

CBOT Exchange Volume Report - Monthly

	VOLUME OCT 2023	VOLUME OCT 2022	% CHG	VOIUME SEP 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	3,271	-100.0%	0	0.0%	25,530	154,406	-83.5%
10-YR Eris SOFR	9,751	1,540	533.2%	46,370	-79.0%	163,698	9,069	1,705.0%
10-YR MAC LIBOR	0	5,087	-100.0%	0	0.0%	62,603	278,180	-77.5%
10-YR MAC SOFR	0	2	-100.0%	0	0.0%	18	2	800.0%
10-YR NOTE	43,163,224	34,806,207	24.0%	30,696,121	40.6%	403,038,258	390,975,205	3.1%
10Y YIELD	199,562	113,109	76.4%	128,674	55.1%	1,034,577	1,029,433	0.5%
15-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	1,500	-100.0%
1-YR Eris BSBY	0	0	0.0%	0	0.0%	0	1,600	-100.0%
1-YR Eris SOFR	0	731	-100.0%	5,158	-100.0%	44,891	222,471	-79.8%
20-YR BOND	166	1,846	-91.0%	160	3.7%	3,837	35,401	-89.2%
20-YR Eris LIBOR	0	0	0.0%	0	-	0	0	0.0%
2-YR Eris LIBOR	0	20,201	-100.0%	0	0.0%	95,589	778,903	-87.7%
2-YR Eris SOFR	4,277	7,708	-44.5%	49,222	-91.3%	215,238	119,187	80.6%
2-YR NOTE	14,852,686	10,658,845	39.3%	10,965,603	35.4%	158,999,206	143,001,973	11.2%
2Y YIELD	3,870	9,623	-59.8%	5,496	-29.6%	62,777	79,680	-21.2%
30-Year UMBS TBA Futures - 2.5%	0	0	-	50	-100.0%	1,065	0	-
30-Year UMBS TBA Futures - 3.0%	595	0	-	1,075	-44.7%	4,172	0	-
30-Year UMBS TBA Futures - 3.5%	1,089	0	-	1,251	-12.9%	5,201	0	-
30-Year UMBS TBA Futures - 4.0%	1,862	0	-	1,402	32.8%	7,280	0	-
30-Year UMBS TBA Futures - 4.5%	2,095	0	-	1,486	41.0%	12,591	0	-
30-Year UMBS TBA Futures - 5.0%	1,448	0	-	1,889	-23.3%	14,820	0	-
30-Year UMBS TBA Futures - 5.5%	2,190	0	-	3,189	-31.3%	16,024	0	-
30-Year UMBS TBA Futures - 6.0%	2,818	0	-	3,031	-7.0%	12,876	0	-
30-YR BOND	12,194,930	6,958,973	75.2%	8,630,563	41.3%	88,593,390	82,269,285	7.7%
30-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	636	-100.0%
30-YR MAC LIBOR	0	0	0.0%	0	0.0%	0	4,304	-100.0%
30-YR SWAP RATE	0	0	-	0	0.0%	0	0	-
30Y YIELD	2,277	11,210	-79.7%	1,202	89.4%	11,260	101,711	-88.9%
3-YR Eris BSBY	0	0	0.0%	0	0.0%	0	4	-100.0%
3-YR Eris LIBOR	0	370	-100.0%	0	0.0%	16,994	217,010	-92.2%
3-YR Eris SOFR	4,469	27,632	-83.8%	15,617	-71.4%	70,071	75,426	-7.1%
3-YR NOTE	132,417	236,192	-43.9%	114,168	16.0%	1,193,687	3,363,320	-64.5%
4-YR Eris LIBOR	0	170	-100.0%	0	0.0%	1,403	62,445	-97.8%
4-YR Eris SOFR	982	3,319	-70.4%	5,153	-80.9%	17,883	15,034	19.0%
5-YR Eris LIBOR	0	11,317	-100.0%	0	0.0%	61,451	397,172	-84.5%
5-YR Eris SOFR	39,517	1,975	1,900.9%	72,935	-45.8%	357,745	31,239	1,045.2%
5-YR MAC LIBOR	0	53,810	-100.0%	0	0.0%	45,628	359,966	-87.3%
5-YR MAC SOFR	0	0	-	0	0.0%	92	0	-
5-YR NOTE	29,373,531	22,351,662	31.4%	22,041,565	33.3%	308,972,945	275,228,463	12.3%
5Y YIELD	10	578	-98.3%	15	-33.3%	969	21,839	-95.6%
7-YR Eris LIBOR	0	1,643	-100.0%	0	0.0%	5,425	42,265	-87.2%
7-YR Eris SOFR	820	1,853	-55.7%	3,173	-74.2%	11,506	8,872	29.7%
FED FUND	9,123,767	6,523,875	39.9%	7,154,122	27.5%	96,949,697	72,264,931	34.2%
UBSBM	1,010	0	-	440	129.5%	1,450	0	-
Ultra 10-Year Note	11,237,182	7,007,493	60.4%	8,336,472	34.8%	97,667,864	79,446,100	22.9%
ULTRA T-BOND	6,942,277	3,794,838	82.9%	4,969,582	39.7%	59,776,356	48,416,822	23.5%

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Interest Rate Options								
10-YR NOTE	18,979,077	13,951,541	36.0%	13,096,879	44.9%	144,410,197	138,329,967	4.4%
2-YR NOTE	795,944	223,044	256.9%	685,966	16.0%	4,881,477	839,648	481.4%
30-YR BOND	4,583,799	2,399,931	91.0%	3,436,937	33.4%	28,720,607	24,932,286	15.2%
5-YR NOTE	5,910,638	4,886,026	21.0%	4,884,371	21.0%	60,729,936	53,125,341	14.3%
FED FUND	0	4,000	-100.0%	0	0.0%	4	4,045	-99.9%
Ultra 10-Year Note	31,838	75	42,350.7%	533	5,873.4%	39,797	826	4,718.0%
ULTRA T-BOND	25,637	1,693	1,414.3%	7,513	241.2%	61,338	23,448	161.6%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	71,733	54,102	32.6%	144,496	-50.4%	703,446	777,611	-9.5%
E-mini (\$5) Dow	4,616,118	4,207,319	9.7%	3,671,788	25.7%	36,915,481	42,936,390	-14.0%
MICRO MINI \$5 DOW	2,532,108	3,671,649	-31.0%	1,621,717	56.1%	22,677,379	38,801,024	-41.6%
Equity Index Options								
DJIA	1,795	3,079	-41.7%	4,565	-60.7%	62,279	4,971	1,152.8%
E-mini (\$5) Dow	514	2,616	-80.4%	256	100.8%	6,151	21,868	-71.9%
Energy Futures								
ETHANOL	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures								
CHI WHEAT	2,508,858	1,797,427	39.6%	1,849,056	35.7%	25,811,494	22,040,461	17.1%
CORN	5,623,324	5,015,730	12.1%	4,325,168	30.0%	70,312,580	66,545,943	5.7%
DJ_UBS ROLL SELECT INDEX FU	1,485	1,425	4.2%	23,200	-93.6%	80,566	79,703	1.1%
DOW-UBS COMMOD INDEX	5,860	16,745	-65.0%	52,718	-88.9%	434,182	611,973	-29.1%
DOW-UBS COMMOD INDEX SWA	0	0	-	60,512	-100.0%	276,022	100	275,922.0%
FERTILIZER PRODUCS	1,099	2,295	-52.1%	1,085	1.3%	18,281	28,708	-36.3%
KC WHEAT	915,199	701,770	30.4%	759,958	20.4%	10,356,560	8,998,154	15.1%
MINI CORN	25,841	34,650	-25.4%	19,737	30.9%	331,256	551,440	-39.9%
MINI SOYBEAN	50,502	57,583	-12.3%	31,217	61.8%	428,545	604,489	-29.1%
MINI WHEAT	22,389	31,341	-28.6%	25,272	-11.4%	302,064	280,354	7.7%
OATS	12,318	9,780	26.0%	10,239	20.3%	133,466	87,120	53.2%
ROUGH RICE	28,324	30,154	-6.1%	13,919	103.5%	196,978	196,968	0.0%
SOYBEAN	6,985,693	5,495,648	27.1%	4,650,277	50.2%	52,337,633	43,488,746	20.3%
SOYBEAN MEAL	4,178,848	2,267,846	84.3%	2,700,362	54.8%	30,342,301	22,670,855	33.8%
SOYBEAN OIL	3,230,031	2,429,143	33.0%	3,009,804	7.3%	30,954,944	23,816,286	30.0%
WHEAT	400	300	33.3%	300	33.3%	8,205	57,464	-85.7%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	1,950	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	1,410	212	565.1%
CHI WHEAT	666,963	590,942	12.9%	527,547	26.4%	6,679,180	6,136,172	8.8%
CORN	1,981,127	1,803,739	9.8%	1,781,523	11.2%	27,593,765	26,969,448	2.3%
CORN NEARBY+2 CAL SPRD	7,226	20,085	-64.0%	3,468	108.4%	267,541	221,024	21.0%
DEC-DEC CORN CAL SPRD	120	0	0.0%	2	5,900.0%	5,786	0	0.0%
DEC-JUL SOYBEAN MEAL CSO	20	0	-	10	100.0%	230	0	-
DEC-JULY CORN CAL SPRD	884	445	98.7%	640	38.1%	17,566	15,861	10.7%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	350	0	-
Intercommodity Spread	0	0	0.0%	0	-	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
JULY-DEC CORN CAL SPRD	150	650	-76.9%	600	-75.0%	105,313	79,520	32.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	2,270	845	168.6%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	2,560	0	0.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	3,700	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	10	2	400.0%
JULY-NOV SOYBEAN CAL SPRD	4,892	5,286	-7.5%	2,880	69.9%	84,519	49,559	70.5%
KC WHEAT	56,531	59,654	-5.2%	45,449	24.4%	733,537	726,268	1.0%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-JULY CORN CAL SPRD	120	5,115	-97.7%	4,158	-97.1%	20,019	30,605	-34.6%
MAR-JULY SOYBEAN CAL SPRD	900	50	1,700.0%	100	800.0%	1,030	650	58.5%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	150	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	100	-100.0%	1,220	-100.0%	1,420	5,260	-73.0%
NOV-MAR SOYBEAN CSO	525	0	0.0%	2,004	-73.8%	4,369	0	0.0%
OATS	137	116	18.1%	320	-57.2%	1,791	1,928	-7.1%
ROUGH RICE	727	2,694	-73.0%	2,328	-68.8%	23,479	17,327	35.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	3,200	830	285.5%
SOYBEAN	1,584,949	916,184	73.0%	1,513,742	4.7%	15,513,090	15,149,117	2.4%
SOYBEAN CRUSH	0	0	0.0%	0	0.0%	5	165	-97.0%
SOYBEAN MEAL	679,467	179,218	279.1%	207,039	228.2%	3,839,844	2,344,574	63.8%
SOYBEAN OIL	294,383	228,677	28.7%	376,728	-21.9%	3,766,174	2,422,066	55.5%
SOYBN NEARBY+2 CAL SPRD	8,670	5,111	69.6%	1,370	532.8%	71,996	37,159	93.8%
SOYMEAL NEARBY+2 CAL SPRD	1,850	0	0.0%	0	0.0%	5,220	1,250	317.6%
SOY OIL NEARBY+2 CAL SPRD	0	150	-100.0%	0	0.0%	175	1,250	-86.0%
WHEAT	886	887	-0.1%	1,597	-44.5%	17,589	2,421	626.5%
WHEAT-CORN ICSO	0	170	-100.0%	45	-100.0%	270	8,522	-96.8%
WHEAT NEARBY+2 CAL SPRD	366	2,070	-82.3%	440	-16.8%	5,358	33,767	-84.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	127,298,822	92,615,080	37.4%	93,255,184	36.5%	1,217,576,067	1,099,013,854	10.8%
Equity Index Futures	7,219,959	7,933,070	-9.0%	5,438,001	32.8%	60,296,306	82,515,025	-26.9%
Energy Futures	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures	23,590,171	17,891,837	31.8%	17,532,824	34.5%	222,325,077	190,058,764	17.0%
TOTAL FUTURES	158,108,952	118,439,987	33.5%	116,226,009	36.0%	1,500,197,450	1,371,587,643	9.4%

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TOTAL OPTIONS GROUP								
Equity Index Options	2,309	5,695	-59.5%	4,821	-52.1%	68,430	26,839	155.0%
Interest Rate Options	30,326,933	21,466,310	41.3%	22,112,199	37.2%	238,843,356	217,255,561	9.9%
Ag Products Options	5,290,893	3,821,343	38.5%	4,473,210	18.3%	58,771,016	54,259,652	8.3%
TOTAL OPTIONS	35,620,135	25,293,348	40.8%	26,590,230	34.0%	297,682,802	271,542,052	9.6%
TOTAL COMBINED								
Interest Rate	157,625,755	114,081,390	38.2%	115,367,383	36.6%	1,456,419,423	1,316,269,415	10.6%
Equity Index	7,222,268	7,938,765	-9.0%	5,442,822	32.7%	60,364,736	82,541,864	-26.9%
Energy	0	0	0.0%	0	-	0	0	0.0%
Ag Products	28,881,064	21,713,180	33.0%	22,006,034	31.2%	281,096,093	244,318,416	15.1%
GRAND TOTAL	193,729,087	143,733,335	34.8%	142,816,239	35.6%	1,797,880,252	1,643,129,695	9.4%