

CBOT Exchange Volume Report - Monthly

	VOLUME DEC 2022	VOLUME DEC 2021	% CHG	VOIUME NOV 2022	% CHG	VOLUME Y.T.D 2022	VOLUME Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	28,863	29,575	-2.4%	4,648	521.0%	187,917	161,590	16.3%
10-YR Eris SOFR	946	0	0.0%	1,812	-47.8%	11,827	280	4,123.9%
10-YR MAC LIBOR	39,658	265,639	-85.1%	5,047	685.8%	322,885	1,538,779	-79.0%
10-YR MAC SOFR	0	0	-	0	0.0%	2	0	-
10-YR NOTE	25,483,188	25,676,212	-0.8%	45,668,728	-44.2%	462,127,121	468,979,006	-1.5%
10Y YIELD	28,685	84,591	-66.1%	52,114	-45.0%	1,110,232	767,618	44.6%
15-YR Eris LIBOR	0	9,350	-100.0%	0	0.0%	1,500	9,350	-84.0%
1-YR Eris BSBY	0	0	-	0	0.0%	1,600	0	-
1-YR Eris SOFR	6,541	4,721	38.6%	1,450	351.1%	230,462	729,619	-68.4%
20-YR BOND	689	0	-	2,307	-70.1%	38,397	0	-
20-YR SWAP RATE	0	90	-100.0%	0	0.0%	0	90	-100.0%
2-YR Eris LIBOR	123,099	87,645	40.5%	4,643	2,551.3%	906,645	331,520	173.5%
2-YR Eris SOFR	17,735	10,151	74.7%	11,857	49.6%	148,779	66,419	124.0%
2-YR NOTE	8,282,897	6,966,243	18.9%	18,542,830	-55.3%	169,827,700	115,443,732	47.1%
2Y YIELD	6,121	19,926	-69.3%	9,003	-32.0%	94,804	54,052	75.4%
30-Year UMBS TBA Futures - 2.5%	170	0	-	60	183.3%	230	0	-
30-Year UMBS TBA Futures - 3.0%	158	0	-	129	22.5%	287	0	-
30-Year UMBS TBA Futures - 3.5%	346	0	-	658	-47.4%	1,004	0	-
30-Year UMBS TBA Futures - 4.0%	125	0	-	288	-56.6%	413	0	-
30-Year UMBS TBA Futures - 4.5%	382	0	-	191	100.0%	573	0	-
30-Year UMBS TBA Futures - 5.0%	1,320	0	-	415	218.1%	1,735	0	-
30-Year UMBS TBA Futures - 5.5%	60	0	-	0	-	60	0	-
30-Year UMBS TBA Futures - 6.0%	6	0	-	0	-	6	0	-
30-YR BOND	5,574,549	6,631,283	-15.9%	9,508,425	-41.4%	97,352,259	113,417,620	-14.2%
30-YR Eris LIBOR	0	0	0.0%	0	0.0%	636	1,291	-50.7%
30-YR SWAP RATE	0	10,454	-100.0%	0	0.0%	4,304	29,017	-85.2%
30Y YIELD	3,311	6,517	-49.2%	4,223	-21.6%	109,245	29,257	273.4%
3-YR Eris BSBY	0	0	-	0	0.0%	4	0	-
3-YR Eris LIBOR	22,660	59,524	-61.9%	1,959	1,056.7%	241,629	293,313	-17.6%
3-YR Eris SOFR	19,122	1,260	1,417.6%	26,633	-28.2%	121,181	20,383	494.5%
3-YR NOTE	113,597	270,095	-57.9%	170,243	-33.3%	3,647,160	2,682,205	36.0%
4-YR Eris LIBOR	635	4,708	-86.5%	495	28.3%	63,575	37,378	70.1%
4-YR Eris SOFR	3,591	618	481.1%	2,560	40.3%	21,185	6,568	222.5%
5-YR Eris LIBOR	33,769	42,758	-21.0%	12,193	177.0%	443,134	403,028	10.0%
5-YR Eris SOFR	8,698	1,508	476.8%	3,344	160.1%	43,281	6,384	578.0%
5-YR MAC LIBOR	30,459	81,600	-62.7%	24,534	24.2%	414,959	684,151	-39.3%
5-YR NOTE	16,721,037	16,163,740	3.4%	34,850,507	-52.0%	326,800,007	281,825,637	16.0%
5Y YIELD	114	6,562	-98.3%	520	-78.1%	22,473	35,203	-36.2%
7-YR Eris LIBOR	1,327	2,196	-39.6%	1,785	-25.7%	45,377	31,698	43.2%
7-YR Eris SOFR	1,292	1	129,100.0%	2,092	-38.2%	12,256	1	1,225,500.0%
FED FUND	4,814,709	3,471,901	38.7%	6,915,884	-30.4%	83,995,524	28,229,800	197.5%
Ultra 10-Year Note	5,909,221	5,373,029	10.0%	10,295,863	-42.6%	95,651,184	93,791,008	2.0%
ULTRA T-BOND	3,559,001	3,177,508	12.0%	7,962,058	-55.3%	59,937,881	57,759,797	3.8%

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Interest Rate Options								
10-YR NOTE	12,974,250	10,784,327	20.3%	13,257,946	-2.1%	164,562,163	159,684,869	3.1%
2-YR NOTE	269,326	52,105	416.9%	146,633	83.7%	1,255,607	239,544	424.2%
30-YR BOND	1,972,300	2,347,962	-16.0%	1,985,084	-0.6%	28,889,670	32,679,820	-11.6%
5-YR NOTE	3,257,743	3,754,257	-13.2%	4,109,226	-20.7%	60,492,310	40,343,788	49.9%
FED FUND	0	0	0.0%	0	0.0%	4,045	0	0.0%
Ultra 10-Year Note	479	16	2,893.8%	25	1,816.0%	1,330	62	2,045.2%
ULTRA T-BOND	1,129	931	21.3%	1,151	-1.9%	25,728	8,290	210.3%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	167,942	164,606	2.0%	37,663	345.9%	983,216	774,355	27.0%
E-mini (\$5) Dow	3,875,651	4,222,584	-8.2%	4,221,534	-8.2%	51,033,575	44,404,691	14.9%
MICRO MINI \$5 DOW	2,908,887	3,489,548	-16.6%	3,223,376	-9.8%	44,933,287	33,488,112	34.2%
S&P 500	0	0	0.0%	0	-	0	0	0.0%
Equity Index Options								
DJIA	7,514	0	-	3,480	115.9%	15,965	0	-
E-mini (\$5) Dow	2,551	3,555	-28.2%	3,318	-23.1%	27,737	27,353	1.4%
Energy Futures								
ETHANOL	0	0	0.0%	0	0.0%	0	262	-100.0%
Ag Products Futures								
CHI WHEAT	1,371,471	1,580,800	-13.2%	2,543,637	-46.1%	25,955,569	29,977,000	-13.4%
CORN	4,031,584	4,472,566	-9.9%	7,303,588	-44.8%	77,881,115	86,901,950	-10.4%
DJ_UBS ROLL SELECT INDEX FU	27,893	20,681	34.9%	810	3,343.6%	108,406	55,680	94.7%
DOW-UBS COMMOD INDEX	130,450	110,053	18.5%	14,103	825.0%	756,526	654,112	15.7%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	100	0	-
FERTILIZER PRODUCTS	0	0	0.0%	0	0.0%	0	0	0.0%
Intercommodity Spread	0	0	0.0%	0	-	0	0	0.0%
KC WHEAT	498,058	776,396	-35.9%	873,715	-43.0%	10,369,927	12,977,236	-20.1%
MINI CORN	25,554	37,422	-31.7%	32,076	-20.3%	609,070	704,388	-13.5%
MINI SOYBEAN	46,323	45,549	1.7%	39,523	17.2%	690,335	662,726	4.2%
MINI WHEAT	17,930	20,532	-12.7%	25,922	-30.8%	324,206	251,067	29.1%
OATS	8,332	10,043	-17.0%	12,155	-31.5%	107,607	140,903	-23.6%
ROUGH RICE	30,332	28,074	8.0%	18,447	64.4%	245,747	221,775	10.8%
SOYBEAN	4,708,146	4,790,014	-1.7%	3,523,928	33.6%	51,720,820	53,324,458	-3.0%
SOYBEAN MEAL	2,787,570	2,396,788	16.3%	2,633,308	5.9%	28,091,733	26,776,219	4.9%
SOYBEAN OIL	3,232,366	2,597,586	24.4%	3,003,425	7.6%	30,052,077	32,675,376	-8.0%
WHEAT	100	16,827	-99.4%	300	-66.7%	57,864	311,418	-81.4%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	212	0	0.0%
CHI WHEAT	379,943	445,452	-14.7%	555,618	-31.6%	7,071,733	5,830,447	21.3%
CORN	1,173,122	1,384,234	-15.3%	1,904,311	-38.4%	30,046,881	31,648,268	-5.1%
CORN NEARBY+2 CAL SPRD	1,445	20,187	-92.8%	16,426	-91.2%	238,895	159,387	49.9%
DEC-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	3,717	-100.0%
DEC-JULY CORN CAL SPRD	0	0	0.0%	3,245	-100.0%	19,106	24,185	-21.0%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	271	-100.0%
JAN-MAR SOYBEAN CSO	0	0	0.0%	0	-	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	300	-100.0%	300	0	-
JULY-DEC CORN CAL SPRD	10,638	7,756	37.2%	15,032	-29.2%	105,190	47,861	119.8%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	0.0%	845	0	-
JULY-DEC SOY OIL CAL SPRD	500	0	0.0%	0	0.0%	500	0	0.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	3,700	100	3,600.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	2	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	2,284	7,430	-69.3%	5,155	-55.7%	56,998	12,823	344.5%
KC WHEAT	35,561	118,007	-69.9%	47,219	-24.7%	809,048	929,323	-12.9%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
MAR-JULY CORN CAL SPRD	5,875	1,500	291.7%	8,840	-33.5%	45,320	5,790	682.7%
MAR-JULY SOYBEAN CAL SPRD	700	0	0.0%	0	0.0%	1,350	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	200	-100.0%	0	0.0%	150	900	-83.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	5,260	0	0.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	0	150	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
OATS	77	280	-72.5%	70	10.0%	2,075	4,184	-50.4%
ROUGH RICE	2,355	1,603	46.9%	1,609	46.4%	21,291	13,296	60.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	830	0	-
SOYBEAN	787,340	1,219,965	-35.5%	791,242	-0.5%	16,727,699	18,398,291	-9.1%
SOYBEAN CRUSH	0	25	-100.0%	5	-100.0%	170	1,257	-86.5%
SOYBEAN MEAL	297,939	322,840	-7.7%	179,972	65.5%	2,822,485	2,897,158	-2.6%
SOYBEAN OIL	328,454	258,113	27.3%	329,525	-0.3%	3,080,045	3,404,656	-9.5%
SOYBN NEARBY+2 CAL SPRD	285	1,400	-79.6%	3,350	-91.5%	40,794	22,174	84.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	1,250	0	0.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	0.0%	1,250	0	-
WHEAT	1,111	322	245.0%	958	16.0%	4,490	12,178	-63.1%
WHEAT-CORN ICSO	0	0	0.0%	0	0.0%	8,522	851	901.4%
WHEAT NEARBY+2 CAL SPRD	1,171	376	211.4%	170	588.8%	35,108	6,561	435.1%
Ags Futures								
FERTILIZER PRODUCTS	1,360	1,240	9.7%	2,363	-42.4%	32,431	44,108	-26.5%

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TOTAL FUTURES GROUP								
Interest Rate Futures	70,838,081	68,459,405	3.5%	134,089,498	-47.2%	1,303,941,433	1,167,365,794	11.7%
Equity Index Futures	6,952,480	7,876,738	-11.7%	7,482,573	-7.1%	96,950,078	78,667,158	23.2%
Energy Futures	0	0	0.0%	0	0.0%	0	262	-100.0%
Ag Products Futures	16,916,109	16,903,331	0.1%	20,024,937	-15.5%	226,971,102	245,634,308	-7.6%
Ags Futures	1,360	1,240	9.7%	2,363	-42.4%	32,431	44,108	-26.5%
TOTAL FUTURES	94,708,030	93,240,714	1.6%	161,599,371	-41.4%	1,627,895,044	1,491,711,630	9.1%
TOTAL OPTIONS GROUP								
Equity Index Options	10,065	3,555	183.1%	6,798	48.1%	43,702	27,353	59.8%
Interest Rate Options	18,475,227	16,939,598	9.1%	19,500,065	-5.3%	255,230,853	232,956,373	9.6%
Ag Products Options	3,028,800	3,789,690	-20.1%	3,863,047	-21.6%	61,151,499	63,423,828	-3.6%
TOTAL OPTIONS	21,514,092	20,732,843	3.8%	23,369,910	-7.9%	316,426,054	296,407,554	6.8%
TOTAL COMBINED								
Interest Rate	89,313,308	85,399,003	4.6%	153,589,563	-41.8%	1,559,172,286	1,400,322,167	11.3%
Equity Index	6,962,545	7,880,293	-11.6%	7,489,371	-7.0%	96,993,780	78,694,511	23.3%
Energy	0	0	0.0%	0	0.0%	0	262	-100.0%
Ag Products	19,944,909	20,693,021	-3.6%	23,887,984	-16.5%	288,122,601	309,058,136	-6.8%
Ags	1,360	1,240	9.7%	2,363	-42.4%	32,431	44,108	-26.5%
GRAND TOTAL	116,222,122	113,973,557	2.0%	184,969,281	-37.2%	1,944,321,098	1,788,119,184	8.7%