

CBOT Exchange Volume Report - Monthly

	VOLUME JAN 2020	VOLUME JAN 2019	% CHG	VOLUME DEC 2019	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	37,977,113	31,722,528	19.7%	28,427,186	33.6%	37,977,113	31,722,528	19.7%
10-YR SWAP RATE	41,364	25,656	61.2%	178,973	-76.9%	41,364	25,656	61.2%
15-YR SWAP RATE	0	4,500	-100.0%	0	0.0%	0	4,500	-100.0%
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	0	0.0%
2-YR NOTE	11,002,406	10,151,275	8.4%	9,543,938	15.3%	11,002,406	10,151,275	8.4%
2-YR SWAP RATE	18,178	45,218	-59.8%	48,207	-62.3%	18,178	45,218	-59.8%
30-YR BOND	7,429,475	6,441,892	15.3%	5,750,554	29.2%	7,429,475	6,441,892	15.3%
30-YR SWAP RATE	248	437	-43.2%	5	4,860.0%	248	437	-43.2%
3-YR SWAP RATE	5,634	4,524	24.5%	15,361	-63.3%	5,634	4,524	24.5%
4-YR SWAP RATE	964	3,639	-73.5%	709	36.0%	964	3,639	-73.5%
5-YR NOTE	17,703,116	21,297,071	-16.9%	15,520,452	14.1%	17,703,116	21,297,071	-16.9%
5-YR SWAP RATE	43,397	59,468	-27.0%	83,965	-48.3%	43,397	59,468	-27.0%
7-YR SWAP RATE	2,517	1,260	99.8%	2,146	17.3%	2,517	1,260	99.8%
FED FUND	6,042,204	6,592,555	-8.3%	3,589,877	68.3%	6,042,204	6,592,555	-8.3%
Ultra 10-Year Note	4,246,705	3,191,482	33.1%	3,515,003	20.8%	4,246,705	3,191,482	33.1%
ULTRA T-BOND	3,331,432	2,809,539	18.6%	2,524,400	32.0%	3,331,432	2,809,539	18.6%
Interest Rate Options								
10-YR NOTE	18,175,541	13,373,613	35.9%	15,066,820	20.6%	18,175,541	13,373,613	35.9%
2-YR NOTE	221,512	286,588	-22.7%	313,977	-29.4%	221,512	286,588	-22.7%
30-YR BOND	3,754,878	2,523,935	48.8%	2,855,827	31.5%	3,754,878	2,523,935	48.8%
5-YR NOTE	3,424,608	3,923,541	-12.7%	3,178,072	7.8%	3,424,608	3,923,541	-12.7%
FED FUND	2,061	0	0.0%	1,097	87.9%	2,061	0	0.0%
Ultra 10-Year Note	4,495	1	449,400.0%	711	532.2%	4,495	1	449,400.0%
ULTRA T-BOND	3,795	24,113	-84.3%	12,362	-69.3%	3,795	24,113	-84.3%
Equity Index Futures								
DJ US REAL ESTATE	38,782	33,699	15.1%	101,674	-61.9%	38,782	33,699	15.1%
E-mini (\$5) Dow	5,015,573	4,900,841	2.3%	3,593,042	39.6%	5,015,573	4,900,841	2.3%
MICRO MINI \$5 DOW	1,173,457	0	-	702,604	67.0%	1,173,457	0	-
S&P 500	0	0	0.0%	0	0.0%	0	0	0.0%
Equity Index Options								
E-mini (\$5) Dow	2,521	7,323	-65.6%	9,416	-73.2%	2,521	7,323	-65.6%
Energy Futures								
ETHANOL	2,688	10,629	-74.7%	2,686	0.1%	2,688	10,629	-74.7%

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Ag Products Futures								
CHI WHEAT	2,524,025	1,924,540	31.1%	1,764,348	43.1%	2,524,025	1,924,540	31.1%
CORN	6,270,810	6,008,644	4.4%	3,774,384	66.1%	6,270,810	6,008,644	4.4%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	2,694	-100.0%	0	0	0.0%
DOW-UBS COMMOD INDEX	13,760	22,828	-39.7%	53,543	-74.3%	13,760	22,828	-39.7%
FERTILIZER PRODUCTS	200	2,600	-92.3%	30	566.7%	200	2,600	-92.3%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,094,377	928,741	17.8%	926,853	18.1%	1,094,377	928,741	17.8%
MINI CORN	10,929	6,028	81.3%	9,893	10.5%	10,929	6,028	81.3%
MINI SOYBEAN	20,237	16,830	20.2%	23,497	-13.9%	20,237	16,830	20.2%
MINI WHEAT	6,350	3,385	87.6%	4,834	31.4%	6,350	3,385	87.6%
OATS	10,088	10,494	-3.9%	9,548	5.7%	10,088	10,494	-3.9%
ROUGH RICE	18,714	10,831	72.8%	31,191	-40.0%	18,714	10,831	72.8%
SOYBEAN	3,719,898	3,245,086	14.6%	4,994,362	-25.5%	3,719,898	3,245,086	14.6%
SOYBEAN MEAL	2,241,879	1,837,962	22.0%	2,998,388	-25.2%	2,241,879	1,837,962	22.0%
SOYBEAN OIL	2,779,108	1,975,476	40.7%	3,213,155	-13.5%	2,779,108	1,975,476	40.7%
WHEAT	20,952	9,865	112.4%	10,728	95.3%	20,952	9,865	112.4%
Ag Products Options								
CHI WHEAT	610,072	574,711	6.2%	503,339	21.2%	610,072	574,711	6.2%
CORN	1,677,266	1,434,095	17.0%	1,064,018	57.6%	1,677,266	1,434,095	17.0%
CORN NEARBY+2 CAL SPRD	4,600	1,750	162.9%	1,850	148.6%	4,600	1,750	162.9%
DEC-DEC CORN CAL SPRD	0	520	-100.0%	0	0.0%	0	520	-100.0%
DEC-JULY CORN CAL SPRD	0	1,700	-100.0%	0	0.0%	0	1,700	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
Intercommodity Spread	5,754	0	0.0%	7,296	-21.1%	5,754	0	0.0%
JULY-DEC CORN CAL SPRD	7,880	100	7,780.0%	2,520	212.7%	7,880	100	7,780.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	800	600	33.3%	700	14.3%	800	600	33.3%
JULY-JULY WHEAT CAL SPRD	50	0	-	0	-	50	0	-
JULY-NOV SOYBEAN CAL SPRD	1,315	1,831	-28.2%	3,187	-58.7%	1,315	1,831	-28.2%
KC WHEAT	109,676	62,438	75.7%	116,298	-5.7%	109,676	62,438	75.7%
MAR-DEC CORN CAL SPRD	500	0	-	375	33.3%	500	0	-
MAR-JULY CORN CAL SPRD	2,100	0	0.0%	0	0.0%	2,100	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	0	0.0%	0	0.0%	0	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	100	-100.0%	0	0.0%	0	100	-100.0%
OATS	860	1,412	-39.1%	23	3,639.1%	860	1,412	-39.1%
ROUGH RICE	3,812	1,308	191.4%	994	283.5%	3,812	1,308	191.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	0	0.0%
SOYBEAN	1,144,527	1,012,141	13.1%	1,104,893	3.6%	1,144,527	1,012,141	13.1%
SOYBEAN CRUSH	610	0	0.0%	28	2,078.6%	610	0	0.0%
SOYBEAN MEAL	181,632	162,973	11.4%	190,434	-4.6%	181,632	162,973	11.4%
SOYBEAN OIL	271,872	114,844	136.7%	226,215	20.2%	271,872	114,844	136.7%
SOYBN NEARBY+2 CAL SPRD	10	0	0.0%	900	-98.9%	10	0	0.0%
SOYMEAL NEARBY+2 CAL SPRD	0	450	-100.0%	0	0.0%	0	450	-100.0%
WHEAT	1,961	2,132	-8.0%	10,272	-80.9%	1,961	2,132	-8.0%
WHEAT-CORN ICSD	40	600	-93.3%	0	0.0%	40	600	-93.3%
WHEAT NEARBY+2 CAL SPRD	600	230	160.9%	375	60.0%	600	230	160.9%

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Ags Futures								
FERTILIZER PRODUCTS	2,965	1,850	60.3%	2,110	40.5%	2,965	1,850	60.3%
TOTAL FUTURES GROUP								
Interest Rate Futures	87,844,753	82,351,044	6.7%	69,200,776	26.9%	87,844,753	82,351,044	6.7%
Equity Index Futures	6,227,812	4,934,540	26.2%	4,397,320	41.6%	6,227,812	4,934,540	26.2%
Energy Futures	2,688	10,629	-74.7%	2,686	0.1%	2,688	10,629	-74.7%
Ag Products Futures	18,731,327	16,003,310	17.0%	17,817,448	5.1%	18,731,327	16,003,310	17.0%
Ags Futures	2,965	1,850	60.3%	2,110	40.5%	2,965	1,850	60.3%
TOTAL FUTURES	112,809,545	103,301,373	9.2%	91,420,340	23.4%	112,809,545	103,301,373	9.2%
TOTAL OPTIONS GROUP								
Equity Index Options	2,521	7,323	-65.6%	9,416	-73.2%	2,521	7,323	-65.6%
Interest Rate Options	25,586,890	20,131,791	27.1%	21,428,866	19.4%	25,586,890	20,131,791	27.1%
Ag Products Options	4,025,937	3,373,935	19.3%	3,233,717	24.5%	4,025,937	3,373,935	19.3%
TOTAL OPTIONS	29,615,348	23,513,049	26.0%	24,671,999	20.0%	29,615,348	23,513,049	26.0%
TOTAL COMBINED								
Interest Rate	113,431,643	102,482,835	10.7%	90,629,642	25.2%	113,431,643	102,482,835	10.7%
Equity Index	6,230,333	4,941,863	26.1%	4,406,736	41.4%	6,230,333	4,941,863	26.1%
Energy	2,688	10,629	-74.7%	2,686	0.1%	2,688	10,629	-74.7%
Ag Products	22,757,264	19,377,245	17.4%	21,051,165	8.1%	22,757,264	19,377,245	17.4%
Ags	2,965	1,850	60.3%	2,110	40.5%	2,965	1,850	60.3%
GRAND TOTAL	142,424,893	126,814,422	12.3%	116,092,339	22.7%	142,424,893	126,814,422	12.3%