

CBOT Exchange Volume Report - Monthly

	VOLUME JUN 2020	VOLUME JUN 2019	% CHG	VOIUME MAY 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	25,639,573	33,426,305	-23.3%	35,352,943	-27.5%	236,205,242	225,487,509	4.8%
10-YR SWAP RATE	164,635	142,668	15.4%	40,490	306.6%	598,771	396,486	51.0%
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	6,637,065	12,310,752	-46.1%	14,444,551	-54.1%	86,027,265	88,430,443	-2.7%
2-YR SWAP RATE	49,795	91,216	-45.4%	3,037	1,539.6%	162,954	290,772	-44.0%
30-YR BOND	5,747,329	6,005,662	-4.3%	7,990,336	-28.1%	48,377,675	42,122,919	14.8%
30-YR SWAP RATE	72	1,199	-94.0%	100	-28.0%	1,224	4,727	-74.1%
3-YR SWAP RATE	11,514	19,713	-41.6%	195	5,804.6%	33,811	67,503	-49.9%
4-YR SWAP RATE	3,891	14,944	-74.0%	523	644.0%	10,891	75,477	-85.6%
5-YR NOTE	14,360,966	21,318,978	-32.6%	26,063,499	-44.9%	144,792,836	149,743,439	-3.3%
5-YR SWAP RATE	69,737	146,938	-52.5%	49,861	39.9%	428,633	496,764	-13.7%
7-YR SWAP RATE	2,393	9,255	-74.1%	986	142.7%	14,597	31,342	-53.4%
FED FUND	3,255,813	11,758,864	-72.3%	4,130,632	-21.2%	42,764,411	44,002,502	-2.8%
Ultra 10-Year Note	3,972,688	4,385,027	-9.4%	6,384,960	-37.8%	34,238,929	27,249,334	25.7%
ULTRA T-BOND	3,338,817	2,924,509	14.2%	5,684,637	-41.3%	28,031,373	23,926,221	17.2%
Interest Rate Options								
10-YR NOTE	10,250,922	13,059,278	-21.5%	6,313,056	62.4%	77,942,655	79,995,826	-2.6%
2-YR NOTE	112,479	599,673	-81.2%	208,525	-46.1%	1,864,000	3,055,690	-39.0%
30-YR BOND	2,055,049	2,601,237	-21.0%	1,640,827	25.2%	15,919,864	16,574,141	-3.9%
5-YR NOTE	2,557,909	5,526,777	-53.7%	2,612,037	-2.1%	23,494,285	28,490,939	-17.5%
FED FUND	0	1,000	-100.0%	50	-100.0%	10,921	1,452	652.1%
Ultra 10-Year Note	0	1,330	-100.0%	0	0.0%	15,996	16,946	-5.6%
ULTRA T-BOND	251	20,110	-98.8%	522	-51.9%	13,052	94,822	-86.2%
Equity Index Futures								
DJ US REAL ESTATE	140,181	93,602	49.8%	68,586	104.4%	535,283	274,376	95.1%
E-mini (\$5) Dow	6,025,096	4,224,505	42.6%	4,357,123	38.3%	34,514,402	26,948,217	28.1%
MICRO MINI \$5 DOW	3,593,740	800,243	349.1%	2,571,390	39.8%	17,497,922	1,743,309	903.7%
S&P 500	160	0	0.0%	0	0.0%	160	0	0.0%
Equity Index Options								
E-mini (\$5) Dow	4,131	2,984	38.4%	2,923	41.3%	21,465	26,486	-19.0%
Energy Futures								
ETHANOL	601	6,965	-91.4%	1,138	-47.2%	11,745	56,268	-79.1%

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Ag Products Futures								
CHI WHEAT	3,369,375	3,497,935	-3.7%	1,870,175	80.2%	17,209,849	17,387,075	-1.0%
CORN	10,234,753	13,195,067	-22.4%	4,561,587	124.4%	45,301,067	61,327,543	-26.1%
DJ_UBS ROLL SELECT INDEX FU	3,157	3,604	-12.4%	458	589.3%	6,759	7,492	-9.8%
DOW-UBS COMMOD INDEX	68,913	120,834	-43.0%	6,213	1,009.2%	213,807	322,081	-33.6%
FERTILIZER PRODUCTS	45	2,050	-97.8%	140	-67.9%	1,015	12,375	-91.8%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,388,084	1,551,492	-10.5%	784,230	77.0%	7,294,072	8,272,505	-11.8%
MINI CORN	21,670	27,326	-20.7%	16,953	27.8%	117,855	84,681	39.2%
MINI SOYBEAN	26,660	20,738	28.6%	18,981	40.5%	151,638	108,359	39.9%
MINI WHEAT	12,629	8,609	46.7%	13,890	-9.1%	77,296	33,381	131.6%
OATS	18,060	22,122	-18.4%	10,702	68.8%	79,438	92,997	-14.6%
ROUGH RICE	27,150	25,818	5.2%	11,412	137.9%	155,098	124,015	25.1%
SOYBEAN	5,562,754	5,784,492	-3.8%	3,341,820	66.5%	28,346,805	26,971,531	5.1%
SOYBEAN MEAL	2,759,751	2,811,918	-1.9%	1,489,601	85.3%	15,037,956	14,673,862	2.5%
SOYBEAN OIL	2,785,221	2,762,647	0.8%	1,772,205	57.2%	16,875,554	15,069,474	12.0%
WHEAT	18,167	18,519	-1.9%	14,826	22.5%	130,469	85,762	52.1%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	2	0	-	0	-	2	0	-
CHI WHEAT	576,092	752,275	-23.4%	500,760	15.0%	3,854,141	4,395,023	-12.3%
CORN	2,073,960	4,682,991	-55.7%	1,281,646	61.8%	10,118,279	18,340,862	-44.8%
CORN NEARBY+2 CAL SPRD	12,420	11,672	6.4%	815	1,423.9%	32,560	27,223	19.6%
DEC-DEC CORN CAL SPRD	500	1,606	-68.9%	46	987.0%	2,024	9,420	-78.5%
DEC-JULY CORN CAL SPRD	1,000	888	12.6%	51	1,860.8%	1,226	15,428	-92.1%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
Intercommodity Spread	2,645	0	0.0%	45	5,777.8%	10,945	1,000	994.5%
JULY-DEC CORN CAL SPRD	0	3,435	-100.0%	615	-100.0%	16,935	11,580	46.2%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	415	100	315.0%	356	16.6%	3,656	1,450	152.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	120	0	-
JULY-NOV SOYBEAN CAL SPRD	6,575	0	0.0%	820	701.8%	13,947	6,121	127.9%
KC WHEAT	80,109	111,840	-28.4%	75,056	6.7%	580,231	576,485	0.6%
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	0	0.0%	0	0.0%	0	3,000	-100.0%
NOV-MAR SOYBEAN CSO	85	0	0.0%	50	70.0%	985	20	4,825.0%
NOV-NOV SOYBEAN CAL SPRD	0	750	-100.0%	0	0.0%	0	864	-100.0%
OATS	165	341	-51.6%	87	89.7%	1,658	3,675	-54.9%
ROUGH RICE	4,895	1,590	207.9%	3,914	25.1%	21,953	12,330	78.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	1,119,606	1,370,944	-18.3%	773,624	44.7%	6,033,540	7,444,706	-19.0%
SOYBEAN CRUSH	290	0	0.0%	145	100.0%	1,612	4	40,200.0%
SOYBEAN MEAL	184,940	170,026	8.8%	124,000	49.1%	1,223,359	987,435	23.9%
SOYBEAN OIL	119,943	98,464	21.8%	110,660	8.4%	1,072,321	675,013	58.9%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	880	5,500	-84.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	200	465	-57.0%
WHEAT	1,722	3,598	-52.1%	1,965	-12.4%	9,806	31,082	-68.5%
WHEAT-CORN ICSO	20	50	-60.0%	600	-96.7%	1,800	2,580	-30.2%
WHEAT NEARBY+2 CAL SPRD	1,205	0	0.0%	1,000	20.5%	4,382	2,240	95.6%
Ags Futures								
FERTILIZER PRODUCTS	3,095	1,855	66.8%	1,817	70.3%	16,537	8,955	84.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	63,254,288	92,556,030	-31.7%	100,146,750	-36.8%	621,688,612	602,330,984	3.2%
Equity Index Futures	9,759,177	5,118,350	90.7%	6,997,099	39.5%	52,547,767	28,965,902	81.4%
Energy Futures	601	6,965	-91.4%	1,138	-47.2%	11,745	56,268	-79.1%
Ag Products Futures	26,296,389	29,853,171	-11.9%	13,913,193	89.0%	130,998,678	144,573,133	-9.4%
Ags Futures	3,095	1,855	66.8%	1,817	70.3%	16,537	8,955	84.7%
TOTAL FUTURES	99,313,550	127,536,371	-22.1%	121,059,997	-18.0%	805,263,339	775,935,242	3.8%

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TOTAL OPTIONS GROUP								
Equity Index Options	4,131	2,984	38.4%	2,923	41.3%	21,465	26,486	-19.0%
Interest Rate Options	14,976,610	21,809,405	-31.3%	10,775,017	39.0%	119,260,773	128,229,816	-7.0%
Ag Products Options	4,186,589	7,210,570	-41.9%	2,876,255	45.6%	23,009,567	32,553,536	-29.3%
TOTAL OPTIONS	19,167,330	29,022,959	-34.0%	13,654,195	40.4%	142,291,805	160,809,838	-11.5%
 TOTAL COMBINED								
Interest Rate	78,230,898	114,365,435	-31.6%	110,921,767	-29.5%	740,949,385	730,560,800	1.4%
Equity Index	9,763,308	5,121,334	90.6%	7,000,022	39.5%	52,569,232	28,992,388	81.3%
Energy	601	6,965	-91.4%	1,138	-47.2%	11,745	56,268	-79.1%
Ag Products	30,482,978	37,063,741	-17.8%	16,789,448	81.6%	154,008,245	177,126,669	-13.1%
Ags	3,095	1,855	66.8%	1,817	70.3%	16,537	8,955	84.7%
GRAND TOTAL	118,480,880	156,559,330	-24.3%	134,714,192	-12.1%	947,555,144	936,745,080	1.2%