

CBOT Exchange Volume Report - Monthly

	VOLUME OCT 2020	VOLUME OCT 2019	% CHG	VOIUME SEP 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	27,856,303	32,378,780	-14.0%	21,867,550	27.4%	340,462,918	378,519,169	-10.1%
10-YR SWAP RATE	48,548	61,780	-21.4%	246,605	-80.3%	942,407	742,034	27.0%
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	4,401,130	13,137,124	-66.5%	5,110,847	-13.9%	112,528,880	150,351,897	-25.2%
2-YR SWAP RATE	8,128	31,835	-74.5%	22,112	-63.2%	201,924	498,946	-59.5%
30-YR BOND	7,678,139	6,752,010	13.7%	6,187,704	24.1%	77,336,841	73,661,716	5.0%
30-YR SWAP RATE	0	547	-100.0%	0	0.0%	1,315	6,498	-79.8%
3-YR NOTE	91,696	0	-	99,462	-7.8%	378,918	0	-
3-YR SWAP RATE	2,822	8,512	-66.8%	3,166	-10.9%	41,769	174,216	-76.0%
4-YR SWAP RATE	1,116	3,554	-68.6%	2,569	-56.6%	16,156	92,354	-82.5%
5-YR NOTE	13,501,174	18,960,878	-28.8%	11,492,381	17.5%	204,676,253	247,477,761	-17.3%
5-YR SWAP RATE	35,579	86,474	-58.9%	61,641	-42.3%	576,240	842,424	-31.6%
7-YR SWAP RATE	3,128	3,736	-16.3%	510	513.3%	19,174	42,533	-54.9%
FED FUND	1,225,939	8,230,157	-85.1%	1,795,557	-31.7%	49,573,473	80,987,236	-38.8%
Ultra 10-Year Note	4,465,950	3,933,487	13.5%	4,233,081	5.5%	52,583,352	48,254,328	9.0%
ULTRA T-BOND	3,331,505	2,811,004	18.5%	3,030,230	9.9%	43,278,161	39,649,721	9.2%
Interest Rate Options								
10-YR NOTE	10,415,431	16,825,170	-38.1%	6,654,220	56.5%	109,427,167	142,183,557	-23.0%
2-YR NOTE	31,602	654,806	-95.2%	23,166	36.4%	2,021,748	5,190,921	-61.1%
30-YR BOND	3,136,265	3,452,334	-9.2%	2,224,633	41.0%	25,933,630	30,914,000	-16.1%
5-YR NOTE	982,444	6,064,171	-83.8%	1,212,097	-18.9%	28,186,562	49,403,557	-42.9%
FED FUND	0	12,662	-100.0%	0	0.0%	10,921	76,958	-85.8%
Ultra 10-Year Note	0	12	-100.0%	0	0.0%	16,000	27,139	-41.0%
ULTRA T-BOND	358	20,103	-98.2%	20	1,690.0%	13,899	216,584	-93.6%
Equity Index Futures								
DJ US REAL ESTATE	31,603	40,038	-21.1%	123,328	-74.4%	738,651	500,160	47.7%
E-mini (\$5) Dow	4,655,958	3,924,512	18.6%	5,188,221	-10.3%	52,269,567	44,071,536	18.6%
MICRO MINI \$5 DOW	2,310,379	1,201,652	92.3%	2,696,020	-14.3%	26,942,128	6,475,576	316.1%
S&P 500	0	0	0.0%	0	0.0%	160	16,700	-99.0%
Equity Index Options								
E-mini (\$5) Dow	1,152	2,910	-60.4%	2,420	-52.4%	29,865	42,376	-29.5%
Energy Futures								
ETHANOL	172	4,506	-96.2%	190	-9.5%	12,499	73,271	-82.9%



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Ag Products Futures								
CHI WHEAT	2,749,394	1,952,440	40.8%	2,253,781	22.0%	28,106,238	26,028,211	8.0%
CORN	8,256,323	6,103,504	35.3%	5,978,688	38.1%	75,714,536	91,111,990	-16.9%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	4,356	-100.0%	11,878	10,659	11.4%
DOW-UBS COMMOD INDEX	15,711	23,359	-32.7%	62,858	-75.0%	307,148	465,324	-34.0%
FERTILIZER PRODUCS	75	845	-91.1%	0	0.0%	1,415	15,005	-90.6%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,090,596	1,132,985	-3.7%	987,949	10.4%	11,907,464	12,960,098	-8.1%
MINI CORN	54,301	12,968	318.7%	27,727	95.8%	251,583	148,672	69.2%
MINI SOYBEAN	85,378	28,577	198.8%	67,223	27.0%	373,589	190,609	96.0%
MINI WHEAT	19,771	7,410	166.8%	13,972	41.5%	137,306	78,089	75.8%
OATS	10,124	12,466	-18.8%	10,037	0.9%	115,881	133,102	-12.9%
ROUGH RICE	26,978	30,439	-11.4%	7,565	256.6%	221,241	215,429	2.7%
SOYBEAN	7,545,055	6,913,157	9.1%	5,669,605	33.1%	50,110,111	44,922,365	11.5%
SOYBEAN MEAL	2,570,344	2,372,173	8.4%	2,847,205	-9.7%	24,952,224	23,395,850	6.7%
SOYBEAN OIL	2,674,099	2,759,033	-3.1%	2,775,410	-3.7%	27,136,214	25,238,998	7.5%
WHEAT	36,614	18,401	99.0%	28,556	28.2%	256,093	159,550	60.5%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	77	0	-
CHI WHEAT	848,986	468,221	81.3%	692,856	22.5%	6,780,843	6,470,372	4.8%
CORN	3,072,763	2,239,151	37.2%	2,315,264	32.7%	19,652,783	28,777,408	-31.7%
CORN NEARBY+2 CAL SPRD	3,469	22,775	-84.8%	2,249	54.2%	64,363	74,259	-13.3%
DEC-DEC CORN CAL SPRD	115	3,601	-96.8%	470	-75.5%	3,135	18,437	-83.0%
DEC-JULY CORN CAL SPRD	706	1,449	-51.3%	100	606.0%	3,762	22,148	-83.0%
DEC-JULY WHEAT CAL SPRD	0	51	-100.0%	75	-100.0%	1,545	51	2,929.4%
Intercommodity Spread	0	119	-100.0%	6	-100.0%	11,286	1,119	908.6%
JAN-MAR SOYBEAN CSO	0	0	-	0	0.0%	20	0	-
JULY-DEC CORN CAL SPRD	4,402	8,206	-46.4%	20	21,910.0%	23,357	20,784	12.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	125	-100.0%	125	0	-
JULY-DEC WHEAT CAL SPRD	0	50	-100.0%	0	0.0%	4,156	1,500	177.1%
JULY-JULY WHEAT CAL SPRD	10	0	-	0	0.0%	130	0	-
JULY-NOV SOYBEAN CAL SPRD	0	5,606	-100.0%	103	-100.0%	14,050	11,827	18.8%
KC WHEAT	135,342	84,186	60.8%	78,537	72.3%	1,030,291	931,451	10.6%
MAR-DEC CORN CAL SPRD	0	9	-100.0%	0	0.0%	505	9	5,511.1%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	2,500	40	6,150.0%
MAR-JULY WHEAT CAL SPRD	225	0	0.0%	140	60.7%	440	30	1,366.7%
NOV-JULY SOYBEAN CAL SPRD	500	0	0.0%	2,065	-75.8%	2,670	3,550	-24.8%
NOV-MAR SOYBEAN CSO	100	0	0.0%	50	100.0%	1,435	20	7,075.0%
NOV-NOV SOYBEAN CAL SPRD	0	934	-100.0%	110	-100.0%	180	2,828	-93.6%
OATS	797	255	212.5%	166	380.1%	2,971	4,449	-33.2%
ROUGH RICE	1,081	3,174	-65.9%	987	9.5%	29,125	30,219	-3.6%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	1,936,175	1,192,371	62.4%	1,788,114	8.3%	12,578,146	11,544,130	9.0%
SOYBEAN CRUSH	700	175	300.0%	192	264.6%	3,342	179	1,767.0%
SOYBEAN MEAL	363,338	179,309	102.6%	369,765	-1.7%	2,460,303	1,609,729	52.8%
SOYBEAN OIL	290,776	170,019	71.0%	239,273	21.5%	1,956,554	1,213,142	61.3%
SOYBN NEARBY+2 CAL SPRD	6,085	0	0.0%	4,335	40.4%	11,890	5,500	116.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	200	490	-59.2%
WHEAT	3,986	4,969	-19.8%	1,630	144.5%	20,186	50,366	-59.9%
WHEAT-CORN IC SO	925	200	362.5%	1,190	-22.3%	6,253	2,880	117.1%
WHEAT NEARBY+2 CAL SPRD	700	117	498.3%	0	0.0%	6,652	2,740	142.8%
Ags Futures								
FERTILIZER PRODUCS	2,576	3,585	-28.1%	2,375	8.5%	30,507	20,815	46.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	62,651,157	86,399,878	-27.5%	54,153,415	15.7%	882,617,781	1,021,306,379	-13.6%
Equity Index Futures	6,997,940	5,166,202	35.5%	8,007,569	-12.6%	79,950,506	51,063,972	56.6%
Energy Futures	172	4,506	-96.2%	190	-9.5%	12,499	73,271	-82.9%
Ag Products Futures	25,134,763	21,367,757	17.6%	20,734,932	21.2%	219,602,921	225,073,951	-2.4%
Ags Futures	2,576	3,585	-28.1%	2,375	8.5%	30,507	20,815	46.6%
TOTAL FUTURES	94,786,608	112,941,928	-16.1%	82,898,481	14.3%	1,182,214,214	1,297,538,388	-8.9%



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TOTAL OPTIONS GROUP								
Equity Index Options	1,152	2,910	-60.4%	2,420	-52.4%	29,865	42,376	-29.5%
Interest Rate Options	14,566,100	27,029,258	-46.1%	10,114,136	44.0%	165,609,927	228,012,716	-27.4%
Ag Products Options	6,671,181	4,384,947	52.1%	5,497,822	21.3%	44,673,275	50,799,657	-12.1%
TOTAL OPTIONS	21,238,433	31,417,115	-32.4%	15,614,378	36.0%	210,313,067	278,854,749	-24.6%
TOTAL COMBINED								
Interest Rate	77,217,257	113,429,136	-31.9%	64,267,551	20.1%	1,048,227,708	1,249,319,095	-16.1%
Equity Index	6,999,092	5,169,112	35.4%	8,009,989	-12.6%	79,980,371	51,106,348	56.5%
Energy	172	4,506	-96.2%	190	-9.5%	12,499	73,271	-82.9%
Ag Products	31,805,944	25,752,704	23.5%	26,232,754	21.2%	264,276,196	275,873,608	-4.2%
Ags	2,576	3,585	-28.1%	2,375	8.5%	30,507	20,815	46.6%
GRAND TOTAL	116,025,041	144,359,043	-19.6%	98,512,859	17.8%	1,392,527,281	1,576,393,137	-11.7%