

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry SEP 2020	Open Outcry SEP 2019	% CHG	ELEC	SEP 2020	ELEC SEP 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	213,585	-100.0%		21,295,605	32,835,378	-35.1%	469,469	1,272,049	-63.1%	304,279,988	333,696,310	-8.8%
10-YR SWAP RATE	0	0	0.0%		90,741	55,482	63.6%	0	0	0.0%	419,296	373,827	12.2%
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	6,281	-100.0%		4,318,485	10,203,428	-57.7%	261	24,537	-98.9%	97,582,040	123,892,050	-21.2%
2-YR SWAP RATE	0	0	0.0%		3,647	48,377	-92.5%	0	0	0.0%	80,997	418,545	-80.6%
30-YR BOND	0	34,896	-100.0%		5,962,584	6,608,810	-9.8%	55,491	179,328	-69.1%	67,605,509	65,406,471	3.4%
30-YR SWAP RATE	0	0	0.0%		0	333	-100.0%	0	0	0.0%	822	5,839	-85.9%
3-YR NOTE	0	-	-		99,049	-	-	0	-	-	286,297	-	-
3-YR SWAP RATE	0	0	0.0%		1,466	26,356	-94.4%	0	0	0.0%	23,129	150,072	-84.6%
4-YR SWAP RATE	0	0	0.0%		2,569	2,994	-14.2%	0	0	0.0%	12,606	87,909	-85.7%
5-YR NOTE	0	66,300	-100.0%		10,656,943	17,968,154	-40.7%	87,402	407,623	-78.6%	180,580,453	213,186,447	-15.3%
5-YR SWAP RATE	0	0	0.0%		39,733	94,320	-57.9%	0	0	0.0%	476,488	658,830	-27.7%
7-YR SWAP RATE	0	0	0.0%		510	1,203	-57.6%	0	0	0.0%	14,594	33,855	-56.9%
FED FUND	0	0	0.0%		1,778,657	9,680,830	-81.6%	0	0	0.0%	47,361,048	71,348,525	-33.6%
Ultra 10-Year Note	0	0	0.0%		3,887,392	4,152,737	-6.4%	0	0	0.0%	45,899,036	42,402,810	8.2%
ULTRA T-BOND	0	0	0.0%		2,775,744	2,571,947	7.9%	0	66	-100.0%	36,197,570	33,964,134	6.6%
Interest Rate Options													
10-YR NOTE	0	2,785,617	-100.0%		6,532,095	12,236,161	-46.6%	8,489,760	21,790,191	-61.0%	88,289,121	100,487,894	-12.1%
2-YR NOTE	0	188,901	-100.0%		23,166	342,785	-93.2%	273,359	1,364,968	-80.0%	1,716,787	3,110,387	-44.8%
30-YR BOND	0	452,957	-100.0%		2,184,633	3,191,536	-31.5%	891,042	2,936,576	-69.7%	21,120,982	23,991,590	-12.0%
5-YR NOTE	0	911,129	-100.0%		1,212,097	3,409,537	-64.4%	2,424,616	8,432,292	-71.2%	24,345,102	33,138,752	-26.5%
FED FUND	0	32,285	-100.0%		0	10,396	-100.0%	3,100	52,085	-94.0%	7,821	12,211	-36.0%
Ultra 10-Year Note	0	315	-100.0%		0	0	0.0%	13,035	21,799	-40.2%	2,965	5,328	-44.4%
ULTRA T-BOND	0	46,147	-100.0%		20	996	-98.0%	10,870	182,481	-94.0%	2,671	14,000	-80.9%

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Equity Index Futures													
DJ US REAL ESTATE	0	0	0.0%		57,011	49,673	14.8%	0	0	0.0%	330,131	228,028	44.8%
E-mini (\$5) Dow	0	0	0.0%		5,180,821	3,859,353	34.2%	0	0	0.0%	47,539,259	40,099,305	18.6%
MICRO MINI \$5 DOW	0	0	0.0%		2,696,020	850,437	217.0%	0	0	0.0%	24,631,749	5,273,924	367.0%
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%		2,420	6,204	-61.0%	0	0	0.0%	28,713	39,466	-27.2%
Energy Futures													
ETHANOL	0	0	0.0%		190	2,770	-93.1%	0	0	0.0%	12,283	68,607	-82.1%
Ags Futures													
FERTILIZER PRODUCS	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	2,015	-100.0%		2,242,712	1,529,585	46.6%	12,092	61,132	-80.2%	25,193,903	23,862,845	5.6%
CORN	0	5,349	-100.0%		5,830,914	5,149,685	13.2%	18,145	217,236	-91.6%	65,217,879	82,445,035	-20.9%
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%		62,858	70,880	-11.3%	0	0	0.0%	281,954	437,003	-35.5%
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	654	-100.0%		964,013	779,572	23.7%	1,534	8,326	-81.6%	10,514,342	11,489,289	-8.5%
MINI CORN	0	0	0.0%		27,727	13,184	110.3%	0	0	0.0%	197,277	135,704	45.4%
MINI SOYBEAN	0	0	0.0%		67,216	17,357	287.3%	0	0	0.0%	288,177	162,013	77.9%
MINI WHEAT	0	0	0.0%		13,969	16,521	-15.4%	0	0	0.0%	117,519	70,670	66.3%
OATS	0	0	0.0%		9,163	8,174	12.1%	0	0	0.0%	100,903	114,520	-11.9%
ROUGH RICE	0	0	0.0%		6,708	14,866	-54.9%	0	31	-100.0%	185,544	176,153	5.3%
SOYBEAN	0	5,919	-100.0%		5,412,870	3,288,819	64.6%	10,769	51,808	-79.2%	40,472,626	36,121,823	12.0%
SOYBEAN MEAL	0	749	-100.0%		2,777,463	2,010,566	38.1%	1,333	7,860	-83.0%	21,681,357	20,294,285	6.8%
SOYBEAN OIL	0	248	-100.0%		2,731,051	2,482,133	10.0%	4,078	4,676	-12.8%	24,029,235	21,949,129	9.5%
WHEAT	0	0	0.0%		5,069	301	1,584.1%	0	0	0.0%	14,058	7,212	94.9%

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Ag Products Options													
AUG-NOV SOYBEAN CAL SPR	0	-	-		0	-	-	0	-	-	77	-	-
CHI WHEAT	0	46,719	-100.0%		691,552	297,292	132.6%	202,275	857,872	-76.4%	5,688,146	5,071,505	12.2%
CORN	0	232,619	-100.0%		2,303,088	1,613,047	42.8%	536,597	4,057,818	-86.8%	15,893,945	22,320,260	-28.8%
CORN NEARBY+2 CAL SPRD	0	8,050	-100.0%		2,249	500	349.8%	14,975	48,593	-69.2%	45,619	2,891	1,478.0%
DEC-DEC CORN CAL SPRD	0	770	-100.0%		470	41	1,046.3%	250	12,459	-98.0%	1,770	2,377	-25.5%
DEC-JULY CORN CAL SPRD	0	1,632	-100.0%		100	122	-18.0%	175	19,553	-99.1%	2,681	146	1,736.3%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%		75	0	0.0%	0	0	0.0%	1,545	0	0.0%
Intercommodity Spread	0	0	0.0%		6	0	0.0%	7,987	1,000	698.7%	3,299	0	0.0%
JAN-MAR SOYBEAN CSO	0	-	-		0	-	-	0	-	-	20	-	-
JULY-DEC CORN CAL SPRD	0	80	-100.0%		20	51	-60.8%	11,810	9,427	25.3%	7,145	1,151	520.8%
JULY-DEC SOYMEAL CAL SPR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	0	0.0%
JULY-DEC SOY OIL CAL SPRD	0	-	-		125	-	-	0	-	-	125	-	-
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%		103	0	0.0%	4,950	5,931	-16.5%	9,100	290	3,037.9%
KC WHEAT	0	14,077	-100.0%		78,537	54,451	44.2%	36,570	205,041	-82.2%	851,339	637,745	33.5%
MAR-DEC CORN CAL SPRD	0	-	-		0	-	-	505	-	-	0	-	-
MAR-JULY CORN CAL SPRD	0	0	0.0%		0	0	0.0%	2,500	40	6,150.0%	0	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%		140	0	0.0%	0	0	0.0%	215	30	616.7%
NOV-JULY SOYBEAN CAL SPR	0	0	0.0%		2,065	0	0.0%	0	1,050	-100.0%	2,170	2,500	-13.2%
NOV-MAR SOYBEAN CSO	0	0	0.0%		50	0	0.0%	100	20	400.0%	1,235	0	0.0%
NOV-NOV SOYBEAN CAL SPR	0	10	-100.0%		110	0	0.0%	0	144	-100.0%	180	1,750	-89.7%
OATS	0	65	-100.0%		166	99	67.7%	720	2,274	-68.3%	1,454	1,920	-24.3%
ROUGH RICE	0	2,960	-100.0%		242	1,114	-78.3%	6,492	18,509	-64.9%	13,560	8,536	58.9%
SEP-DEC SOYBEAN MEAL CSC	-	0	0.0%		-	0	0.0%	-	0	0.0%	-	0	0.0%
SOYBEAN	0	85,808	-100.0%		1,776,078	740,060	140.0%	275,778	1,238,353	-77.7%	10,296,298	9,038,517	13.9%
SOYBEAN CRUSH	0	0	0.0%		192	0	0.0%	830	4	20,650.0%	1,812	0	0.0%
SOYBEAN MEAL	0	26,460	-100.0%		369,765	107,729	243.2%	84,223	288,001	-70.8%	2,000,714	1,140,215	75.5%
SOYBEAN OIL	0	17,903	-100.0%		213,323	114,037	87.1%	106,072	170,191	-37.7%	1,459,255	859,747	69.7%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%		4,335	0	0.0%	335	3,500	-90.4%	5,170	2,000	158.5%
SOYMEAL NEARBY+2 CAL SPR	0	0	0.0%		0	0	0.0%	200	490	-59.2%	0	0	0.0%
WHEAT	0	2,784	-100.0%		1,630	2,411	-32.4%	16	7,700	-99.8%	8,424	6,577	28.1%
WHEAT-CORN ICSCO	0	0	0.0%		1,190	0	0.0%	70	2,680	-97.4%	5,258	0	0.0%
WHEAT NEARBY+2 CAL SPRD	0	50	-100.0%		0	33	-100.0%	1,251	2,390	-47.7%	4,701	233	1,917.6%

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TOTAL FUTURES GROUP													
Interest Rate Futures	0	321,062	-100.0%	50,913,125	84,250,349	-39.6%	612,623	1,883,603	-67.5%	780,819,873	885,625,670	-11.8%	
Equity Index Futures	0	0	0.0%	7,933,852	4,759,463	66.7%	0	0	0.0%	72,501,139	45,601,257	59.0%	
Energy Futures	0	0	0.0%	190	2,770	-93.1%	0	0	0.0%	12,283	68,607	-82.1%	
Ags Futures	0	0	0.0%	0	0	0.0%	0	0	0.0%	90	0	0.0%	
Ag Products Futures	0	14,934	-100.0%	20,151,733	15,381,643	31.0%	47,951	351,069	-86.3%	188,294,774	197,265,681	-4.5%	
TOTAL FUTURES	0	335,996	-100.0%	78,998,900	104,394,225	-24.3%	660,574	2,234,672	-70.4%	1,041,628,159	1,128,561,215	-7.7%	
TOTAL OPTIONS GROUP													
Equity Index Options	0	0	0.0%	2,420	6,204	-61.0%	0	0	0.0%	28,713	39,466	-27.2%	
Interest Rate Options	0	4,417,351	-100.0%	9,952,011	19,191,411	-48.1%	12,105,782	34,780,392	-65.2%	135,485,449	160,760,162	-15.7%	
Ag Products Options	0	439,987	-100.0%	5,445,611	2,930,987	85.8%	1,296,251	6,954,490	-81.4%	36,307,463	39,098,390	-7.1%	
TOTAL OPTIONS	0	4,857,338	-100.0%	15,400,042	22,128,602	-30.4%	13,402,033	41,734,882	-67.9%	171,821,625	199,898,018	-14.0%	
TOTAL COMBINED													
Interest Rate	0	4,738,413	-100.0%	60,865,136	103,441,760	-41.2%	12,718,405	36,663,995	-65.3%	916,305,322	1,046,385,832	-12.4%	
Equity Index	0	0	0.0%	7,936,272	4,765,667	66.5%	0	0	0.0%	72,529,852	45,640,723	58.9%	
Energy	0	0	0.0%	190	2,770	-93.1%	0	0	0.0%	12,283	68,607	-82.1%	
Ags	0	0	0.0%	0	0	0.0%	0	0	0.0%	90	0	0.0%	
Ag Products	0	454,921	-100.0%	25,597,344	18,312,630	39.8%	1,344,202	7,305,559	-81.6%	224,602,237	236,364,071	-5.0%	
GRAND TOTAL	0	5,193,334	-100.0%	94,398,942	126,522,827	-25.4%	14,062,607	43,969,554	-68.0%	1,213,449,784	1,328,459,233	-8.7%	