

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry DEC 2020	Open Outcry DEC 2019	% CHG	ELEC DEC 2020	ELEC DEC 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	146,326	-100.0%	23,560,128	27,519,954	-14.4%	469,469	1,794,445	-73.8%	395,695,871	433,915,193	-8.8%
10-YR SWAP RATE	0	0	0.0%	73,501	60,892	20.7%	0	0	0.0%	551,147	503,316	9.5%
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	1,931	-100.0%	4,082,334	8,360,586	-51.2%	261	44,399	-99.4%	116,852,455	164,627,600	-29.0%
2-YR SWAP RATE	0	0	0.0%	48,387	22,121	118.7%	0	0	0.0%	202,954	474,235	-57.2%
30-YR BOND	0	14,544	-100.0%	6,665,892	5,559,960	19.9%	55,491	238,469	-76.7%	92,792,074	85,695,653	8.3%
30-YR SWAP RATE	0	0	0.0%	30	5	500.0%	0	0	0.0%	852	6,525	-86.9%
3-YR NOTE	0	-	-	101,683	-	-	0	-	-	615,211	-	-
3-YR SWAP RATE	0	0	0.0%	3,682	14,511	-74.6%	0	0	0.0%	28,494	174,201	-83.6%
4-YR SWAP RATE	0	0	0.0%	768	709	8.3%	0	0	0.0%	15,020	91,483	-83.6%
5-YR NOTE	0	40,407	-100.0%	13,335,147	14,602,859	-8.7%	87,402	538,481	-83.8%	232,082,751	275,075,331	-15.6%
5-YR SWAP RATE	0	0	0.0%	42,547	71,316	-40.3%	0	0	0.0%	585,128	856,483	-31.7%
7-YR SWAP RATE	0	0	0.0%	3,233	2,146	50.7%	0	0	0.0%	21,373	42,004	-49.1%
FED FUND	0	0	0.0%	1,520,911	3,547,509	-57.1%	0	0	0.0%	51,405,691	88,090,040	-41.6%
Ultra 10-Year Note	0	0	0.0%	3,959,602	3,318,632	19.3%	0	0	0.0%	61,725,279	55,465,095	11.3%
ULTRA T-BOND	0	0	0.0%	2,693,064	2,281,614	18.0%	0	66	-100.0%	48,178,249	44,229,871	8.9%
Interest Rate Options												
10-YR NOTE	0	2,299,492	-100.0%	7,419,442	12,553,828	-40.9%	8,489,760	30,019,157	-71.7%	115,296,702	137,183,320	-16.0%
2-YR NOTE	0	72,600	-100.0%	8,374	241,377	-96.5%	273,359	1,768,556	-84.5%	1,776,052	4,214,451	-57.9%
30-YR BOND	0	185,970	-100.0%	2,665,635	2,463,857	8.2%	891,042	3,694,414	-75.9%	30,135,289	32,190,822	-6.4%
5-YR NOTE	0	381,619	-100.0%	1,123,757	2,652,887	-57.6%	2,424,616	10,624,237	-77.2%	27,863,737	43,136,713	-35.4%
FED FUND	0	100	-100.0%	1	997	-99.9%	3,100	56,810	-94.5%	7,823	22,209	-64.8%
Ultra 10-Year Note	0	711	-100.0%	0	0	0.0%	13,035	29,315	-55.5%	2,965	5,329	-44.4%
ULTRA T-BOND	0	12,107	-100.0%	589	255	131.0%	10,870	251,264	-95.7%	4,239	15,936	-73.4%

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry DEC 2020	Open Outcry DEC 2019	% CHG	ELEC DEC 2020	ELEC DEC 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
Equity Index Futures												
DJ US REAL ESTATE	0	0	0.0%	40,905	41,186	-0.7%	0	0	0.0%	419,501	309,436	35.6%
E-mini (\$5) Dow	0	0	0.0%	3,412,029	3,588,742	-4.9%	0	0	0.0%	59,279,268	50,316,880	17.8%
MICRO MINI \$5 DOW	0	0	0.0%	2,778,902	702,604	295.5%	0	0	0.0%	32,643,055	7,815,787	317.7%
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%	1,469	9,416	-84.4%	0	0	0.0%	33,237	53,881	-38.3%
Energy Futures												
ETHANOL	0	0	0.0%	244	2,686	-90.9%	0	0	0.0%	12,938	79,371	-83.7%
Ags Futures												
FERTILIZER PRODUCS	0	0	0.0%	4	0	0.0%	0	0	0.0%	94	0	0.0%

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry DEC 2020	Open Outcry DEC 2019	% CHG	ELEC DEC 2020	ELEC DEC 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
Ag Products Futures												
CHI WHEAT	0	4,583	-100.0%	2,049,563	1,750,879	17.1%	12,092	79,441	-84.8%	33,125,975	30,137,249	9.9%
CORN	0	5,353	-100.0%	5,059,888	3,617,256	39.9%	18,145	252,476	-92.8%	86,723,337	99,924,184	-13.2%
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%	53,537	53,543	0.0%	0	0	0.0%	354,195	522,427	-32.2%
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	3,148	-100.0%	649,669	903,889	-28.1%	1,534	12,833	-88.0%	13,386,117	15,037,773	-11.0%
MINI CORN	0	0	0.0%	34,711	9,893	250.9%	0	0	0.0%	333,324	172,423	93.3%
MINI SOYBEAN	0	0	0.0%	68,195	23,476	190.5%	0	0	0.0%	503,970	227,736	121.3%
MINI WHEAT	0	0	0.0%	18,641	4,834	285.6%	0	0	0.0%	175,005	88,311	98.2%
OATS	0	0	0.0%	8,537	9,028	-5.4%	0	0	0.0%	133,444	153,580	-13.1%
ROUGH RICE	0	0	0.0%	28,662	29,692	-3.5%	0	31	-100.0%	245,280	244,928	0.1%
SOYBEAN	0	3,433	-100.0%	5,813,030	4,790,842	21.3%	10,769	68,339	-84.2%	58,146,296	50,758,520	14.6%
SOYBEAN MEAL	0	1,216	-100.0%	2,445,807	2,927,060	-16.4%	1,333	13,074	-89.8%	28,995,628	28,443,379	1.9%
SOYBEAN OIL	0	3,569	-100.0%	2,850,556	3,162,634	-9.9%	4,078	11,244	-63.7%	32,371,016	30,994,968	4.4%
WHEAT	0	0	0.0%	4,631	511	806.3%	0	0	0.0%	29,248	8,801	232.3%
Ag Products Options												
AUG-NOV SOYBEAN CAL SPR	0	-	-	0	-	-	0	-	-	77	-	-
CHI WHEAT	0	57,405	-100.0%	458,841	445,934	2.9%	202,275	1,037,318	-80.5%	7,421,926	6,234,931	19.0%
CORN	0	137,533	-100.0%	2,413,476	926,485	160.5%	536,597	4,700,281	-88.6%	23,660,707	26,458,060	-10.6%
CORN NEARBY+2 CAL SPRD	0	1,850	-100.0%	265	0	0.0%	14,975	79,693	-81.2%	52,254	3,352	1,458.9%
DEC-DEC CORN CAL SPRD	0	0	0.0%	0	0	0.0%	250	14,198	-98.2%	1,885	4,596	-59.0%
DEC-JULY CORN CAL SPRD	0	0	0.0%	0	0	0.0%	175	27,519	-99.4%	3,567	236	1,411.4%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	0	100	-100.0%	1,595	2	79,650.0%
Intercommodity Spread	0	7,290	-100.0%	0	6	-100.0%	7,987	13,609	-41.3%	3,299	11	29,890.9%
JAN-MAR SOYBEAN CSO	0	-	-	0	-	-	0	-	-	20	-	-
JULY-DEC CORN CAL SPRD	0	2,020	-100.0%	880	500	76.0%	11,810	19,652	-39.9%	13,577	1,652	721.9%
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	700	-100.0%	0	0	0.0%	1,520	2,200	-30.9%	2,136	0	0.0%
JULY-JULY WHEAT CAL SPRD	0	-	-	30	-	-	50	-	-	110	-	-
JULY-NOV SOYBEAN CAL SPR	0	1,727	-100.0%	900	1,460	-38.4%	4,950	7,972	-37.9%	10,053	3,080	226.4%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry DEC 2020	Open Outcry DEC 2019	% CHG	ELEC DEC 2020	ELEC DEC 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
Ag Products Options												
KC WHEAT	0	21,059	-100.0%	38,459	95,238	-59.6%	36,570	248,839	-85.3%	1,061,407	869,032	22.1%
MAR-DEC CORN CAL SPRD	0	375	-100.0%	30	0	0.0%	505	384	31.5%	30	0	0.0%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0	0.0%	2,500	4,040	-38.1%	500	0	0.0%
MAR-JULY SOYBEAN CAL SPR	0	-	-	0	-	-	0	-	-	20	-	-
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	100	0	0.0%	0	0	0.0%	540	30	1,700.0%
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	0	0.0%	116	23	404.3%	720	2,494	-71.1%	2,601	2,176	19.5%
ROUGH RICE	0	562	-100.0%	49	432	-88.7%	6,492	23,391	-72.2%	14,121	10,486	34.7%
SEP-DEC SOYBEAN MEAL CSC	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
SOYBEAN	0	115,376	-100.0%	2,214,411	984,417	124.9%	275,778	1,590,683	-82.7%	16,515,166	11,834,441	39.6%
SOYBEAN CRUSH	0	28	-100.0%	180	0	0.0%	830	334	148.5%	3,327	0	0.0%
SOYBEAN MEAL	0	27,273	-100.0%	271,861	163,161	66.6%	84,223	400,158	-79.0%	2,880,813	1,585,430	81.7%
SOYBEAN OIL	0	41,795	-100.0%	452,370	183,520	146.5%	106,072	269,050	-60.6%	2,564,671	1,313,800	95.2%
SOYBN NEARBY+2 CAL SPRD	0	900	-100.0%	200	0	0.0%	335	4,425	-92.4%	13,325	2,000	566.3%
SOYMEAL NEARBY+2 CAL SPR	0	0	0.0%	0	0	0.0%	200	490	-59.2%	0	0	0.0%
WHEAT	0	1,234	-100.0%	1,811	3,338	-45.7%	16	12,034	-99.9%	14,235	13,444	5.9%
WHEAT-CORN ICSO	0	0	0.0%	29	0	0.0%	70	2,880	-97.6%	6,293	0	0.0%
WHEAT NEARBY+2 CAL SPRD	0	375	-100.0%	0	0	0.0%	1,251	2,815	-55.6%	6,876	300	2,192.0%
TOTAL FUTURES GROUP												
Interest Rate Futures	0	203,208	-100.0%	56,090,909	65,362,814	-14.2%	612,623	2,615,860	-76.6%	1,000,752,549	1,149,247,076	-12.9%
Equity Index Futures	0	0	0.0%	6,231,836	4,332,532	43.8%	0	0	0.0%	92,341,824	58,442,103	58.0%
Energy Futures	0	0	0.0%	244	2,686	-90.9%	0	0	0.0%	12,938	79,371	-83.7%
Ags Futures	0	0	0.0%	4	0	0.0%	0	0	0.0%	94	0	0.0%
Ag Products Futures	0	21,302	-100.0%	19,085,427	17,283,537	10.4%	47,951	437,438	-89.0%	254,522,835	256,714,279	-0.9%
TOTAL FUTURES	0	224,510	-100.0%	81,408,420	86,981,569	-6.4%	660,574	3,053,298	-78.4%	1,347,630,240	1,464,482,829	-8.0%

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry DEC 2020	Open Outcry DEC 2019	% CHG	ELEC DEC 2020	ELEC DEC 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
TOTAL OPTIONS GROUP												
Equity Index Options	0	0	0.0%	1,469	9,416	-84.4%	0	0	0.0%	33,237	53,881	-38.3%
Interest Rate Options	0	2,952,599	-100.0%	11,217,798	17,913,201	-37.4%	12,105,782	46,443,753	-73.9%	175,086,807	216,768,780	-19.2%
Ag Products Options	0	417,502	-100.0%	5,854,008	2,804,514	108.7%	1,296,251	8,466,243	-84.7%	54,259,441	48,341,773	12.2%
TOTAL OPTIONS	0	3,370,101	-100.0%	17,073,275	20,727,131	-17.6%	13,402,033	54,909,996	-75.6%	229,379,485	265,164,434	-13.5%
TOTAL COMBINED												
Interest Rate	0	3,155,807	-100.0%	67,308,707	83,276,015	-19.2%	12,718,405	49,059,613	-74.1%	1,175,839,356	1,366,015,856	-13.9%
Equity Index	0	0	0.0%	6,233,305	4,341,948	43.6%	0	0	0.0%	92,375,061	58,495,984	57.9%
Energy	0	0	0.0%	244	2,686	-90.9%	0	0	0.0%	12,938	79,371	-83.7%
Ags	0	0	0.0%	4	0	0.0%	0	0	0.0%	94	0	0.0%
Ag Products	0	438,804	-100.0%	24,939,435	20,088,051	24.2%	1,344,202	8,903,681	-84.9%	308,782,276	305,056,052	1.2%
GRAND TOTAL	0	3,594,611	-100.0%	98,481,695	107,708,700	-8.6%	14,062,607	57,963,294	-75.7%	1,577,009,725	1,729,647,263	-8.8%