
WHEAT NEARBY+2 CAL SPRD	1,000	0	0.0%	396	152.5%	3,177	2,240	41.8%

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Ags Futures								
FERTILIZER PRODUCTS	1,817	1,500	21.1%	2,890	-37.1%	13,442	7,100	89.3%
TOTAL FUTURES GROUP								
Interest Rate Futures	100,146,750	155,284,538	-35.5%	58,875,482	70.1%	558,434,324	509,774,954	9.5%
Equity Index Futures	6,997,099	6,851,893	2.1%	7,437,920	-5.9%	42,788,590	23,847,552	79.4%
Energy Futures	1,138	9,526	-88.1%	2,231	-49.0%	11,144	49,303	-77.4%
Ag Products Futures	13,913,193	28,151,695	-50.6%	22,141,815	-37.2%	104,702,289	114,719,962	-8.7%
Ags Futures	1,817	1,500	21.1%	2,890	-37.1%	13,442	7,100	89.3%
TOTAL FUTURES	121,059,997	190,299,152	-36.4%	88,460,338	36.9%	705,949,789	648,398,871	8.9%
TOTAL OPTIONS GROUP								
Equity Index Options	2,923	3,618	-19.2%	2,076	40.8%	17,334	23,502	-26.2%
Interest Rate Options	10,775,017	27,406,206	-60.7%	11,592,236	-7.0%	104,284,163	106,420,411	-2.0%
Ag Products Options	2,876,255	9,230,505	-68.8%	3,717,076	-22.6%	18,822,978	25,342,966	-25.7%
TOTAL OPTIONS	13,654,195	36,640,329	-62.7%	15,311,388	-10.8%	123,124,475	131,786,879	-6.6%
TOTAL COMBINED								
Interest Rate	110,921,767	182,690,744	-39.3%	70,467,718	57.4%	662,718,487	616,195,365	7.6%
Equity Index	7,000,022	6,855,511	2.1%	7,439,996	-5.9%	42,805,924	23,871,054	79.3%
Energy	1,138	9,526	-88.1%	2,231	-49.0%	11,144	49,303	-77.4%
Ag Products	16,789,448	37,382,200	-55.1%	25,858,891	-35.1%	123,525,267	140,062,928	-11.8%
Ags	1,817	1,500	21.1%	2,890	-37.1%	13,442	7,100	89.3%
GRAND TOTAL	134,714,192	226,939,481	-40.6%	103,771,726	29.8%	829,074,264	780,185,750	6.3%