

CBOT Exchange Volume Report - Monthly

	VOLUME NOV 2020	VOLUME NOV 2019	% CHG	VOIUME OCT 2020	% CHG	VOLUME Y.T.D 2020	VOLUME Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	41,446,978	42,883,397	-3.3%	27,856,303	48.8%	381,909,896	421,402,566	-9.4%
10-YR SWAP RATE	35,562	43,297	-17.9%	48,548	-26.7%	977,969	785,331	24.5%
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	11,777,033	22,728,124	-48.2%	4,401,130	167.6%	124,305,913	173,080,021	-28.2%
2-YR SWAP RATE	65,662	17,459	276.1%	8,128	707.8%	267,586	516,405	-48.2%
30-YR BOND	11,469,863	8,383,301	36.8%	7,678,139	49.4%	88,806,704	82,045,017	8.2%
30-YR SWAP RATE	0	134	-100.0%	0	0.0%	1,315	6,632	-80.2%
3-YR NOTE	137,650	0	-	91,696	50.1%	516,568	0	-
3-YR SWAP RATE	893	2,506	-64.4%	2,822	-68.4%	42,662	176,722	-75.9%
4-YR SWAP RATE	530	518	2.3%	1,116	-52.5%	16,686	92,872	-82.0%
5-YR NOTE	26,265,558	31,401,535	-16.4%	13,501,174	94.5%	230,941,811	278,879,296	-17.2%
5-YR SWAP RATE	40,971	40,110	2.1%	35,579	15.2%	617,211	882,534	-30.1%
7-YR SWAP RATE	5,027	2,267	121.7%	3,128	60.7%	24,201	44,800	-46.0%
FED FUND	1,314,593	5,137,429	-74.4%	1,225,939	7.2%	50,888,066	86,124,665	-40.9%
Ultra 10-Year Note	7,849,935	6,138,517	27.9%	4,465,950	75.8%	60,433,287	54,392,845	11.1%
ULTRA T-BOND	6,299,034	5,798,541	8.6%	3,331,505	89.1%	49,577,195	45,448,262	9.1%
Interest Rate Options								
10-YR NOTE	10,152,211	13,865,761	-26.8%	10,415,431	-2.5%	119,579,378	156,049,318	-23.4%
2-YR NOTE	19,289	540,869	-96.4%	31,602	-39.0%	2,041,037	5,731,790	-64.4%
30-YR BOND	3,254,407	3,338,409	-2.5%	3,136,265	3.8%	29,188,037	34,252,409	-14.8%
5-YR NOTE	1,482,434	4,463,729	-66.8%	982,444	50.9%	29,668,996	53,867,286	-44.9%
FED FUND	1	964	-99.9%	0	0.0%	10,922	77,922	-86.0%
Ultra 10-Year Note	0	6,794	-100.0%	0	0.0%	16,000	33,933	-52.8%
ULTRA T-BOND	621	38,254	-98.4%	358	73.5%	14,520	254,838	-94.3%
Equity Index Futures								
DJ US REAL ESTATE	43,014	33,439	28.6%	31,603	36.1%	781,665	533,599	46.5%
E-mini (\$5) Dow	3,681,547	2,713,171	35.7%	4,655,958	-20.9%	55,951,114	46,784,707	19.6%
MICRO MINI \$5 DOW	2,922,025	637,607	358.3%	2,310,379	26.5%	29,864,153	7,113,183	319.8%
S&P 500	0	0	0.0%	0	0.0%	160	16,700	-99.0%
Equity Index Options								
E-mini (\$5) Dow	1,903	2,089	-8.9%	1,152	65.2%	31,768	44,465	-28.6%
Energy Futures								
ETHANOL	239	3,618	-93.4%	172	39.0%	12,738	76,889	-83.4%

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Ag Products Futures								
CHI WHEAT	3,199,489	2,614,584	22.4%	2,749,394	16.4%	31,305,727	28,642,795	9.3%
CORN	8,792,836	8,302,688	5.9%	8,256,323	6.5%	84,507,372	99,414,678	-15.0%
DJ_UBS ROLL SELECT INDEX FU	0	0	0.0%	0	0.0%	11,878	10,659	11.4%
DOW-UBS COMMOD INDEX	7,338	8,522	-13.9%	15,711	-53.3%	314,486	473,846	-33.6%
FERTILIZER PRODUCTS	0	180	-100.0%	75	-100.0%	1,415	15,185	-90.7%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	0	0.0%
KC WHEAT	1,179,285	1,568,777	-24.8%	1,090,596	8.1%	13,086,749	14,528,875	-9.9%
MINI CORN	47,035	13,858	239.4%	54,301	-13.4%	298,618	162,530	83.7%
MINI SOYBEAN	62,230	13,673	355.1%	85,378	-27.1%	435,819	204,282	113.3%
MINI WHEAT	19,078	5,399	253.4%	19,771	-3.5%	156,384	83,488	87.3%
OATS	15,829	19,901	-20.5%	10,124	56.4%	131,710	153,003	-13.9%
ROUGH RICE	6,367	12,253	-48.0%	26,978	-76.4%	227,608	227,682	0.0%
SOYBEAN	4,910,512	3,416,484	43.7%	7,545,055	-34.9%	55,020,623	48,338,849	13.8%
SOYBEAN MEAL	2,454,812	3,009,246	-18.4%	2,570,344	-4.5%	27,407,036	26,405,096	3.8%
SOYBEAN OIL	2,926,967	3,242,714	-9.7%	2,674,099	9.5%	30,063,181	28,481,712	5.6%
WHEAT	26,201	10,787	142.9%	36,614	-28.4%	282,294	170,337	65.7%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	77	0	-
CHI WHEAT	443,959	372,912	19.1%	848,986	-47.7%	7,224,802	6,843,284	5.6%
CORN	2,314,673	1,478,094	56.6%	3,072,763	-24.7%	21,967,456	30,255,502	-27.4%
CORN NEARBY+2 CAL SPRD	2,901	6,936	-58.2%	3,469	-16.4%	67,264	81,195	-17.2%
DEC-DEC CORN CAL SPRD	0	357	-100.0%	115	-100.0%	3,135	18,794	-83.3%
DEC-JULY CORN CAL SPRD	180	6,607	-97.3%	706	-74.5%	3,942	28,755	-86.3%
DEC-JULY WHEAT CAL SPRD	50	51	-2.0%	0	0.0%	1,595	102	1,463.7%
Intercommodity Spread	0	5,205	-100.0%	0	0.0%	11,286	6,324	78.5%
JAN-MAR SOYBEAN CSO	0	0	-	0	0.0%	20	0	-
JULY-DEC CORN CAL SPRD	1,150	8,000	-85.6%	4,402	-73.9%	24,507	28,784	-14.9%
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	0	0.0%	0	0.0%	4,156	1,500	177.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	10	-100.0%	130	0	-
JULY-NOV SOYBEAN CAL SPRD	53	38	39.5%	0	0.0%	14,103	11,865	18.9%
KC WHEAT	36,667	74,602	-50.8%	135,342	-72.9%	1,066,958	1,006,053	6.1%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	505	9	5,511.1%
MAR-JULY CORN CAL SPRD	500	4,000	-87.5%	0	0.0%	3,000	4,040	-25.7%
MAR-JULY SOYBEAN CAL SPRD	20	0	-	0	-	20	0	-
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	225	-100.0%	440	30	1,366.7%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	500	-100.0%	2,670	3,550	-24.8%
NOV-MAR SOYBEAN CSO	0	0	0.0%	100	-100.0%	1,435	20	7,075.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	180	2,828	-93.6%
OATS	234	198	18.2%	797	-70.6%	3,205	4,647	-31.0%
ROUGH RICE	506	2,664	-81.0%	1,081	-53.2%	29,631	32,883	-9.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	-	0	0	0.0%
SOYBEAN	2,134,598	858,790	148.6%	1,936,175	10.2%	14,712,744	12,402,920	18.6%
SOYBEAN CRUSH	635	127	400.0%	700	-9.3%	3,977	306	1,199.7%
SOYBEAN MEAL	245,375	187,629	30.8%	363,338	-32.5%	2,705,678	1,797,358	50.5%
SOYBEAN OIL	390,970	160,478	143.6%	290,776	34.5%	2,347,524	1,373,620	70.9%
SOYBN NEARBY+2 CAL SPRD	1,970	25	7,780.0%	6,085	-67.6%	13,860	5,525	150.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	200	490	-59.2%
WHEAT	64	6,760	-99.1%	3,986	-98.4%	20,250	57,126	-64.6%
WHEAT-CORN IC SO	81	0	0.0%	925	-91.2%	6,334	2,880	119.9%
WHEAT NEARBY+2 CAL SPRD	1,475	0	0.0%	700	110.7%	8,127	2,740	196.6%
Ags Futures								
FERTILIZER PRODUCTS	3,485	1,805	93.1%	2,576	35.3%	33,992	22,620	50.3%
TOTAL FUTURES GROUP								
Interest Rate Futures	106,709,289	122,577,135	-12.9%	62,651,157	70.3%	989,327,070	1,143,883,514	-13.5%
Equity Index Futures	6,646,586	3,384,217	96.4%	6,997,940	-5.0%	86,597,092	54,448,189	59.0%
Energy Futures	239	3,618	-93.4%	172	39.0%	12,738	76,889	-83.4%
Ag Products Futures	23,647,979	22,239,066	6.3%	25,134,763	-5.9%	243,250,900	247,313,017	-1.6%
Ags Futures	3,485	1,805	93.1%	2,576	35.3%	33,992	22,620	50.3%
TOTAL FUTURES	137,007,578	148,205,841	-7.6%	94,786,608	44.5%	1,319,221,792	1,445,744,229	-8.8%

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TOTAL OPTIONS GROUP								
Equity Index Options	1,903	2,089	-8.9%	1,152	65.2%	31,768	44,465	-28.6%
Interest Rate Options	14,908,963	22,254,780	-33.0%	14,566,100	2.4%	180,518,890	250,267,496	-27.9%
Ag Products Options	5,576,061	3,173,473	75.7%	6,671,181	-16.4%	50,249,336	53,973,130	-6.9%
TOTAL OPTIONS	20,486,927	25,430,342	-19.4%	21,238,433	-3.5%	230,799,994	304,285,091	-24.2%
TOTAL COMBINED								
Interest Rate	121,618,252	144,831,915	-16.0%	77,217,257	57.5%	1,169,845,960	1,394,151,010	-16.1%
Equity Index	6,648,489	3,386,306	96.3%	6,999,092	-5.0%	86,628,860	54,492,654	59.0%
Energy	239	3,618	-93.4%	172	39.0%	12,738	76,889	-83.4%
Ag Products	29,224,040	25,412,539	15.0%	31,805,944	-8.1%	293,500,236	301,286,147	-2.6%
Ags	3,485	1,805	93.1%	2,576	35.3%	33,992	22,620	50.3%
GRAND TOTAL	157,494,505	173,636,183	-9.3%	116,025,041	35.7%	1,550,021,786	1,750,029,320	-11.4%