

CBOT Exchange Volume Report - Monthly

	VOLUME DEC 2020	VOLUME DEC 2019	% CHG	VOIUME NOV 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	24,080,327	28,427,186	-15.3%	41,446,978	-41.9%	405,990,223	449,829,752	-9.7%
10-YR SWAP RATE	240,878	178,973	34.6%	35,562	577.3%	1,218,847	964,304	26.4%
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	4,544,177	9,543,938	-52.4%	11,777,033	-61.4%	128,850,090	182,623,959	-29.4%
2-YR SWAP RATE	67,397	48,207	39.8%	65,662	2.6%	334,983	564,612	-40.7%
30-YR BOND	6,877,871	5,750,554	19.6%	11,469,863	-40.0%	95,684,575	87,795,571	9.0%
30-YR SWAP RATE	30	5	500.0%	0	0.0%	1,345	6,637	-79.7%
3-YR NOTE	101,855	0	-	137,650	-26.0%	618,423	0	-
3-YR SWAP RATE	8,553	15,361	-44.3%	893	857.8%	51,215	192,083	-73.3%
4-YR SWAP RATE	768	709	8.3%	530	44.9%	17,454	93,581	-81.3%
5-YR NOTE	13,900,866	15,520,452	-10.4%	26,265,558	-47.1%	244,842,677	294,399,748	-16.8%
5-YR SWAP RATE	66,585	83,965	-20.7%	40,971	62.5%	683,796	966,499	-29.3%
7-YR SWAP RATE	5,079	2,146	136.7%	5,027	1.0%	29,280	46,946	-37.6%
FED FUND	1,552,715	3,589,877	-56.7%	1,314,593	18.1%	52,440,781	89,714,542	-41.5%
Ultra 10-Year Note	4,146,640	3,515,003	18.0%	7,849,935	-47.2%	64,579,927	57,907,848	11.5%
ULTRA T-BOND	2,824,775	2,524,400	11.9%	6,299,034	-55.2%	52,401,970	47,972,662	9.2%
Interest Rate Options								
10-YR NOTE	7,606,367	15,066,820	-49.5%	10,152,211	-25.1%	127,185,745	171,116,138	-25.7%
2-YR NOTE	8,374	313,977	-97.3%	19,289	-56.6%	2,049,411	6,045,767	-66.1%
30-YR BOND	2,680,635	2,855,827	-6.1%	3,254,407	-17.6%	31,868,672	37,108,236	-14.1%
5-YR NOTE	1,163,757	3,178,072	-63.4%	1,482,434	-21.5%	30,832,753	57,045,358	-46.0%
FED FUND	1	1,097	-99.9%	1	0.0%	10,923	79,019	-86.2%
Ultra 10-Year Note	0	711	-100.0%	0	0.0%	16,000	34,644	-53.8%
ULTRA T-BOND	589	12,362	-95.2%	621	-5.2%	15,109	267,200	-94.3%
Equity Index Futures								
DJ US REAL ESTATE	90,267	101,674	-11.2%	43,014	109.9%	871,932	635,273	37.3%
E-mini (\$5) Dow	3,420,604	3,593,042	-4.8%	3,681,547	-7.1%	59,371,718	50,377,749	17.9%
MICRO MINI \$5 DOW	2,778,902	702,604	295.5%	2,922,025	-4.9%	32,643,055	7,815,787	317.7%
S&P 500	0	0	0.0%	0	0.0%	160	16,700	-99.0%
Equity Index Options								
E-mini (\$5) Dow	1,469	9,416	-84.4%	1,903	-22.8%	33,237	53,881	-38.3%
Energy Futures								
ETHANOL	244	2,686	-90.9%	239	2.1%	12,982	79,575	-83.7%

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Ag Products Futures								
CHI WHEAT	2,059,616	1,764,348	16.7%	3,199,489	-35.6%	33,365,343	30,407,143	9.7%
CORN	5,245,696	3,774,384	39.0%	8,792,836	-40.3%	89,753,068	103,189,062	-13.0%
DJ_UBS ROLL SELECT INDEX FU	4,792	2,694	77.9%	0	0.0%	16,670	13,353	24.8%
DOW-UBS COMMOD INDEX	56,339	53,543	5.2%	7,338	667.8%	370,825	527,389	-29.7%
FERTILIZER PRODUCTS	0	30	-100.0%	0	0.0%	1,415	15,215	-90.7%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	674,841	926,853	-27.2%	1,179,285	-42.8%	13,761,590	15,455,728	-11.0%
MINI CORN	34,711	9,893	250.9%	47,035	-26.2%	333,329	172,423	93.3%
MINI SOYBEAN	68,207	23,497	190.3%	62,230	9.6%	504,026	227,779	121.3%
MINI WHEAT	18,641	4,834	285.6%	19,078	-2.3%	175,025	88,322	98.2%
OATS	8,962	9,548	-6.1%	15,829	-43.4%	140,672	162,551	-13.5%
ROUGH RICE	29,755	31,191	-4.6%	6,367	367.3%	257,363	258,873	-0.6%
SOYBEAN	6,102,357	4,994,362	22.2%	4,910,512	24.3%	61,122,980	53,333,211	14.6%
SOYBEAN MEAL	2,507,800	2,998,388	-16.4%	2,454,812	2.2%	29,914,836	29,403,484	1.7%
SOYBEAN OIL	2,898,686	3,213,155	-9.8%	2,926,967	-1.0%	32,961,867	31,694,867	4.0%
WHEAT	24,379	10,728	127.2%	26,201	-7.0%	306,673	181,065	69.4%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	77	0	-
CHI WHEAT	467,527	503,339	-7.1%	443,959	5.3%	7,692,329	7,346,623	4.7%
CORN	2,427,582	1,064,018	128.2%	2,314,673	4.9%	24,395,038	31,319,520	-22.1%
CORN NEARBY+2 CAL SPRD	265	1,850	-85.7%	2,901	-90.9%	67,529	83,045	-18.7%
DEC-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	3,135	18,794	-83.3%
DEC-JULY CORN CAL SPRD	0	0	0.0%	180	-100.0%	3,942	28,755	-86.3%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	50	-100.0%	1,595	102	1,463.7%
Intercommodity Spread	0	7,296	-100.0%	0	0.0%	11,286	13,620	-17.1%
JAN-MAR SOYBEAN CSO	0	0	-	0	0.0%	20	0	-
JULY-DEC CORN CAL SPRD	880	2,520	-65.1%	1,150	-23.5%	25,387	31,304	-18.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	0.0%	125	0	-
JULY-DEC WHEAT CAL SPRD	0	700	-100.0%	0	0.0%	4,156	2,200	88.9%
JULY-JULY WHEAT CAL SPRD	30	0	-	0	0.0%	160	0	-
JULY-NOV SOYBEAN CAL SPRD	900	3,187	-71.8%	53	1,598.1%	15,003	15,052	-0.3%
KC WHEAT	42,235	116,298	-63.7%	36,667	15.2%	1,109,193	1,122,351	-1.2%
MAR-DEC CORN CAL SPRD	30	375	-92.0%	0	0.0%	535	384	39.3%
MAR-JULY CORN CAL SPRD	0	0	0.0%	500	-100.0%	3,000	4,040	-25.7%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	20	-100.0%	20	0	-
MAR-JULY WHEAT CAL SPRD	100	0	0.0%	0	0.0%	540	30	1,700.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	2,670	3,550	-24.8%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	1,435	20	7,075.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	180	2,828	-93.6%
OATS	116	23	404.3%	234	-50.4%	3,321	4,670	-28.9%
ROUGH RICE	974	994	-2.0%	506	92.5%	30,605	33,877	-9.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	2,241,451	1,104,893	102.9%	2,134,598	5.0%	16,954,195	13,507,813	25.5%
SOYBEAN CRUSH	180	28	542.9%	635	-71.7%	4,157	334	1,144.6%
SOYBEAN MEAL	271,861	190,434	42.8%	245,375	10.8%	2,977,539	1,987,792	49.8%
SOYBEAN OIL	456,702	226,215	101.9%	390,970	16.8%	2,804,226	1,599,835	75.3%
SOYBN NEARBY+2 CAL SPRD	200	900	-77.8%	1,970	-89.8%	14,060	6,425	118.8%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	200	490	-59.2%
WHEAT	1,811	10,272	-82.4%	64	2,729.7%	22,061	67,398	-67.3%
WHEAT-CORN IC SO	29	0	0.0%	81	-64.2%	6,363	2,880	120.9%
WHEAT NEARBY+2 CAL SPRD	0	375	-100.0%	1,475	-100.0%	8,127	3,115	160.9%
Aggs Futures								
FERTILIZER PRODUCS	1,629	2,110	-22.8%	3,485	-53.3%	35,621	24,730	44.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	58,418,516	69,200,776	-15.6%	106,709,289	-45.3%	1,047,745,586	1,213,084,290	-13.6%
Equity Index Futures	6,289,773	4,397,320	43.0%	6,646,586	-5.4%	92,886,865	58,845,509	57.8%
Energy Futures	244	2,686	-90.9%	239	2.1%	12,982	79,575	-83.7%
Ag Products Futures	19,734,782	17,817,448	10.8%	23,647,979	-16.5%	262,985,682	265,130,465	-0.8%
Aggs Futures	1,629	2,110	-22.8%	3,485	-53.3%	35,621	24,730	44.0%
TOTAL FUTURES	84,444,944	91,420,340	-7.6%	137,007,578	-38.4%	1,403,666,736	1,537,164,569	-8.7%

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TOTAL OPTIONS GROUP								
Equity Index Options	1,469	9,416	-84.4%	1,903	-22.8%	33,237	53,881	-38.3%
Interest Rate Options	11,459,723	21,428,866	-46.5%	14,908,963	-23.1%	191,978,613	271,696,362	-29.3%
Ag Products Options	5,912,873	3,233,717	82.9%	5,576,061	6.0%	56,162,209	57,206,847	-1.8%
TOTAL OPTIONS	17,374,065	24,671,999	-29.6%	20,486,927	-15.2%	248,174,059	328,957,090	-24.6%
TOTAL COMBINED								
Interest Rate	69,878,239	90,629,642	-22.9%	121,618,252	-42.5%	1,239,724,199	1,484,780,652	-16.5%
Equity Index	6,291,242	4,406,736	42.8%	6,648,489	-5.4%	92,920,102	58,899,390	57.8%
Energy	244	2,686	-90.9%	239	2.1%	12,982	79,575	-83.7%
Ag Products	25,647,655	21,051,165	21.8%	29,224,040	-12.2%	319,147,891	322,337,312	-1.0%
Ags	1,629	2,110	-22.8%	3,485	-53.3%	35,621	24,730	44.0%
GRAND TOTAL	101,819,009	116,092,339	-12.3%	157,494,505	-35.4%	1,651,840,795	1,866,121,659	-11.5%