

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry NOV 2020	Open Outcry NOV 2019	% CHG	ELEC NOV 2020	ELEC NOV 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	187,669	-100.0%	40,590,879	41,613,536	-2.5%	469,469	1,648,119	-71.5%	372,135,743	406,395,239	-8.4%
10-YR SWAP RATE	0	0	0.0%	26,222	29,567	-11.3%	0	0	0.0%	477,646	442,424	8.0%
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	9,549	-100.0%	11,012,955	21,065,881	-47.7%	261	42,468	-99.4%	112,770,121	156,267,014	-27.8%
2-YR SWAP RATE	0	0	0.0%	65,442	9,039	624.0%	0	0	0.0%	154,567	452,114	-65.8%
30-YR BOND	0	22,639	-100.0%	11,060,181	8,196,750	34.9%	55,491	223,925	-75.2%	86,126,182	80,135,693	7.5%
30-YR SWAP RATE	0	0	0.0%	0	134	-100.0%	0	0	0.0%	822	6,520	-87.4%
3-YR NOTE	0	-	-	135,728	-	-	0	-	-	513,528	-	-
3-YR SWAP RATE	0	0	0.0%	893	1,906	-53.1%	0	0	0.0%	24,812	159,690	-84.5%
4-YR SWAP RATE	0	0	0.0%	530	518	2.3%	0	0	0.0%	14,252	90,774	-84.3%
5-YR NOTE	0	42,539	-100.0%	25,255,430	29,589,022	-14.6%	87,402	498,074	-82.5%	218,747,604	260,472,472	-16.0%
5-YR SWAP RATE	0	0	0.0%	38,975	40,110	-2.8%	0	0	0.0%	542,581	785,167	-30.9%
7-YR SWAP RATE	0	0	0.0%	1,662	2,267	-26.7%	0	0	0.0%	18,140	39,858	-54.5%
FED FUND	0	0	0.0%	1,299,793	5,066,423	-74.3%	0	0	0.0%	49,884,780	84,542,531	-41.0%
Ultra 10-Year Note	0	0	0.0%	7,586,745	5,958,047	27.3%	0	0	0.0%	57,765,677	52,146,463	10.8%
ULTRA T-BOND	0	0	0.0%	6,068,594	5,457,325	11.2%	0	66	-100.0%	45,485,185	41,948,257	8.4%
Interest Rate Options												
10-YR NOTE	0	2,709,517	-100.0%	9,632,619	10,946,459	-12.0%	8,489,760	27,719,665	-69.4%	107,877,260	124,629,492	-13.4%
2-YR NOTE	0	183,175	-100.0%	19,289	355,694	-94.6%	273,359	1,695,956	-83.9%	1,767,678	3,973,074	-55.5%
30-YR BOND	0	296,453	-100.0%	3,229,407	2,715,956	18.9%	891,042	3,508,444	-74.6%	27,469,654	29,726,965	-7.6%
5-YR NOTE	0	869,606	-100.0%	1,442,434	3,064,123	-52.9%	2,424,616	10,242,618	-76.3%	26,739,980	40,483,826	-33.9%
FED FUND	0	200	-100.0%	1	764	-99.9%	3,100	56,710	-94.5%	7,822	21,212	-63.1%
Ultra 10-Year Note	0	6,793	-100.0%	0	1	-100.0%	13,035	28,604	-54.4%	2,965	5,329	-44.4%
ULTRA T-BOND	0	37,683	-100.0%	621	571	8.8%	10,870	239,157	-95.5%	3,650	15,681	-76.7%

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Equity Index Futures												
DJ US REAL ESTATE	0	0	0.0%	25,156	15,929	57.9%	0	0	0.0%	378,596	268,250	41.1%
E-mini (\$5) Dow	0	0	0.0%	3,677,397	2,710,321	35.7%	0	0	0.0%	55,867,239	46,728,138	19.6%
MICRO MINI \$5 DOW	0	0	0.0%	2,922,025	637,607	358.3%	0	0	0.0%	29,864,153	7,113,183	319.8%
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%	1,903	2,089	-8.9%	0	0	0.0%	31,768	44,465	-28.6%
Energy Futures												
ETHANOL	0	0	0.0%	239	3,618	-93.4%	0	0	0.0%	12,694	76,685	-83.4%
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	8,281	-100.0%	3,153,389	2,589,174	21.8%	12,092	74,858	-83.8%	31,076,412	28,386,370	9.5%
CORN	0	11,196	-100.0%	8,474,205	7,992,815	6.0%	18,145	247,123	-92.7%	81,663,449	96,306,928	-15.2%
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%	6,753	8,522	-20.8%	0	0	0.0%	300,658	468,884	-35.9%
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	867	-100.0%	1,151,537	1,538,067	-25.1%	1,534	9,685	-84.2%	12,736,448	14,133,884	-9.9%
MINI CORN	0	0	0.0%	47,035	13,858	239.4%	0	0	0.0%	298,613	162,530	83.7%
MINI SOYBEAN	0	0	0.0%	62,230	13,673	355.1%	0	0	0.0%	435,775	204,260	113.3%
MINI WHEAT	0	0	0.0%	19,078	5,399	253.4%	0	0	0.0%	156,364	83,477	87.3%
OATS	0	0	0.0%	14,467	18,689	-22.6%	0	0	0.0%	124,907	144,552	-13.6%
ROUGH RICE	0	0	0.0%	5,430	10,590	-48.7%	0	31	-100.0%	216,618	215,236	0.6%
SOYBEAN	0	3,995	-100.0%	4,733,159	3,260,624	45.2%	10,769	64,906	-83.4%	52,333,266	45,967,678	13.8%
SOYBEAN MEAL	0	1,429	-100.0%	2,363,440	2,925,193	-19.2%	1,333	11,858	-88.8%	26,549,821	25,516,319	4.1%
SOYBEAN OIL	0	608	-100.0%	2,867,848	3,163,908	-9.4%	4,078	7,675	-46.9%	29,520,460	27,832,334	6.1%
WHEAT	0	0	0.0%	3,606	417	764.7%	0	0	0.0%	24,617	8,290	196.9%
Ag Products Options												
AUG-NOV SOYBEAN CAL SPR	0	-	-	0	-	-	0	-	-	77	-	-
CHI WHEAT	0	50,889	-100.0%	433,203	320,723	35.1%	202,275	979,913	-79.4%	6,963,085	5,788,997	20.3%
CORN	0	211,045	-100.0%	2,309,173	1,267,049	82.2%	536,597	4,562,748	-88.2%	21,247,231	25,531,575	-16.8%
CORN NEARBY+2 CAL SPRD	0	6,905	-100.0%	2,901	31	9,258.1%	14,975	77,843	-80.8%	51,989	3,352	1,451.0%
DEC-DEC CORN CAL SPRD	0	151	-100.0%	0	206	-100.0%	250	14,198	-98.2%	1,885	4,596	-59.0%
DEC-JULY CORN CAL SPRD	0	6,517	-100.0%	180	90	100.0%	175	27,519	-99.4%	3,567	236	1,411.4%
DEC-JULY WHEAT CAL SPRD	0	50	-100.0%	50	1	4,900.0%	0	100	-100.0%	1,595	2	79,650.0%
Intercommodity Spread	0	5,200	-100.0%	0	5	-100.0%	7,987	6,319	26.4%	3,299	5	65,880.0%
JAN-MAR SOYBEAN CSO	0	-	-	0	-	-	0	-	-	20	-	-
JULY-DEC CORN CAL SPRD	0	4,000	-100.0%	1,150	0	0.0%	11,810	17,632	-33.0%	12,697	1,152	1,002.2%
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	-	-	0	-	-	0	-	-	125	-	-
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	1,520	1,500	1.3%	2,136	0	0.0%
JULY-JULY WHEAT CAL SPRD	0	-	-	0	-	-	50	-	-	80	-	-
JULY-NOV SOYBEAN CAL SPR	0	38	-100.0%	53	0	0.0%	4,950	6,245	-20.7%	9,153	1,620	465.0%

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Ag Products Options												
KC WHEAT	0	10,869	-100.0%	36,267	63,733	-43.1%	36,570	227,780	-83.9%	1,022,948	773,794	32.2%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0	0.0%	505	9	5,511.1%	0	0	0.0%
MAR-JULY CORN CAL SPRD	0	4,000	-100.0%	500	0	0.0%	2,500	4,040	-38.1%	500	0	0.0%
MAR-JULY SOYBEAN CAL SPR	0	-	-	20	-	-	0	-	-	20	-	-
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	0	0	0.0%	440	30	1,366.7%
NOV-JULY SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	0	1,050	-100.0%	2,670	2,500	6.8%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0	0.0%	100	20	400.0%	1,335	0	0.0%
NOV-NOV SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	0	614	-100.0%	180	2,214	-91.9%
OATS	0	52	-100.0%	234	146	60.3%	720	2,494	-71.1%	2,485	2,153	15.4%
ROUGH RICE	0	2,290	-100.0%	206	374	-44.9%	6,492	22,829	-71.6%	14,072	10,054	40.0%
SEP-DEC SOYBEAN MEAL CSC	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
SOYBEAN	0	98,441	-100.0%	2,088,532	760,349	174.7%	275,778	1,475,307	-81.3%	14,300,755	10,850,024	31.8%
SOYBEAN CRUSH	0	127	-100.0%	635	0	0.0%	830	306	171.2%	3,147	0	0.0%
SOYBEAN MEAL	0	48,509	-100.0%	245,050	139,120	76.1%	84,223	372,885	-77.4%	2,608,952	1,422,269	83.4%
SOYBEAN OIL	0	33,033	-100.0%	375,670	125,345	199.7%	106,072	227,255	-53.3%	2,112,301	1,130,280	86.9%
SOYBN NEARBY+2 CAL SPRD	0	25	-100.0%	1,970	0	0.0%	335	3,525	-90.5%	13,125	2,000	556.3%
SOYMEAL NEARBY+2 CAL SPR	0	0	0.0%	0	0	0.0%	200	490	-59.2%	0	0	0.0%
WHEAT	0	0	0.0%	64	1,860	-96.6%	16	10,800	-99.9%	12,424	10,106	22.9%
WHEAT-CORN ICSCO	0	0	0.0%	81	0	0.0%	70	2,880	-97.6%	6,264	0	0.0%
WHEAT NEARBY+2 CAL SPRD	0	0	0.0%	1,475	0	0.0%	1,251	2,440	-48.7%	6,876	300	2,192.0%
TOTAL FUTURES GROUP												
Interest Rate Futures	0	262,396	-100.0%	103,144,029	117,030,525	-11.9%	612,623	2,412,652	-74.6%	944,661,640	1,083,884,262	-12.8%
Equity Index Futures	0	0	0.0%	6,624,578	3,363,857	96.9%	0	0	0.0%	86,109,988	54,109,571	59.1%
Energy Futures	0	0	0.0%	239	3,618	-93.4%	0	0	0.0%	12,694	76,685	-83.4%
Ags Futures	0	0	0.0%	0	0	0.0%	0	0	0.0%	90	0	0.0%
Ag Products Futures	0	26,376	-100.0%	22,902,177	21,540,929	6.3%	47,951	416,136	-88.5%	235,437,408	239,430,742	-1.7%
TOTAL FUTURES	0	288,772	-100.0%	132,671,023	141,938,929	-6.5%	660,574	2,828,788	-76.6%	1,266,221,820	1,377,501,260	-8.1%

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TOTAL OPTIONS GROUP												
Equity Index Options	0	0	0.0%	1,903	2,089	-8.9%	0	0	0.0%	31,768	44,465	-28.6%
Interest Rate Options	0	4,103,427	-100.0%	14,324,371	17,083,568	-16.2%	12,105,782	43,491,154	-72.2%	163,869,009	198,855,579	-17.6%
Ag Products Options	0	482,141	-100.0%	5,497,414	2,679,032	105.2%	1,296,251	8,048,741	-83.9%	48,405,433	45,537,259	6.3%
TOTAL OPTIONS	0	4,585,568	-100.0%	19,823,688	19,764,689	0.3%	13,402,033	51,539,895	-74.0%	212,306,210	244,437,303	-13.1%
TOTAL COMBINED												
Interest Rate	0	4,365,823	-100.0%	117,468,400	134,114,093	-12.4%	12,718,405	45,903,806	-72.3%	1,108,530,649	1,282,739,841	-13.6%
Equity Index	0	0	0.0%	6,626,481	3,365,946	96.9%	0	0	0.0%	86,141,756	54,154,036	59.1%
Energy	0	0	0.0%	239	3,618	-93.4%	0	0	0.0%	12,694	76,685	-83.4%
Ags	0	0	0.0%	0	0	0.0%	0	0	0.0%	90	0	0.0%
Ag Products	0	508,517	-100.0%	28,399,591	24,219,961	17.3%	1,344,202	8,464,877	-84.1%	283,842,841	284,968,001	-0.4%
GRAND TOTAL	0	4,874,340	-100.0%	152,494,711	161,703,618	-5.7%	14,062,607	54,368,683	-74.1%	1,478,528,030	1,621,938,563	-8.8%