

CBOT Exchange Volume Report - Monthly

	VOLUME MAY 2021	VOLUME MAY 2020	% CHG	VOIUME APR 2021	% CHG	VOLUME Y.T.D 2021	VOLUME Y.T.D 2020	% CHG
Interest Rate Futures								
10-YR NOTE	47,982,181	35,352,943	35.7%	31,239,927	53.6%	213,699,303	210,565,669	1.5%
10-YR SWAP RATE	43,805	40,490	8.2%	79,711	-45.0%	588,533	434,136	35.6%
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	13,870,413	14,444,551	-4.0%	5,667,917	144.7%	50,136,136	79,390,200	-36.8%
2-YR SWAP RATE	83,922	3,037	2,663.3%	90,404	-7.2%	454,345	113,159	301.5%
30-YR BOND	11,631,726	7,990,336	45.6%	7,472,601	55.7%	51,622,438	42,630,346	21.1%
30-YR SWAP RATE	0	100	-100.0%	0	0.0%	634	1,152	-45.0%
3-YR NOTE	183,703	0	-	149,406	23.0%	886,082	0	-
3-YR SWAP RATE	3,760	195	1,828.2%	3,873	-2.9%	44,523	22,297	99.7%
4-YR SWAP RATE	1,528	523	192.2%	451	238.8%	8,961	7,000	28.0%
5-YR NOTE	30,367,184	26,063,499	16.5%	15,676,218	93.7%	125,592,477	130,431,870	-3.7%
5-YR SWAP RATE	39,461	49,861	-20.9%	43,076	-8.4%	411,546	358,896	14.7%
7-YR SWAP RATE	2,885	986	192.6%	2,151	34.1%	14,000	12,204	14.7%
FED FUND	1,599,406	4,130,632	-61.3%	1,695,141	-5.6%	9,419,188	39,508,598	-76.2%
Ultra 10-Year Note	10,346,612	6,384,960	62.0%	5,254,616	96.9%	40,722,780	30,266,241	34.5%
ULTRA T-BOND	6,660,059	5,684,637	17.2%	3,458,627	92.6%	25,803,225	24,692,556	4.5%
Interest Rate Options								
10-YR NOTE	14,166,150	6,313,056	124.4%	12,886,998	9.9%	71,974,777	67,691,733	6.3%
2-YR NOTE	2,416	208,525	-98.8%	15,445	-84.4%	69,317	1,751,521	-96.0%
30-YR BOND	2,105,967	1,640,827	28.3%	2,220,091	-5.1%	13,789,716	13,864,815	-0.5%
5-YR NOTE	2,601,720	2,612,037	-0.4%	2,845,980	-8.6%	16,186,168	20,936,376	-22.7%
FED FUND	0	50	-100.0%	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	517	522	-1.0%	541	-4.4%	2,674	12,801	-79.1%
Equity Index Futures								
DJ US REAL ESTATE	25,417	68,586	-62.9%	45,059	-43.6%	217,835	395,102	-44.9%
E-mini (\$5) Dow	3,438,589	4,357,123	-21.1%	2,927,104	17.5%	18,823,622	28,489,306	-33.9%
MICRO MINI \$5 DOW	2,432,864	2,571,390	-5.4%	1,941,679	25.3%	14,089,462	13,904,182	1.3%
S&P 500	0	0	0.0%	0	0.0%	0	0	0.0%
Equity Index Options								
E-mini (\$5) Dow	1,808	2,923	-38.1%	997	81.3%	8,163	17,334	-52.9%
Energy Futures								
ETHANOL	84	1,138	-92.6%	53	58.5%	228	11,144	-98.0%

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Ag Products Futures								
CHI WHEAT	2,182,488	1,870,175	16.7%	3,652,548	-40.2%	13,273,959	13,840,474	-4.1%
CORN	7,913,392	4,561,587	73.5%	10,044,991	-21.2%	41,522,672	35,066,314	18.4%
DJ_UBS ROLL SELECT INDEX FU	654	458	42.8%	218	200.0%	7,103	3,602	97.2%
DOW-UBS COMMOD INDEX	39,060	6,213	528.7%	17,724	120.4%	221,826	144,894	53.1%
FERTILIZER PRODUCTS	0	140	-100.0%	0	0.0%	0	970	-100.0%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	978,829	784,230	24.8%	1,389,226	-29.5%	5,497,279	5,905,988	-6.9%
MINI CORN	114,615	16,953	576.1%	83,753	36.8%	371,638	96,185	286.4%
MINI SOYBEAN	62,304	18,981	228.2%	59,348	5.0%	344,621	124,978	175.7%
MINI WHEAT	23,199	13,890	67.0%	23,440	-1.0%	101,489	64,667	56.9%
OATS	9,657	10,702	-9.8%	12,665	-23.8%	48,855	61,378	-20.4%
ROUGH RICE	14,145	11,412	23.9%	24,706	-42.7%	83,137	127,948	-35.0%
SOYBEAN	3,784,765	3,341,820	13.3%	5,528,994	-31.5%	24,175,988	22,784,051	6.1%
SOYBEAN MEAL	1,912,415	1,489,601	28.4%	2,619,574	-27.0%	10,556,517	12,278,205	-14.0%
SOYBEAN OIL	2,282,870	1,772,205	28.8%	3,056,387	-25.3%	13,662,184	14,090,333	-3.0%
WHEAT	31,708	14,826	113.9%	26,716	18.7%	114,048	112,302	1.6%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
CHI WHEAT	462,326	500,760	-7.7%	625,649	-26.1%	2,408,239	3,278,049	-26.5%
CORN	4,110,268	1,281,646	220.7%	3,802,915	8.1%	16,151,380	8,044,319	100.8%
CORN NEARBY+2 CAL SPRD	18,803	815	2,207.1%	10,206	84.2%	50,098	20,140	148.7%
DEC-DEC CORN CAL SPRD	1,030	46	2,139.1%	200	415.0%	1,230	1,524	-19.3%
DEC-JULY CORN CAL SPRD	100	51	96.1%	0	0.0%	100	226	-55.8%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
Intercommodity Spread	1	45	-97.8%	2	-50.0%	269	8,300	-96.8%
JAN-MAR SOYBEAN CSO	0	0	-	0	0.0%	0	0	-
JULY-DEC CORN CAL SPRD	6,080	615	888.6%	5,510	10.3%	25,565	16,935	51.0%
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	356	-100.0%	50	-100.0%	100	3,241	-96.9%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	120	-100.0%
JULY-NOV SOYBEAN CAL SPRD	50	820	-93.9%	853	-94.1%	1,477	7,372	-80.0%
KC WHEAT	53,539	75,056	-28.7%	67,268	-20.4%	276,730	500,122	-44.7%
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	50	-100.0%	0	0.0%	0	900	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
OATS	203	87	133.3%	100	103.0%	658	1,493	-55.9%
ROUGH RICE	1,291	3,914	-67.0%	592	118.1%	4,976	17,058	-70.8%
SOYBEAN	1,836,773	773,624	137.4%	1,708,592	7.5%	8,924,877	4,913,934	81.6%
SOYBEAN CRUSH	0	145	-100.0%	326	-100.0%	861	1,322	-34.9%
SOYBEAN MEAL	255,411	124,000	106.0%	226,518	12.8%	1,177,405	1,038,419	13.4%
SOYBEAN OIL	283,268	110,660	156.0%	345,915	-18.1%	1,630,619	952,378	71.2%
SOYBN NEARBY+2 CAL SPRD	200	0	0.0%	1,093	-81.7%	7,021	880	697.8%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	0	200	-100.0%
WHEAT	1,026	1,965	-47.8%	625	64.2%	4,313	8,084	-46.6%
WHEAT-CORN IC SO	218	600	-63.7%	100	118.0%	831	1,780	-53.3%
WHEAT NEARBY+2 CAL SPRD	0	1,000	-100.0%	74	-100.0%	1,491	3,177	-53.1%
Ags Futures								
FERTILIZER PRODUCS	4,489	1,817	147.1%	2,500	79.6%	17,948	13,442	33.5%
TOTAL FUTURES GROUP								
Interest Rate Futures	122,816,645	100,146,750	22.6%	70,834,119	73.4%	519,404,171	558,434,324	-7.0%
Equity Index Futures	5,896,870	6,997,099	-15.7%	4,913,842	20.0%	33,130,919	42,788,590	-22.6%
Energy Futures	84	1,138	-92.6%	53	58.5%	228	11,144	-98.0%
Ag Products Futures	19,350,101	13,913,193	39.1%	26,540,290	-27.1%	109,981,316	104,702,289	5.0%
Ags Futures	4,489	1,817	147.1%	2,500	79.6%	17,948	13,442	33.5%
TOTAL FUTURES	148,068,189	121,059,997	22.3%	102,290,804	44.8%	662,534,582	705,949,789	-6.1%

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TOTAL OPTIONS GROUP								
Equity Index Options	1,808	2,923	-38.1%	997	81.3%	8,163	17,334	-52.9%
Interest Rate Options	18,876,770	10,775,017	75.2%	17,969,055	5.1%	102,022,652	104,284,163	-2.2%
Ag Products Options	7,030,587	2,876,255	144.4%	6,796,588	3.4%	30,668,240	18,822,978	62.9%
TOTAL OPTIONS	25,909,165	13,654,195	89.8%	24,766,640	4.6%	132,699,055	123,124,475	7.8%
TOTAL COMBINED								
Interest Rate	141,693,415	110,921,767	27.7%	88,803,174	59.6%	621,426,823	662,718,487	-6.2%
Equity Index	5,898,678	7,000,022	-15.7%	4,914,839	20.0%	33,139,082	42,805,924	-22.6%
Energy	84	1,138	-92.6%	53	58.5%	228	11,144	-98.0%
Ag Products	26,380,688	16,789,448	57.1%	33,336,878	-20.9%	140,649,556	123,525,267	13.9%
Ags	4,489	1,817	147.1%	2,500	79.6%	17,948	13,442	33.5%
GRAND TOTAL	173,977,354	134,714,192	29.1%	127,057,444	36.9%	795,233,637	829,074,264	-4.1%