

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry JUL 2020	Open Outcry JUL 2019	% CHG	ELEC	JUL 2020	ELEC JUL 2019	% CHG	Open Outcry Y.T.D 2020	Open Outcry Y.T.D 2019	% CHG	ELEC Y.T.D 2020	ELEC Y.T.D 2019	% CHG
Interest Rate Futures													
10-YR NOTE	0	149,918	-100.0%	17,536,965	29,037,195	-39.6%	469,469	896,905	-47.7%	247,025,660	245,844,714	0.5%	
10-YR SWAP RATE	0	0	0.0%	12,219	21,595	-43.4%	0	0	0.0%	315,371	262,565	20.1%	
15-YR SWAP RATE	0	0	0.0%	0	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	0.0%	0	46	-100.0%	
2-YR NOTE	0	794	-100.0%	4,096,395	9,904,906	-58.6%	261	16,575	-98.4%	81,374,245	89,508,749	-9.1%	
2-YR SWAP RATE	0	0	0.0%	1,082	56,422	-98.1%	0	0	0.0%	75,535	317,306	-76.2%	
30-YR BOND	0	18,110	-100.0%	4,961,139	5,637,698	-12.0%	55,491	123,696	-55.1%	51,788,909	46,710,789	10.9%	
30-YR SWAP RATE	0	0	0.0%	72	383	-81.2%	0	0	0.0%	803	4,998	-83.9%	
3-YR NOTE	0	-	-	62,571	-	-	0	-	-	62,571	-	-	
3-YR SWAP RATE	0	0	0.0%	130	33,751	-99.6%	0	0	0.0%	19,823	95,991	-79.3%	
4-YR SWAP RATE	0	0	0.0%	936	5,368	-82.6%	0	0	0.0%	9,393	80,541	-88.3%	
5-YR NOTE	0	65,405	-100.0%	9,091,964	17,481,435	-48.0%	87,402	292,345	-70.1%	145,469,240	156,982,277	-7.3%	
5-YR SWAP RATE	0	0	0.0%	25,108	62,461	-59.8%	0	0	0.0%	412,496	486,352	-15.2%	
7-YR SWAP RATE	0	0	0.0%	290	4,070	-92.9%	0	0	0.0%	13,435	31,220	-57.0%	
FED FUND	0	0	0.0%	1,715,829	9,784,391	-82.5%	0	0	0.0%	43,540,396	52,910,862	-17.7%	
Ultra 10-Year Note	0	0	0.0%	2,748,584	3,616,777	-24.0%	0	0	0.0%	35,426,699	29,641,106	19.5%	
ULTRA T-BOND	0	0	0.0%	2,297,940	2,328,793	-1.3%	0	66	-100.0%	27,380,817	24,449,237	12.0%	
Interest Rate Options													
10-YR NOTE	0	2,134,819	-100.0%	6,044,000	10,661,310	-43.3%	8,489,760	16,334,245	-48.0%	73,686,265	74,357,571	-0.9%	
2-YR NOTE	0	87,782	-100.0%	72,670	375,202	-80.6%	273,359	1,011,448	-73.0%	1,663,311	2,451,726	-32.2%	
30-YR BOND	0	231,332	-100.0%	2,108,074	2,254,532	-6.5%	891,042	2,043,470	-56.4%	16,437,055	16,934,035	-2.9%	
5-YR NOTE	0	939,083	-100.0%	1,152,494	3,679,699	-68.7%	2,424,616	6,350,760	-61.8%	21,788,763	26,034,341	-16.3%	
FED FUND	0	17,100	-100.0%	0	1,609	-100.0%	3,100	18,350	-83.1%	7,821	1,811	331.9%	
Ultra 10-Year Note	0	510	-100.0%	0	0	0.0%	13,035	12,128	7.5%	2,961	5,328	-44.4%	
ULTRA T-BOND	0	30,712	-100.0%	299	261	14.6%	10,870	115,726	-90.6%	2,481	10,069	-75.4%	

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Equity Index Futures													
DJ US REAL ESTATE	0	0	0.0%		16,900	16,292	3.7%	0	0	0.0%	255,323	162,423	57.2%
E-mini (\$5) Dow	0	0	0.0%		4,455,562	3,564,186	25.0%	0	0	0.0%	38,910,844	30,478,653	27.7%
MICRO MINI \$5 DOW	0	0	0.0%		2,992,751	1,066,878	180.5%	0	0	0.0%	20,490,673	2,810,187	629.2%
S&P 500	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	0	0.0%
Equity Index Options													
E-mini (\$5) Dow	0	0	0.0%		2,306	2,115	9.0%	0	0	0.0%	23,771	28,601	-16.9%
Energy Futures													
ETHANOL	0	0	0.0%		222	5,391	-95.9%	0	0	0.0%	11,923	61,501	-80.6%
Ags Futures													
FERTILIZER PRODUCS	0	0	0.0%		5	0	0.0%	0	0	0.0%	90	0	0.0%

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Ag Products Futures													
CHI WHEAT	0	3,957	-100.0%		2,577,596	2,256,117	14.2%	12,092	52,487	-77.0%	19,672,513	19,482,732	1.0%
CORN	0	18,082	-100.0%		6,879,424	7,852,450	-12.4%	18,145	184,596	-90.2%	50,631,800	67,313,531	-24.8%
DJ_UBS ROLL SELECT INDEX	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	0	0.0%
DOW-UBS COMMOD INDEX	0	0	0.0%		7,096	25,015	-71.6%	0	0	0.0%	211,420	342,134	-38.2%
FERTILIZER PRODUCTS	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	0	0.0%
Intercommodity Spread	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	0	0.0%
KC WHEAT	0	209	-100.0%		928,120	1,096,376	-15.3%	1,534	6,744	-77.3%	8,025,952	9,125,939	-12.1%
MINI CORN	0	0	0.0%		24,799	16,852	47.2%	0	0	0.0%	142,651	101,533	40.5%
MINI SOYBEAN	0	0	0.0%		32,656	17,531	86.3%	0	0	0.0%	184,269	125,879	46.4%
MINI WHEAT	0	0	0.0%		12,605	9,256	36.2%	0	0	0.0%	89,896	42,632	110.9%
OATS	0	0	0.0%		6,553	9,121	-28.2%	0	0	0.0%	82,761	98,357	-15.9%
ROUGH RICE	0	0	0.0%		9,134	13,422	-31.9%	0	31	-100.0%	157,361	130,422	20.7%
SOYBEAN	0	4,542	-100.0%		3,949,331	3,673,127	7.5%	10,769	40,748	-73.6%	30,783,290	29,214,297	5.4%
SOYBEAN MEAL	0	846	-100.0%		2,185,162	1,916,235	14.0%	1,333	5,226	-74.5%	16,724,754	16,091,087	3.9%
SOYBEAN OIL	0	491	-100.0%		2,456,517	2,175,470	12.9%	4,078	4,038	1.0%	19,017,583	16,867,941	12.7%
WHEAT	0	0	0.0%		2,046	991	106.5%	0	0	0.0%	6,045	5,726	5.6%

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Ag Products Options													
AUG-NOV SOYBEAN CAL SPR	0	-	-		75	-	-	0	-	-	77	-	-
CHI WHEAT	0	89,966	-100.0%		697,563	522,512	33.5%	202,275	705,214	-71.3%	4,322,616	4,232,261	2.1%
CORN	0	417,840	-100.0%		2,094,574	2,650,147	-21.0%	536,597	3,346,652	-84.0%	11,596,658	17,915,469	-35.3%
CORN NEARBY+2 CAL SPRD	0	8,506	-100.0%		8,941	0	0.0%	14,975	34,288	-56.3%	26,226	1,441	1,720.0%
DEC-DEC CORN CAL SPRD	0	1,496	-100.0%		175	0	0.0%	250	8,631	-97.1%	949	2,285	-58.5%
DEC-JULY CORN CAL SPRD	0	2,000	-100.0%		610	2	30,400.0%	175	17,406	-99.0%	1,661	24	6,820.8%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%		510	0	0.0%	0	0	0.0%	510	0	0.0%
Intercommodity Spread	0	0	0.0%		275	0	0.0%	7,987	1,000	698.7%	3,233	0	0.0%
JAN-MAR SOYBEAN CSO	0	-	-		10	-	-	0	-	-	10	-	-
JULY-DEC CORN CAL SPRD	0	693	-100.0%		0	0	0.0%	11,810	9,173	28.7%	5,125	1,100	365.9%
JULY-DEC SOYMEAL CAL SPR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%		0	0	0.0%	1,520	1,450	4.8%	2,136	0	0.0%
JULY-JULY WHEAT CAL SPRD	0	-	-		0	-	-	50	-	-	70	-	-
JULY-NOV SOYBEAN CAL SPR	0	0	0.0%		0	0	0.0%	4,950	5,931	-16.5%	8,997	190	4,635.3%
KC WHEAT	0	35,691	-100.0%		116,105	58,441	98.7%	36,570	172,242	-78.8%	656,826	493,915	33.0%
MAR-DEC CORN CAL SPRD	0	-	-		0	-	-	505	-	-	0	-	-
MAR-JULY CORN CAL SPRD	0	20	-100.0%		0	0	0.0%	2,500	20	12,400.0%	0	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	30	-100.0%
NOV-JULY SOYBEAN CAL SPR	0	0	0.0%		0	250	-100.0%	0	750	-100.0%	0	2,500	-100.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%		0	0	0.0%	100	20	400.0%	885	0	0.0%
NOV-NOV SOYBEAN CAL SPR	0	20	-100.0%		10	1,000	-99.0%	0	134	-100.0%	10	1,750	-99.4%
OATS	0	66	-100.0%		138	92	50.0%	720	2,119	-66.0%	1,076	1,714	-37.2%
ROUGH RICE	0	2,500	-100.0%		1,222	1,077	13.5%	6,492	9,829	-34.0%	12,455	6,078	104.9%
SEP-DEC SOYBEAN MEAL CSC	-	0	0.0%		-	0	0.0%	-	0	0.0%	-	0	0.0%
SOYBEAN	0	132,231	-100.0%		1,475,927	978,380	50.9%	275,778	1,024,560	-73.1%	7,193,215	7,470,878	-3.7%
SOYBEAN CRUSH	0	0	0.0%		738	0	0.0%	830	4	20,650.0%	1,520	0	0.0%
SOYBEAN MEAL	0	27,339	-100.0%		232,213	135,858	70.9%	84,223	227,926	-63.0%	1,361,819	920,506	47.9%
SOYBEAN OIL	0	12,611	-100.0%		151,254	77,828	94.3%	106,072	124,682	-14.9%	1,078,252	633,585	70.2%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%		70	0	0.0%	335	3,500	-90.4%	615	2,000	-69.3%
SOYMEAL NEARBY+2 CAL SPR	0	25	-100.0%		0	0	0.0%	200	490	-59.2%	0	0	0.0%
WHEAT	0	100	-100.0%		667	195	242.1%	16	4,916	-99.7%	4,047	2,316	74.7%
WHEAT-CORN ICSCO	0	100	-100.0%		1,608	0	0.0%	70	2,680	-97.4%	3,338	0	0.0%
WHEAT NEARBY+2 CAL SPRD	0	200	-100.0%		1,300	0	0.0%	1,251	2,240	-44.2%	4,431	200	2,115.5%

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TOTAL FUTURES GROUP													
Interest Rate Futures	0	234,227	-100.0%	42,551,224	77,975,245	-45.4%	612,623	1,329,587	-53.9%	632,915,393	647,326,753	-2.2%	
Equity Index Futures	0	0	0.0%	7,465,213	4,647,356	60.6%	0	0	0.0%	59,656,840	33,451,263	78.3%	
Energy Futures	0	0	0.0%	222	5,391	-95.9%	0	0	0.0%	11,923	61,501	-80.6%	
Ags Futures	0	0	0.0%	5	0	0.0%	0	0	0.0%	90	0	0.0%	
Ag Products Futures	0	28,127	-100.0%	19,071,039	19,061,963	0.0%	47,951	293,870	-83.7%	145,730,295	158,942,210	-8.3%	
TOTAL FUTURES	0	262,354	-100.0%	69,087,703	101,689,955	-32.1%	660,574	1,623,457	-59.3%	838,314,541	839,781,727	-0.2%	
TOTAL OPTIONS GROUP													
Equity Index Options	0	0	0.0%	2,306	2,115	9.0%	0	0	0.0%	23,771	28,601	-16.9%	
Interest Rate Options	0	3,441,338	-100.0%	9,377,537	16,972,613	-44.7%	12,105,782	25,886,127	-53.2%	113,588,657	119,794,881	-5.2%	
Ag Products Options	0	731,404	-100.0%	4,783,985	4,425,782	8.1%	1,296,251	5,705,857	-77.3%	26,286,757	31,688,242	-17.0%	
TOTAL OPTIONS	0	4,172,742	-100.0%	14,163,828	21,400,510	-33.8%	13,402,033	31,591,984	-57.6%	139,899,185	151,511,724	-7.7%	
TOTAL COMBINED													
Interest Rate	0	3,675,565	-100.0%	51,928,761	94,947,858	-45.3%	12,718,405	27,215,714	-53.3%	746,504,050	767,121,634	-2.7%	
Equity Index	0	0	0.0%	7,467,519	4,649,471	60.6%	0	0	0.0%	59,680,611	33,479,864	78.3%	
Energy	0	0	0.0%	222	5,391	-95.9%	0	0	0.0%	11,923	61,501	-80.6%	
Ags	0	0	0.0%	5	0	0.0%	0	0	0.0%	90	0	0.0%	
Ag Products	0	759,531	-100.0%	23,855,024	23,487,745	1.6%	1,344,202	5,999,727	-77.6%	172,017,052	190,630,452	-9.8%	
GRAND TOTAL	0	4,435,096	-100.0%	83,251,531	123,090,465	-32.4%	14,062,607	33,215,441	-57.7%	978,213,726	991,293,451	-1.3%	