

CBOT Exchange Volume Report - Monthly

	VOLUME AUG 2020	VOLUME AUG 2019	% CHG	VOIUME JUL 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	36,685,850	56,558,907	-35.1%	17,847,973	105.5%	290,739,065	312,045,261	-6.8%
10-YR SWAP RATE	28,514	87,848	-67.5%	19,969	42.8%	647,254	514,273	25.9%
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	12,570,596	25,807,015	-51.3%	4,419,042	184.5%	103,016,903	125,363,574	-17.8%
2-YR SWAP RATE	5,103	54,121	-90.6%	3,627	40.7%	171,684	403,436	-57.4%
30-YR BOND	10,012,512	12,286,639	-18.5%	5,080,811	97.1%	63,470,998	60,145,766	5.5%
30-YR SWAP RATE	19	508	-96.3%	72	-73.6%	1,315	5,618	-76.6%
3-YR NOTE	124,783	0	-	62,977	98.1%	187,760	0	-
3-YR SWAP RATE	1,840	31,816	-94.2%	130	1,315.4%	35,781	133,896	-73.3%
4-YR SWAP RATE	644	4,864	-86.8%	936	-31.2%	12,471	85,709	-85.4%
5-YR NOTE	25,390,401	40,355,505	-37.1%	9,499,461	167.3%	179,682,698	208,900,380	-14.0%
5-YR SWAP RATE	24,849	80,903	-69.3%	25,538	-2.7%	479,020	643,412	-25.6%
7-YR SWAP RATE	649	1,432	-54.7%	290	123.8%	15,536	36,844	-57.8%
FED FUND	2,052,395	8,966,708	-77.1%	1,735,171	18.3%	46,551,977	62,870,037	-26.0%
Ultra 10-Year Note	6,793,887	8,912,346	-23.8%	2,851,505	138.3%	43,884,321	39,932,230	9.9%
ULTRA T-BOND	6,430,357	7,499,559	-14.3%	2,454,696	162.0%	36,916,426	33,943,342	8.8%
Interest Rate Options								
10-YR NOTE	8,230,861	17,022,492	-51.6%	6,184,000	33.1%	92,357,516	110,098,916	-16.1%
2-YR NOTE	30,310	480,495	-93.7%	72,670	-58.3%	1,966,980	3,999,169	-50.8%
30-YR BOND	2,499,294	4,535,168	-44.9%	2,153,574	16.1%	20,572,732	23,643,173	-13.0%
5-YR NOTE	1,344,242	5,143,607	-73.9%	1,153,494	16.5%	25,992,021	38,674,718	-32.8%
FED FUND	0	1,454	-100.0%	0	0.0%	10,921	21,615	-49.5%
Ultra 10-Year Note	4	9,356	-100.0%	0	0.0%	16,000	26,812	-40.3%
ULTRA T-BOND	170	23,543	-99.3%	299	-43.1%	13,521	149,338	-90.9%
Equity Index Futures								
DJ US REAL ESTATE	25,913	34,200	-24.2%	22,524	15.0%	583,720	332,716	75.4%
E-mini (\$5) Dow	3,451,924	5,763,668	-40.1%	4,459,062	-22.6%	42,425,388	36,278,171	16.9%
MICRO MINI \$5 DOW	1,445,056	1,613,300	-10.4%	2,992,751	-51.7%	21,935,729	4,423,487	395.9%
S&P 500	0	8,450	-100.0%	0	0.0%	160	8,450	-98.1%
Equity Index Options								
E-mini (\$5) Dow	2,522	4,661	-45.9%	2,306	9.4%	26,293	33,262	-21.0%
Energy Futures								
ETHANOL	170	4,336	-96.1%	222	-23.4%	12,137	65,995	-81.6%



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Ag Products Futures								
CHI WHEAT	3,292,530	2,877,286	14.4%	2,600,684	26.6%	23,103,063	22,535,923	2.5%
CORN	9,064,203	10,317,405	-12.1%	7,114,255	27.4%	61,479,525	79,686,391	-22.8%
DJ_UBS ROLL SELECT INDEX FU	763	0	0.0%	0	0.0%	7,522	7,944	-5.3%
DOW-UBS COMMOD INDEX	7,676	23,989	-68.0%	7,096	8.2%	228,579	371,085	-38.4%
FERTILIZER PRODUCTS	130	625	-79.2%	195	-33.3%	1,340	13,850	-90.3%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,568,439	1,630,686	-3.8%	966,408	62.3%	9,828,919	11,028,562	-10.9%
MINI CORN	26,901	20,987	28.2%	24,799	8.5%	169,555	122,520	38.4%
MINI SOYBEAN	36,692	18,777	95.4%	32,658	12.4%	220,988	144,667	52.8%
MINI WHEAT	13,658	11,518	18.6%	12,609	8.3%	103,563	54,155	91.2%
OATS	9,703	9,034	7.4%	6,579	47.5%	95,720	111,491	-14.1%
ROUGH RICE	22,191	32,019	-30.7%	9,409	135.8%	186,698	169,568	10.1%
SOYBEAN	4,432,907	3,771,778	17.5%	4,115,739	7.7%	36,895,451	34,563,894	6.7%
SOYBEAN MEAL	2,244,213	2,270,848	-1.2%	2,252,506	-0.4%	19,534,675	18,937,327	3.2%
SOYBEAN OIL	2,316,302	2,651,269	-12.6%	2,494,849	-7.2%	21,686,705	19,952,531	8.7%
WHEAT	33,924	19,314	75.6%	26,530	27.9%	190,923	129,528	47.4%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	75	-100.0%	77	0	-
CHI WHEAT	685,978	649,041	5.7%	698,882	-1.8%	5,239,001	5,658,140	-7.4%
CORN	2,034,973	3,273,559	-37.8%	2,111,504	-3.6%	14,264,756	24,692,590	-42.2%
CORN NEARBY+2 CAL SPRD	17,144	7,205	137.9%	8,941	91.7%	58,645	42,934	36.6%
DEC-DEC CORN CAL SPRD	351	3,109	-88.7%	175	100.6%	2,550	14,025	-81.8%
DEC-JULY CORN CAL SPRD	1,120	515	117.5%	610	83.6%	2,956	18,945	-84.4%
DEC-JULY WHEAT CAL SPRD	960	0	0.0%	510	88.2%	1,470	0	0.0%
Intercommodity Spread	60	0	0.0%	275	-78.2%	11,280	1,000	1,028.0%
JAN-MAR SOYBEAN CSO	10	0	-	10	0.0%	20	0	-
JULY-DEC CORN CAL SPRD	2,000	174	1,049.4%	0	0.0%	18,935	12,447	52.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	500	-100.0%	4,156	1,450	186.6%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	120	0	-
JULY-NOV SOYBEAN CAL SPRD	0	100	-100.0%	0	0.0%	13,947	6,221	124.2%
KC WHEAT	116,976	108,101	8.2%	119,205	-1.9%	816,412	778,718	4.8%
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	40	6,150.0%
MAR-JULY WHEAT CAL SPRD	75	0	0.0%	0	0.0%	75	30	150.0%
NOV-JULY SOYBEAN CAL SPRD	105	300	-65.0%	0	0.0%	105	3,550	-97.0%
NOV-MAR SOYBEAN CSO	300	0	0.0%	0	0.0%	1,285	20	6,325.0%
NOV-NOV SOYBEAN CAL SPRD	60	0	0.0%	10	500.0%	70	1,884	-96.3%
OATS	212	197	7.6%	138	53.6%	2,008	4,030	-50.2%
ROUGH RICE	2,512	7,064	-64.4%	2,592	-3.1%	27,057	22,971	17.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	1,337,455	962,152	39.0%	1,482,862	-9.8%	8,853,857	9,520,193	-7.0%
SOYBEAN CRUSH	100	0	0.0%	738	-86.4%	2,450	4	61,150.0%
SOYBEAN MEAL	271,628	145,595	86.6%	232,213	17.0%	1,727,200	1,296,227	33.2%
SOYBEAN OIL	191,630	143,081	33.9%	162,554	17.9%	1,426,505	910,933	56.6%
SOYBN NEARBY+2 CAL SPRD	220	0	0.0%	370	-40.5%	1,470	5,500	-73.3%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	200	490	-59.2%
WHEAT	2,947	4,230	-30.3%	1,817	62.2%	14,570	38,227	-61.9%
WHEAT-CORN IC50	730	0	0.0%	1,608	-54.6%	4,138	2,680	54.4%
WHEAT NEARBY+2 CAL SPRD	270	100	170.0%	1,300	-79.2%	5,952	2,540	134.3%
Ags Futures								
FERTILIZER PRODUCS	4,312	3,300	30.7%	4,707	-8.4%	25,556	15,065	69.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	100,122,399	160,648,171	-37.7%	44,002,198	127.5%	765,813,209	845,029,324	-9.4%
Equity Index Futures	4,922,893	7,419,618	-33.7%	7,474,337	-34.1%	64,944,997	41,042,824	58.2%
Energy Futures	170	4,336	-96.1%	222	-23.4%	12,137	65,995	-81.6%
Ag Products Futures	23,070,232	23,655,535	-2.5%	19,664,316	17.3%	173,733,226	187,829,436	-7.5%
Ags Futures	4,312	3,300	30.7%	4,707	-8.4%	25,556	15,065	69.6%
TOTAL FUTURES	128,120,006	191,730,960	-33.2%	71,145,780	80.1%	1,004,529,125	1,073,982,644	-6.5%



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TOTAL OPTIONS GROUP								
Equity Index Options	2,522	4,661	-45.9%	2,306	9.4%	26,293	33,262	-21.0%
Interest Rate Options	12,104,881	27,216,115	-55.5%	9,564,037	26.6%	140,929,691	176,613,741	-20.2%
Ag Products Options	4,667,816	5,304,543	-12.0%	4,826,889	-3.3%	32,504,272	43,035,789	-24.5%
TOTAL OPTIONS	16,775,219	32,525,319	-48.4%	14,393,232	16.5%	173,460,256	219,682,792	-21.0%
TOTAL COMBINED								
Interest Rate	112,227,280	187,864,286	-40.3%	53,566,235	109.5%	906,742,900	1,021,643,065	-11.2%
Equity Index	4,925,415	7,424,279	-33.7%	7,476,643	-34.1%	64,971,290	41,076,086	58.2%
Energy	170	4,336	-96.1%	222	-23.4%	12,137	65,995	-81.6%
Ag Products	27,738,048	28,960,078	-4.2%	24,491,205	13.3%	206,237,498	230,865,225	-10.7%
Ags	4,312	3,300	30.7%	4,707	-8.4%	25,556	15,065	69.6%
GRAND TOTAL	144,895,225	224,256,279	-35.4%	85,539,012	69.4%	1,177,989,381	1,293,665,436	-8.9%