



CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry AUG 2020	Open Outcry AUG 2019	% CHG	ELEC AUG 2020	ELEC AUG 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	161,559	-100.0%	35,958,723	55,016,218	-34.6%	469,469	1,058,464	-55.6%	282,984,383	300,860,932	-5.9%
10-YR SWAP RATE	0	0	0.0%	13,184	55,780	-76.4%	0	0	0.0%	328,555	318,345	3.2%
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	1,681	-100.0%	11,889,310	24,179,873	-50.8%	261	18,256	-98.6%	93,263,555	113,688,622	-18.0%
2-YR SWAP RATE	0	0	0.0%	1,815	52,862	-96.6%	0	0	0.0%	77,350	370,168	-79.1%
30-YR BOND	0	20,736	-100.0%	9,854,016	12,086,872	-18.5%	55,491	144,432	-61.6%	61,642,925	58,797,661	4.8%
30-YR SWAP RATE	0	0	0.0%	19	508	-96.3%	0	0	0.0%	822	5,506	-85.1%
3-YR NOTE	0	-	-	124,677	-	-	0	-	-	187,248	-	-
3-YR SWAP RATE	0	0	0.0%	1,840	27,725	-93.4%	0	0	0.0%	21,663	123,716	-82.5%
4-YR SWAP RATE	0	0	0.0%	644	4,374	-85.3%	0	0	0.0%	10,037	84,915	-88.2%
5-YR NOTE	0	48,978	-100.0%	24,454,270	38,236,016	-36.0%	87,402	341,323	-74.4%	169,923,510	195,218,293	-13.0%
5-YR SWAP RATE	0	0	0.0%	24,259	78,158	-69.0%	0	0	0.0%	436,755	564,510	-22.6%
7-YR SWAP RATE	0	0	0.0%	649	1,432	-54.7%	0	0	0.0%	14,084	32,652	-56.9%
FED FUND	0	0	0.0%	2,041,995	8,756,833	-76.7%	0	0	0.0%	45,582,391	61,667,695	-26.1%
Ultra 10-Year Note	0	0	0.0%	6,584,945	8,608,967	-23.5%	0	0	0.0%	42,011,644	38,250,073	9.8%
ULTRA T-BOND	0	0	0.0%	6,041,009	6,942,950	-13.0%	0	66	-100.0%	33,421,826	31,392,187	6.5%
Interest Rate Options												
10-YR NOTE	0	2,670,329	-100.0%	8,070,761	13,894,162	-41.9%	8,489,760	19,004,574	-55.3%	81,757,026	88,251,733	-7.4%
2-YR NOTE	0	164,619	-100.0%	30,310	315,876	-90.4%	273,359	1,176,067	-76.8%	1,693,621	2,767,602	-38.8%
30-YR BOND	0	440,149	-100.0%	2,499,294	3,866,019	-35.4%	891,042	2,483,619	-64.1%	18,936,349	20,800,054	-9.0%
5-YR NOTE	0	1,170,403	-100.0%	1,344,242	3,694,874	-63.6%	2,424,616	7,521,163	-67.8%	23,133,005	29,729,215	-22.2%
FED FUND	0	1,450	-100.0%	0	4	-100.0%	3,100	19,800	-84.3%	7,821	1,815	330.9%
Ultra 10-Year Note	0	9,356	-100.0%	4	0	0.0%	13,035	21,484	-39.3%	2,965	5,328	-44.4%
ULTRA T-BOND	0	20,608	-100.0%	170	2,935	-94.2%	10,870	136,334	-92.0%	2,651	13,004	-79.6%

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Equity Index Futures												
DJ US REAL ESTATE	0	0	0.0%	17,797	15,932	11.7%	0	0	0.0%	273,120	178,355	53.1%
E-mini (\$5) Dow	0	0	0.0%	3,447,594	5,761,299	-40.2%	0	0	0.0%	42,358,438	36,239,952	16.9%
MICRO MINI \$5 DOW	0	0	0.0%	1,445,056	1,613,300	-10.4%	0	0	0.0%	21,935,729	4,423,487	395.9%
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%	2,522	4,661	-45.9%	0	0	0.0%	26,293	33,262	-21.0%
Energy Futures												
ETHANOL	0	0	0.0%	170	4,336	-96.1%	0	0	0.0%	12,093	65,837	-81.6%
Ags Futures												
FERTILIZER PRODUCTS	0	0	0.0%	0	0	0.0%	0	0	0.0%	90	0	0.0%



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Ag Products Futures												
CHI WHEAT	0	6,630	-100.0%	3,278,678	2,850,528	15.0%	12,092	59,117	-79.5%	22,951,191	22,333,260	2.8%
CORN	0	27,291	-100.0%	8,755,165	9,981,819	-12.3%	18,145	211,887	-91.4%	59,386,965	77,295,350	-23.2%
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%	7,676	23,989	-68.0%	0	0	0.0%	219,096	366,123	-40.2%
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	928	-100.0%	1,524,377	1,583,778	-3.8%	1,534	7,672	-80.0%	9,550,329	10,709,717	-10.8%
MINI CORN	0	0	0.0%	26,899	20,987	28.2%	0	0	0.0%	169,550	122,520	38.4%
MINI SOYBEAN	0	0	0.0%	36,692	18,777	95.4%	0	0	0.0%	220,961	144,656	52.7%
MINI WHEAT	0	0	0.0%	13,654	11,517	18.6%	0	0	0.0%	103,550	54,149	91.2%
OATS	0	0	0.0%	8,979	7,989	12.4%	0	0	0.0%	91,740	106,346	-13.7%
ROUGH RICE	0	0	0.0%	21,475	30,865	-30.4%	0	31	-100.0%	178,836	161,287	10.9%
SOYBEAN	0	5,141	-100.0%	4,276,466	3,618,707	18.2%	10,769	45,889	-76.5%	35,059,756	32,833,004	6.8%
SOYBEAN MEAL	0	1,885	-100.0%	2,179,140	2,192,632	-0.6%	1,333	7,111	-81.3%	18,903,894	18,283,719	3.4%
SOYBEAN OIL	0	390	-100.0%	2,280,601	2,599,055	-12.3%	4,078	4,428	-7.9%	21,298,184	19,466,996	9.4%
WHEAT	0	0	0.0%	2,944	1,185	148.4%	0	0	0.0%	8,989	6,911	30.1%

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Ag Products Options												
AUG-NOV SOYBEAN CAL SPR	0	-	-	0	-	-	0	-	-	77	-	-
CHI WHEAT	0	105,939	-100.0%	673,978	541,952	24.4%	202,275	811,153	-75.1%	4,996,594	4,774,213	4.7%
CORN	0	478,547	-100.0%	1,994,199	2,791,744	-28.6%	536,597	3,825,199	-86.0%	13,590,857	20,707,213	-34.4%
CORN NEARBY+2 CAL SPRD	0	6,255	-100.0%	17,144	950	1,704.6%	14,975	40,543	-63.1%	43,370	2,391	1,713.9%
DEC-DEC CORN CAL SPRD	0	3,058	-100.0%	351	51	588.2%	250	11,689	-97.9%	1,300	2,336	-44.3%
DEC-JULY CORN CAL SPRD	0	515	-100.0%	920	0	0.0%	175	17,921	-99.0%	2,581	24	#####
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	960	0	0.0%	0	0	0.0%	1,470	0	0.0%
Intercommodity Spread	0	0	0.0%	60	0	0.0%	7,987	1,000	698.7%	3,293	0	0.0%
JAN-MAR SOYBEAN CSO	0	-	-	10	-	-	0	-	-	20	-	-
JULY-DEC CORN CAL SPRD	0	174	-100.0%	2,000	0	0.0%	11,810	9,347	26.4%	7,125	1,100	547.7%
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	100	-100.0%	4,950	5,931	-16.5%	8,997	290	3,002.4%
KC WHEAT	0	18,722	-100.0%	115,976	89,379	29.8%	36,570	190,964	-80.8%	772,802	583,294	32.5%
MAR-DEC CORN CAL SPRD	0	-	-	0	-	-	505	-	-	0	-	-
MAR-JULY CORN CAL SPRD	0	20	-100.0%	0	0	0.0%	2,500	40	6,150.0%	0	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	75	0	0.0%	0	0	0.0%	75	30	150.0%
NOV-JULY SOYBEAN CAL SPR	0	300	-100.0%	105	0	0.0%	0	1,050	-100.0%	105	2,500	-95.8%
NOV-MAR SOYBEAN CSO	0	0	0.0%	300	0	0.0%	100	20	400.0%	1,185	0	0.0%
NOV-NOV SOYBEAN CAL SPR	0	0	0.0%	60	0	0.0%	0	134	-100.0%	70	1,750	-96.0%
OATS	0	90	-100.0%	212	107	98.1%	720	2,209	-67.4%	1,288	1,821	-29.3%
ROUGH RICE	0	5,720	-100.0%	863	1,344	-35.8%	6,492	15,549	-58.2%	13,318	7,422	79.4%
SEP-DEC SOYBEAN MEAL CSC	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
SOYBEAN	0	127,985	-100.0%	1,327,005	827,579	60.3%	275,778	1,152,545	-76.1%	8,520,220	8,298,457	2.7%
SOYBEAN CRUSH	0	0	0.0%	100	0	0.0%	830	4	20,650.0%	1,620	0	0.0%
SOYBEAN MEAL	0	33,615	-100.0%	269,130	111,980	140.3%	84,223	261,541	-67.8%	1,630,949	1,032,486	58.0%
SOYBEAN OIL	0	27,606	-100.0%	167,680	112,125	49.5%	106,072	152,288	-30.3%	1,245,932	745,710	67.1%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	220	0	0.0%	335	3,500	-90.4%	835	2,000	-58.3%
SOYMEAL NEARBY+2 CAL SPR	0	0	0.0%	0	0	0.0%	200	490	-59.2%	0	0	0.0%
WHEAT	0	0	0.0%	2,747	1,850	48.5%	16	4,916	-99.7%	6,794	4,166	63.1%
WHEAT-CORN ICSCO	0	0	0.0%	730	0	0.0%	70	2,680	-97.4%	4,068	0	0.0%
WHEAT NEARBY+2 CAL SPRD	0	100	-100.0%	270	0	0.0%	1,251	2,340	-46.5%	4,701	200	2,250.5%

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TOTAL FUTURES GROUP												
Interest Rate Futures	0	232,954	-100.0%	96,991,355	154,048,568	-37.0%	612,623	1,562,541	-60.8%	729,906,748	801,375,321	-8.9%
Equity Index Futures	0	0	0.0%	4,910,447	7,390,531	-33.6%	0	0	0.0%	64,567,287	40,841,794	58.1%
Energy Futures	0	0	0.0%	170	4,336	-96.1%	0	0	0.0%	12,093	65,837	-81.6%
Ags Futures	0	0	0.0%	0	0	0.0%	0	0	0.0%	90	0	0.0%
Ag Products Futures	0	42,265	-100.0%	22,412,746	22,941,828	-2.3%	47,951	336,135	-85.7%	168,143,041	181,884,038	-7.6%
TOTAL FUTURES	0	275,219	-100.0%	124,314,718	184,385,263	-32.6%	660,574	1,898,676	-65.2%	962,629,259	1,024,166,990	-6.0%
TOTAL OPTIONS GROUP												
Equity Index Options	0	0	0.0%	2,522	4,661	-45.9%	0	0	0.0%	26,293	33,262	-21.0%
Interest Rate Options	0	4,476,914	-100.0%	11,944,781	21,773,870	-45.1%	12,105,782	30,363,041	-60.1%	125,533,438	141,568,751	-11.3%
Ag Products Options	0	808,646	-100.0%	4,575,095	4,479,161	2.1%	1,296,251	6,514,503	-80.1%	30,861,852	36,167,403	-14.7%
TOTAL OPTIONS	0	5,285,560	-100.0%	16,522,398	26,257,692	-37.1%	13,402,033	36,877,544	-63.7%	156,421,583	177,769,416	-12.0%
TOTAL COMBINED												
Interest Rate	0	4,709,868	-100.0%	108,936,136	175,822,438	-38.0%	12,718,405	31,925,582	-60.2%	855,440,186	942,944,072	-9.3%
Equity Index	0	0	0.0%	4,912,969	7,395,192	-33.6%	0	0	0.0%	64,593,580	40,875,056	58.0%
Energy	0	0	0.0%	170	4,336	-96.1%	0	0	0.0%	12,093	65,837	-81.6%
Ags	0	0	0.0%	0	0	0.0%	0	0	0.0%	90	0	0.0%
Ag Products	0	850,911	-100.0%	26,987,841	27,420,989	-1.6%	1,344,202	6,850,638	-80.4%	199,004,893	218,051,441	-8.7%
GRAND TOTAL	0	5,560,779	-100.0%	140,837,116	210,642,955	-33.1%	14,062,607	38,776,220	-63.7%	1,119,050,842	1,201,936,406	-6.9%

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