

CBOT Exchange Volume Report - Monthly

	VOLUME JUL 2020	VOLUME JUL 2019	% CHG	VOIUME JUN 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	17,847,973	29,998,845	-40.5%	25,639,573	-30.4%	254,053,215	255,486,354	-0.6%
10-YR SWAP RATE	19,969	29,939	-33.3%	164,635	-87.9%	618,740	426,425	45.1%
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	4,419,042	11,126,116	-60.3%	6,637,065	-33.4%	90,446,307	99,556,559	-9.2%
2-YR SWAP RATE	3,627	58,543	-93.8%	49,795	-92.7%	166,581	349,315	-52.3%
30-YR BOND	5,080,811	5,736,208	-11.4%	5,747,329	-11.6%	53,458,486	47,859,127	11.7%
30-YR SWAP RATE	72	383	-81.2%	72	0.0%	1,296	5,110	-74.6%
3-YR NOTE	62,977	0	-	0	-	62,977	0	-
3-YR SWAP RATE	130	34,577	-99.6%	11,514	-98.9%	33,941	102,080	-66.8%
4-YR SWAP RATE	936	5,368	-82.6%	3,891	-75.9%	11,827	80,845	-85.4%
5-YR NOTE	9,499,461	18,801,436	-49.5%	14,360,966	-33.9%	154,292,297	168,544,875	-8.5%
5-YR SWAP RATE	25,538	65,745	-61.2%	69,737	-63.4%	454,171	562,509	-19.3%
7-YR SWAP RATE	290	4,070	-92.9%	2,393	-87.9%	14,887	35,412	-58.0%
FED FUND	1,735,171	9,900,827	-82.5%	3,255,813	-46.7%	44,499,582	53,903,329	-17.4%
Ultra 10-Year Note	2,851,505	3,770,550	-24.4%	3,972,688	-28.2%	37,090,434	31,019,884	19.6%
ULTRA T-BOND	2,454,696	2,517,562	-2.5%	3,338,817	-26.5%	30,486,069	26,443,783	15.3%
Interest Rate Options								
10-YR NOTE	6,184,000	13,080,598	-52.7%	10,250,922	-39.7%	84,126,655	93,076,424	-9.6%
2-YR NOTE	72,670	462,984	-84.3%	112,479	-35.4%	1,936,670	3,518,674	-45.0%
30-YR BOND	2,153,574	2,533,864	-15.0%	2,055,049	4.8%	18,073,438	19,108,005	-5.4%
5-YR NOTE	1,153,494	5,040,172	-77.1%	2,557,909	-54.9%	24,647,779	33,531,111	-26.5%
FED FUND	0	18,709	-100.0%	0	0.0%	10,921	20,161	-45.8%
Ultra 10-Year Note	0	510	-100.0%	0	0.0%	15,996	17,456	-8.4%
ULTRA T-BOND	299	30,973	-99.0%	251	19.1%	13,351	125,795	-89.4%
Equity Index Futures								
DJ US REAL ESTATE	22,524	24,140	-6.7%	140,181	-83.9%	557,807	298,516	86.9%
E-mini (\$5) Dow	4,459,062	3,566,286	25.0%	6,025,096	-26.0%	38,973,464	30,514,503	27.7%
MICRO MINI \$5 DOW	2,992,751	1,066,878	180.5%	3,593,740	-16.7%	20,490,673	2,810,187	629.2%
S&P 500	0	0	0.0%	160	-100.0%	160	0	0.0%
Equity Index Options								
E-mini (\$5) Dow	2,306	2,115	9.0%	4,131	-44.2%	23,771	28,601	-16.9%
Energy Futures								
ETHANOL	222	5,391	-95.9%	601	-63.1%	11,967	61,659	-80.6%

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Ag Products Futures								
CHI WHEAT	2,600,684	2,271,562	14.5%	3,369,375	-22.8%	19,810,533	19,658,637	0.8%
CORN	7,114,255	8,041,443	-11.5%	10,234,753	-30.5%	52,415,322	69,368,986	-24.4%
DJ_UBS ROLL SELECT INDEX FU	0	452	-100.0%	3,157	-100.0%	6,759	7,944	-14.9%
DOW-UBS COMMOD INDEX	7,096	25,015	-71.6%	68,913	-89.7%	220,903	347,096	-36.4%
FERTILIZER PRODUCTS	195	850	-77.1%	45	333.3%	1,210	13,225	-90.9%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	966,408	1,125,371	-14.1%	1,388,084	-30.4%	8,260,480	9,397,876	-12.1%
MINI CORN	24,799	16,852	47.2%	21,670	14.4%	142,654	101,533	40.5%
MINI SOYBEAN	32,658	17,531	86.3%	26,660	22.5%	184,296	125,890	46.4%
MINI WHEAT	12,609	9,256	36.2%	12,629	-0.2%	89,905	42,637	110.9%
OATS	6,579	9,460	-30.5%	18,060	-63.6%	86,017	102,457	-16.0%
ROUGH RICE	9,409	13,534	-30.5%	27,150	-65.3%	164,507	137,549	19.6%
SOYBEAN	4,115,739	3,820,585	7.7%	5,562,754	-26.0%	32,462,544	30,792,116	5.4%
SOYBEAN MEAL	2,252,506	1,992,617	13.0%	2,759,751	-18.4%	17,290,462	16,666,479	3.7%
SOYBEAN OIL	2,494,849	2,231,788	11.8%	2,785,221	-10.4%	19,370,403	17,301,262	12.0%
WHEAT	26,530	24,452	8.5%	18,167	46.0%	156,999	110,214	42.4%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	75	0	-	2	3,650.0%	77	0	-
CHI WHEAT	698,882	614,076	13.8%	576,092	21.3%	4,553,023	5,009,099	-9.1%
CORN	2,111,504	3,078,169	-31.4%	2,073,960	1.8%	12,229,783	21,419,031	-42.9%
CORN NEARBY+2 CAL SPRD	8,941	8,506	5.1%	12,420	-28.0%	41,501	35,729	16.2%
DEC-DEC CORN CAL SPRD	175	1,496	-88.3%	500	-65.0%	2,199	10,916	-79.9%
DEC-JULY CORN CAL SPRD	610	3,002	-79.7%	1,000	-39.0%	1,836	18,430	-90.0%
DEC-JULY WHEAT CAL SPRD	510	0	0.0%	0	0.0%	510	0	0.0%
Intercommodity Spread	275	0	0.0%	2,645	-89.6%	11,220	1,000	1,022.0%
JAN-MAR SOYBEAN CSO	10	0	-	0	-	10	0	-
JULY-DEC CORN CAL SPRD	0	693	-100.0%	0	0.0%	16,935	12,273	38.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	500	0	0.0%	415	20.5%	4,156	1,450	186.6%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	120	0	-
JULY-NOV SOYBEAN CAL SPRD	0	0	0.0%	6,575	-100.0%	13,947	6,121	127.9%
KC WHEAT	119,205	94,132	26.6%	80,109	48.8%	699,436	670,617	4.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	0.0%	505	0	-
MAR-JULY CORN CAL SPRD	0	20	-100.0%	0	0.0%	2,500	20	12,400.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	30	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	250	-100.0%	0	0.0%	0	3,250	-100.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	85	-100.0%	985	20	4,825.0%
NOV-NOV SOYBEAN CAL SPRD	10	1,020	-99.0%	0	0.0%	10	1,884	-99.5%
OATS	138	158	-12.7%	165	-16.4%	1,796	3,833	-53.1%
ROUGH RICE	2,592	3,577	-27.5%	4,895	-47.0%	24,545	15,907	54.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	1,482,862	1,113,335	33.2%	1,119,606	32.4%	7,516,402	8,558,041	-12.2%
SOYBEAN CRUSH	738	0	0.0%	290	154.5%	2,350	4	58,650.0%
SOYBEAN MEAL	232,213	163,197	42.3%	184,940	25.6%	1,455,572	1,150,632	26.5%
SOYBEAN OIL	162,554	92,839	75.1%	119,943	35.5%	1,234,875	767,852	60.8%
SOYBN NEARBY+2 CAL SPRD	370	0	0.0%	0	0.0%	1,250	5,500	-77.3%
SOYMEAL NEARBY+2 CAL SPRD	0	25	-100.0%	0	0.0%	200	490	-59.2%
WHEAT	1,817	2,915	-37.7%	1,722	5.5%	11,623	33,997	-65.8%
WHEAT-CORN IC50	1,608	100	1,508.0%	20	7,940.0%	3,408	2,680	27.2%
WHEAT NEARBY+2 CAL SPRD	1,300	200	550.0%	1,205	7.9%	5,682	2,440	132.9%
Ags Futures								
FERTILIZER PRODUCS	4,707	2,810	67.5%	3,095	52.1%	21,244	11,765	80.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	44,002,198	82,050,169	-46.4%	63,254,288	-30.4%	665,690,810	684,381,153	-2.7%
Equity Index Futures	7,474,337	4,657,304	60.5%	9,759,177	-23.4%	60,022,104	33,623,206	78.5%
Energy Futures	222	5,391	-95.9%	601	-63.1%	11,967	61,659	-80.6%
Ag Products Futures	19,664,316	19,600,768	0.3%	26,296,389	-25.2%	150,662,994	164,173,901	-8.2%
Ags Futures	4,707	2,810	67.5%	3,095	52.1%	21,244	11,765	80.6%
TOTAL FUTURES	71,145,780	106,316,442	-33.1%	99,313,550	-28.4%	876,409,119	882,251,684	-0.7%

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TOTAL OPTIONS GROUP								
Equity Index Options	2,306	2,115	9.0%	4,131	-44.2%	23,771	28,601	-16.9%
Interest Rate Options	9,564,037	21,167,810	-54.8%	14,976,610	-36.1%	128,824,810	149,397,626	-13.8%
Ag Products Options	4,826,889	5,177,710	-6.8%	4,186,589	15.3%	27,836,456	37,731,246	-26.2%
TOTAL OPTIONS	14,393,232	26,347,635	-45.4%	19,167,330	-24.9%	156,685,037	187,157,473	-16.3%
TOTAL COMBINED								
Interest Rate	53,566,235	103,217,979	-48.1%	78,230,898	-31.5%	794,515,620	833,778,779	-4.7%
Equity Index	7,476,643	4,659,419	60.5%	9,763,308	-23.4%	60,045,875	33,651,807	78.4%
Energy	222	5,391	-95.9%	601	-63.1%	11,967	61,659	-80.6%
Ag Products	24,491,205	24,778,478	-1.2%	30,482,978	-19.7%	178,499,450	201,905,147	-11.6%
Ags	4,707	2,810	67.5%	3,095	52.1%	21,244	11,765	80.6%
GRAND TOTAL	85,539,012	132,664,077	-35.5%	118,480,880	-27.8%	1,033,094,156	1,069,409,157	-3.4%