

CBOT Exchange Volume Report - Monthly

	VOLUME SEP 2020	VOLUME SEP 2019	% CHG	VOIUME AUG 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	21,867,550	34,095,128	-35.9%	36,685,850	-40.4%	312,606,615	346,140,389	-9.7%
10-YR SWAP RATE	246,605	165,981	48.6%	28,514	764.9%	893,859	680,254	31.4%
15-YR SWAP RATE	0	0	0.0%	0	0.0%	0	5,500	-100.0%
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	46	-100.0%
2-YR NOTE	5,110,847	11,851,199	-56.9%	12,570,596	-59.3%	108,127,750	137,214,773	-21.2%
2-YR SWAP RATE	22,112	63,675	-65.3%	5,103	333.3%	193,796	467,111	-58.5%
30-YR BOND	6,187,704	6,763,940	-8.5%	10,012,512	-38.2%	69,658,702	66,909,706	4.1%
30-YR SWAP RATE	0	333	-100.0%	19	-100.0%	1,315	5,951	-77.9%
3-YR NOTE	99,462	0	-	124,783	-20.3%	287,222	0	-
3-YR SWAP RATE	3,166	31,808	-90.0%	1,840	72.1%	38,947	165,704	-76.5%
4-YR SWAP RATE	2,569	3,091	-16.9%	644	298.9%	15,040	88,800	-83.1%
5-YR NOTE	11,492,381	19,616,503	-41.4%	25,390,401	-54.7%	191,175,079	228,516,883	-16.3%
5-YR SWAP RATE	61,641	112,538	-45.2%	24,849	148.1%	540,661	755,950	-28.5%
7-YR SWAP RATE	510	1,953	-73.9%	649	-21.4%	16,046	38,797	-58.6%
FED FUND	1,795,557	9,887,042	-81.8%	2,052,395	-12.5%	48,347,534	72,757,079	-33.5%
Ultra 10-Year Note	4,233,081	4,388,611	-3.5%	6,793,887	-37.7%	48,117,402	44,320,841	8.6%
ULTRA T-BOND	3,030,230	2,895,375	4.7%	6,430,357	-52.9%	39,946,656	36,838,717	8.4%
Interest Rate Options								
10-YR NOTE	6,654,220	15,259,471	-56.4%	8,230,861	-19.2%	99,011,736	125,358,387	-21.0%
2-YR NOTE	23,166	536,946	-95.7%	30,310	-23.6%	1,990,146	4,536,115	-56.1%
30-YR BOND	2,224,633	3,818,493	-41.7%	2,499,294	-11.0%	22,797,365	27,461,666	-17.0%
5-YR NOTE	1,212,097	4,664,668	-74.0%	1,344,242	-9.8%	27,204,118	43,339,386	-37.2%
FED FUND	0	42,681	-100.0%	0	0.0%	10,921	64,296	-83.0%
Ultra 10-Year Note	0	315	-100.0%	4	-100.0%	16,000	27,127	-41.0%
ULTRA T-BOND	20	47,143	-100.0%	170	-88.2%	13,541	196,481	-93.1%
Equity Index Futures								
DJ US REAL ESTATE	123,328	127,406	-3.2%	25,913	375.9%	707,048	460,122	53.7%
E-mini (\$5) Dow	5,188,221	3,868,853	34.1%	3,451,924	50.3%	47,613,609	40,147,024	18.6%
MICRO MINI \$5 DOW	2,696,020	850,437	217.0%	1,445,056	86.6%	24,631,749	5,273,924	367.0%
S&P 500	0	8,250	-100.0%	0	0.0%	160	16,700	-99.0%
Equity Index Options								
E-mini (\$5) Dow	2,420	6,204	-61.0%	2,522	-4.0%	28,713	39,466	-27.2%
Energy Futures								
ETHANOL	190	2,770	-93.1%	170	11.8%	12,327	68,765	-82.1%



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Ag Products Futures								
CHI WHEAT	2,253,781	1,539,848	46.4%	3,292,530	-31.5%	25,356,844	24,075,771	5.3%
CORN	5,978,688	5,322,095	12.3%	9,064,203	-34.0%	67,458,213	85,008,486	-20.6%
DJ_UBS ROLL SELECT INDEX FU	4,356	2,715	60.4%	763	470.9%	11,878	10,659	11.4%
DOW-UBS COMMOD INDEX	62,858	70,880	-11.3%	7,676	718.9%	291,437	441,965	-34.1%
FERTILIZER PRODUCTS	0	310	-100.0%	130	-100.0%	1,340	14,160	-90.5%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	987,949	798,551	23.7%	1,568,439	-37.0%	10,816,868	11,827,113	-8.5%
MINI CORN	27,727	13,184	110.3%	26,901	3.1%	197,282	135,704	45.4%
MINI SOYBEAN	67,223	17,365	287.1%	36,692	83.2%	288,211	162,032	77.9%
MINI WHEAT	13,972	16,524	-15.4%	13,658	2.3%	117,535	70,679	66.3%
OATS	10,037	9,145	9.8%	9,703	3.4%	105,757	120,636	-12.3%
ROUGH RICE	7,565	15,422	-50.9%	22,191	-65.9%	194,263	184,990	5.0%
SOYBEAN	5,669,605	3,445,314	64.6%	4,432,907	27.9%	42,565,056	38,009,208	12.0%
SOYBEAN MEAL	2,847,205	2,086,350	36.5%	2,244,213	26.9%	22,381,880	21,023,677	6.5%
SOYBEAN OIL	2,775,410	2,527,434	9.8%	2,316,302	19.8%	24,462,115	22,479,965	8.8%
WHEAT	28,556	11,621	145.7%	33,924	-15.8%	219,479	141,149	55.5%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	77	0	-
CHI WHEAT	692,856	344,011	101.4%	685,978	1.0%	5,931,857	6,002,151	-1.2%
CORN	2,315,264	1,845,667	25.4%	2,034,973	13.8%	16,580,020	26,538,257	-37.5%
CORN NEARBY+2 CAL SPRD	2,249	8,550	-73.7%	17,144	-86.9%	60,894	51,484	18.3%
DEC-DEC CORN CAL SPRD	470	811	-42.0%	351	33.9%	3,020	14,836	-79.6%
DEC-JULY CORN CAL SPRD	100	1,754	-94.3%	1,120	-91.1%	3,056	20,699	-85.2%
DEC-JULY WHEAT CAL SPRD	75	0	0.0%	960	-92.2%	1,545	0	0.0%
Intercommodity Spread	6	0	0.0%	60	-90.0%	11,286	1,000	1,028.6%
JAN-MAR SOYBEAN CSO	0	0	-	10	-100.0%	20	0	-
JULY-DEC CORN CAL SPRD	20	131	-84.7%	2,000	-99.0%	18,955	12,578	50.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC SOY OIL CAL SPRD	125	0	-	0	-	125	0	-
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	4,156	1,450	186.6%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	120	0	-
JULY-NOV SOYBEAN CAL SPRD	103	0	0.0%	0	0.0%	14,050	6,221	125.8%
KC WHEAT	78,537	68,547	14.6%	116,976	-32.9%	894,949	847,265	5.6%
MAR-DEC CORN CAL SPRD	0	0	-	0	0.0%	505	0	-
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	2,500	40	6,150.0%
MAR-JULY WHEAT CAL SPRD	140	0	0.0%	75	86.7%	215	30	616.7%
NOV-JULY SOYBEAN CAL SPRD	2,065	0	0.0%	105	1,866.7%	2,170	3,550	-38.9%
NOV-MAR SOYBEAN CSO	50	0	0.0%	300	-83.3%	1,335	20	6,575.0%
NOV-NOV SOYBEAN CAL SPRD	110	10	1,000.0%	60	83.3%	180	1,894	-90.5%
OATS	166	164	1.2%	212	-21.7%	2,174	4,194	-48.2%
ROUGH RICE	987	4,074	-75.8%	2,512	-60.7%	28,044	27,045	3.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	1,788,114	831,566	115.0%	1,337,455	33.7%	10,641,971	10,351,759	2.8%
SOYBEAN CRUSH	192	0	0.0%	100	92.0%	2,642	4	65,950.0%
SOYBEAN MEAL	369,765	134,193	175.5%	271,628	36.1%	2,096,965	1,430,420	46.6%
SOYBEAN OIL	239,273	132,190	81.0%	191,630	24.9%	1,665,778	1,043,123	59.7%
SOYBN NEARBY+2 CAL SPRD	4,335	0	0.0%	220	1,870.5%	5,805	5,500	5.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	200	490	-59.2%
WHEAT	1,630	7,170	-77.3%	2,947	-44.7%	16,200	45,397	-64.3%
WHEAT-CORN IC50	1,190	0	0.0%	730	63.0%	5,328	2,680	98.8%
WHEAT NEARBY+2 CAL SPRD	0	83	-100.0%	270	-100.0%	5,952	2,623	126.9%
Ags Futures								
FERTILIZER PRODUCS	2,375	2,165	9.7%	4,312	-44.9%	27,931	17,230	62.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	54,153,415	89,877,177	-39.7%	100,122,399	-45.9%	819,966,624	934,906,501	-12.3%
Equity Index Futures	8,007,569	4,854,946	64.9%	4,922,893	62.7%	72,952,566	45,897,770	58.9%
Energy Futures	190	2,770	-93.1%	170	11.8%	12,327	68,765	-82.1%
Ag Products Futures	20,734,932	15,876,758	30.6%	23,070,232	-10.1%	194,468,158	203,706,194	-4.5%
Ags Futures	2,375	2,165	9.7%	4,312	-44.9%	27,931	17,230	62.1%
TOTAL FUTURES	82,898,481	110,613,816	-25.1%	128,120,006	-35.3%	1,087,427,606	1,184,596,460	-8.2%



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TOTAL OPTIONS GROUP								
Equity Index Options	2,420	6,204	-61.0%	2,522	-4.0%	28,713	39,466	-27.2%
Interest Rate Options	10,114,136	24,369,717	-58.5%	12,104,881	-16.4%	151,043,827	200,983,458	-24.8%
Ag Products Options	5,497,822	3,378,921	62.7%	4,667,816	17.8%	38,002,094	46,414,710	-18.1%
TOTAL OPTIONS	15,614,378	27,754,842	-43.7%	16,775,219	-6.9%	189,074,634	247,437,634	-23.6%
TOTAL COMBINED								
Interest Rate	64,267,551	114,246,894	-43.7%	112,227,280	-42.7%	971,010,451	1,135,889,959	-14.5%
Equity Index	8,009,989	4,861,150	64.8%	4,925,415	62.6%	72,981,279	45,937,236	58.9%
Energy	190	2,770	-93.1%	170	11.8%	12,327	68,765	-82.1%
Ag Products	26,232,754	19,255,679	36.2%	27,738,048	-5.4%	232,470,252	250,120,904	-7.1%
Ags	2,375	2,165	9.7%	4,312	-44.9%	27,931	17,230	62.1%
GRAND TOTAL	98,512,859	138,368,658	-28.8%	144,895,225	-32.0%	1,276,502,240	1,432,034,094	-10.9%