

CBOT Exchange Volume Report - Monthly

	VOLUME JUN 2021	VOLUME JUN 2020	% CHG	VOIUME MAY 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
Interest Rate Futures								
10-YR NOTE	33,519,730	25,639,573	30.7%	47,982,181	-30.1%	247,219,033	236,205,242	4.7%
10-YR SWAP RATE	245,659	164,635	49.2%	43,805	460.8%	834,192	598,771	39.3%
15-YR SWAP RATE	0	0	0.0%	0	0.0%	0	0	0.0%
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	0	0.0%
2-YR NOTE	7,288,883	6,637,065	9.8%	13,870,413	-47.5%	57,425,019	86,027,265	-33.2%
2-YR SWAP RATE	76,924	49,795	54.5%	83,922	-8.3%	531,269	162,954	226.0%
30-YR BOND	7,779,639	5,747,329	35.4%	11,631,726	-33.1%	59,402,077	48,377,675	22.8%
30-YR SWAP RATE	1,000	72	1,288.9%	0	0.0%	1,634	1,224	33.5%
3-YR NOTE	189,635	0	-	183,703	3.2%	1,075,717	0	-
3-YR SWAP RATE	42,783	11,514	271.6%	3,760	1,037.8%	87,306	33,811	158.2%
4-YR SWAP RATE	5,169	3,891	32.8%	1,528	238.3%	14,130	10,891	29.7%
5-YR NOTE	19,107,160	14,360,966	33.0%	30,367,184	-37.1%	144,699,637	144,792,836	-0.1%
5-YR SWAP RATE	116,012	69,737	66.4%	39,461	194.0%	527,558	428,633	23.1%
7-YR SWAP RATE	4,400	2,393	83.9%	2,885	52.5%	18,400	14,597	26.1%
FED FUND	2,456,554	3,255,813	-24.5%	1,599,406	53.6%	11,875,742	42,764,411	-72.2%
Ultra 10-Year Note	6,422,732	3,972,688	61.7%	10,346,612	-37.9%	47,145,512	34,238,929	37.7%
ULTRA T-BOND	3,846,331	3,338,817	15.2%	6,660,059	-42.2%	29,649,556	28,031,373	5.8%
Interest Rate Options								
10-YR NOTE	13,355,450	10,250,922	30.3%	14,166,150	-5.7%	85,330,227	77,942,655	9.5%
2-YR NOTE	22,182	112,479	-80.3%	2,416	818.1%	91,499	1,864,000	-95.1%
30-YR BOND	2,930,776	2,055,049	42.6%	2,105,967	39.2%	16,720,492	15,919,864	5.0%
5-YR NOTE	3,836,384	2,557,909	50.0%	2,601,720	47.5%	20,022,552	23,494,285	-14.8%
FED FUND	0	0	0.0%	0	0.0%	0	10,921	-100.0%
Ultra 10-Year Note	0	0	0.0%	0	0.0%	0	15,996	-100.0%
ULTRA T-BOND	880	251	250.6%	517	70.2%	3,554	13,052	-72.8%
Equity Index Futures								
DJ US REAL ESTATE	111,756	140,181	-20.3%	25,417	339.7%	329,591	535,283	-38.4%
E-mini (\$5) Dow	3,440,847	6,025,096	-42.9%	3,438,589	0.1%	22,264,469	34,514,402	-35.5%
MICRO MINI \$5 DOW	2,039,237	3,593,740	-43.3%	2,432,864	-16.2%	16,128,699	17,497,922	-7.8%
S&P 500	0	160	-100.0%	0	0.0%	0	160	-100.0%
Equity Index Options								
E-mini (\$5) Dow	1,323	4,131	-68.0%	1,808	-26.8%	9,486	21,465	-55.8%
Energy Futures								
ETHANOL	32	601	-94.7%	84	-61.9%	260	11,745	-97.8%

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Ag Products Futures								
CHI WHEAT	3,304,422	3,369,375	-1.9%	2,182,488	51.4%	16,578,381	17,209,849	-3.7%
CORN	10,020,611	10,234,753	-2.1%	7,913,392	26.6%	51,543,283	45,301,067	13.8%
DJ_UBS ROLL SELECT INDEX FU	10,460	3,157	231.3%	654	1,499.4%	17,563	6,759	159.8%
DOW-UBS COMMOD INDEX	116,651	68,913	69.3%	39,060	198.6%	338,477	213,807	58.3%
FERTILIZER PRODUCTS	0	45	-100.0%	0	0.0%	0	1,015	-100.0%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,347,910	1,388,084	-2.9%	978,829	37.7%	6,845,189	7,294,072	-6.2%
MINI CORN	91,580	21,670	322.6%	114,615	-20.1%	463,218	117,855	293.0%
MINI SOYBEAN	62,929	26,660	136.0%	62,304	1.0%	407,550	151,638	168.8%
MINI WHEAT	25,061	12,629	98.4%	23,199	8.0%	126,550	77,296	63.7%
OATS	15,397	18,060	-14.7%	9,657	59.4%	64,252	79,438	-19.1%
ROUGH RICE	22,492	27,150	-17.2%	14,145	59.0%	105,629	155,098	-31.9%
SOYBEAN	5,600,835	5,562,754	0.7%	3,784,765	48.0%	29,776,823	28,346,805	5.0%
SOYBEAN MEAL	2,775,513	2,759,751	0.6%	1,912,415	45.1%	13,332,030	15,037,956	-11.3%
SOYBEAN OIL	3,949,258	2,785,221	41.8%	2,282,870	73.0%	17,611,442	16,875,554	4.4%
WHEAT	34,673	18,167	90.9%	31,708	9.4%	148,721	130,469	14.0%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	2	-100.0%	0	0.0%	0	2	-100.0%
CHI WHEAT	400,019	576,092	-30.6%	462,326	-13.5%	2,808,258	3,854,141	-27.1%
CORN	3,630,192	2,073,960	75.0%	4,110,268	-11.7%	19,781,572	10,118,279	95.5%
CORN NEARBY+2 CAL SPRD	32,457	12,420	161.3%	18,803	72.6%	82,555	32,560	153.5%
DEC-DEC CORN CAL SPRD	107	500	-78.6%	1,030	-89.6%	1,337	2,024	-33.9%
DEC-JULY CORN CAL SPRD	0	1,000	-100.0%	100	-100.0%	100	1,226	-91.8%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
Intercommodity Spread	2	2,645	-99.9%	1	100.0%	271	10,945	-97.5%
JAN-MAR SOYBEAN CSO	0	0	-	0	0.0%	0	0	-
JULY-DEC CORN CAL SPRD	2,990	0	0.0%	6,080	-50.8%	28,555	16,935	68.6%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	0.0%	0	0	-
JULY-DEC WHEAT CAL SPRD	0	415	-100.0%	0	0.0%	100	3,656	-97.3%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	120	-100.0%
JULY-NOV SOYBEAN CAL SPRD	945	6,575	-85.6%	50	1,790.0%	2,422	13,947	-82.6%
KC WHEAT	51,055	80,109	-36.3%	53,539	-4.6%	327,785	580,231	-43.5%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	505	-100.0%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	2,500	-100.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
NOV-MAR SOYBEAN CSO	0	85	-100.0%	0	0.0%	0	985	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
OATS	376	165	127.9%	203	85.2%	1,034	1,658	-37.6%
ROUGH RICE	862	4,895	-82.4%	1,291	-33.2%	5,838	21,953	-73.4%
SOYBEAN	2,118,529	1,119,606	89.2%	1,836,773	15.3%	11,043,406	6,033,540	83.0%
SOYBEAN CRUSH	150	290	-48.3%	0	0.0%	1,011	1,612	-37.3%
SOYBEAN MEAL	275,162	184,940	48.8%	255,411	7.7%	1,452,567	1,223,359	18.7%
SOYBEAN OIL	394,590	119,943	229.0%	283,268	39.3%	2,025,209	1,072,321	88.9%
SOYBN NEARBY+2 CAL SPRD	3,080	0	0.0%	200	1,440.0%	10,101	880	1,047.8%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	200	-100.0%
WHEAT	2,010	1,722	16.7%	1,026	95.9%	6,323	9,806	-35.5%
WHEAT-CORN IC SO	0	20	-100.0%	218	-100.0%	831	1,800	-53.8%
WHEAT NEARBY+2 CAL SPRD	311	1,205	-74.2%	0	0.0%	1,802	4,382	-58.9%
Ags Futures								
FERTILIZER PRODUCS	4,820	3,095	55.7%	4,489	7.4%	22,768	16,537	37.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	81,102,611	63,254,288	28.2%	122,816,645	-34.0%	600,506,782	621,688,612	-3.4%
Equity Index Futures	5,591,840	9,759,177	-42.7%	5,896,870	-5.2%	38,722,759	52,547,767	-26.3%
Energy Futures	32	601	-94.7%	84	-61.9%	260	11,745	-97.8%
Ag Products Futures	27,377,792	26,296,389	4.1%	19,350,101	41.5%	137,359,108	130,998,678	4.9%
Ags Futures	4,820	3,095	55.7%	4,489	7.4%	22,768	16,537	37.7%
TOTAL FUTURES	114,077,095	99,313,550	14.9%	148,068,189	-23.0%	776,611,677	805,263,339	-3.6%

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TOTAL OPTIONS GROUP								
Equity Index Options	1,323	4,131	-68.0%	1,808	-26.8%	9,486	21,465	-55.8%
Interest Rate Options	20,145,672	14,976,610	34.5%	18,876,770	6.7%	122,168,324	119,260,773	2.4%
Ag Products Options	6,912,837	4,186,589	65.1%	7,030,587	-1.7%	37,581,077	23,009,567	63.3%
TOTAL OPTIONS	27,059,832	19,167,330	41.2%	25,909,165	4.4%	159,758,887	142,291,805	12.3%
 TOTAL COMBINED								
Interest Rate	101,248,283	78,230,898	29.4%	141,693,415	-28.5%	722,675,106	740,949,385	-2.5%
Equity Index	5,593,163	9,763,308	-42.7%	5,898,678	-5.2%	38,732,245	52,569,232	-26.3%
Energy	32	601	-94.7%	84	-61.9%	260	11,745	-97.8%
Ag Products	34,290,629	30,482,978	12.5%	26,380,688	30.0%	174,940,185	154,008,245	13.6%
Ags	4,820	3,095	55.7%	4,489	7.4%	22,768	16,537	37.7%
GRAND TOTAL	141,136,927	118,480,880	19.1%	173,977,354	-18.9%	936,370,564	947,555,144	-1.2%