

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry NOV 2023	Open Outcry NOV 2022	% CHG	ELEC NOV 2023	ELEC NOV 2022	% CHG	Open Outcry Y.T.D 2023	Open Outcry Y.T.D 2022	% CHG	ELEC Y.T.D 2023	ELEC Y.T.D 2022	% CHG
Interest Rate Futures												
10-YR Eris LIBOR	0	0	0.0%	0	2,500	-100.0%	0	0	0.0%	4,082	46,656	-91.3%
10-YR Eris SOFR	0	0	0.0%	4,804	110	4,267.3%	0	0	0.0%	24,937	873	2,756.5%
10-YR MAC LIBOR	0	0	0.0%	0	5,047	-100.0%	0	0	0.0%	27,311	155,703	-82.5%
10-YR MAC SOFR	0	0	0.0%	0	0	0.0%	0	0	0.0%	18	2	800.0%
10-YR NOTE	0	0	0.0%	61,746,760	44,195,287	39.7%	0	0	0.0%	452,261,758	423,664,389	6.8%
10Y YIELD	0	0	0.0%	152,913	52,114	193.4%	0	0	0.0%	1,187,490	1,081,547	9.8%
15-YR Eris LIBOR	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	0	0.0%
1-YR Eris BSBY	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	1,600	-100.0%
1-YR Eris SOFR	0	0	0.0%	2,731	450	506.9%	0	0	0.0%	29,828	201,866	-85.2%
20-YR BOND	0	0	0.0%	46	2,307	-98.0%	0	0	0.0%	3,883	34,435	-88.7%
20-YR Eris LIBOR	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
2-YR Eris LIBOR	0	0	0.0%	0	895	-100.0%	0	0	0.0%	4,517	81,769	-94.5%
2-YR Eris SOFR	0	0	0.0%	3,221	1,504	114.2%	0	0	0.0%	34,415	96,481	-64.3%
2-YR NOTE	0	0	0.0%	28,965,914	17,355,446	66.9%	0	0	0.0%	176,055,837	148,701,969	18.4%
2Y YIELD	0	0	0.0%	4,477	9,003	-50.3%	0	0	0.0%	67,254	88,683	-24.2%
30-Year UMBS TBA Futures - 2.5	0	0	0.0%	0	60	-100.0%	0	0	0.0%	1,005	60	1,575.0%
30-Year UMBS TBA Futures - 3.0	0	0	0.0%	278	129	115.5%	0	0	0.0%	4,056	129	3,044.2%
30-Year UMBS TBA Futures - 3.5	0	0	0.0%	660	658	0.3%	0	0	0.0%	5,381	658	717.8%
30-Year UMBS TBA Futures - 4.0	0	0	0.0%	495	288	71.9%	0	0	0.0%	6,567	288	2,180.2%
30-Year UMBS TBA Futures - 4.5	0	0	0.0%	1,452	191	660.2%	0	0	0.0%	13,623	191	7,032.5%
30-Year UMBS TBA Futures - 5.0	0	0	0.0%	3,398	415	718.8%	0	0	0.0%	17,392	415	4,090.8%
30-Year UMBS TBA Futures - 5.5	0	-	-	2,210	-	-	0	-	-	13,491	-	-
30-Year UMBS TBA Futures - 6.0	0	-	-	1,828	-	-	0	-	-	10,819	-	-
30-YR BOND	0	0	0.0%	13,906,912	9,267,573	50.1%	0	0	0.0%	99,283,805	88,899,931	11.7%
30-YR Eris LIBOR	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	185	-100.0%
30-YR MAC LIBOR	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	304	-100.0%
30-YR SWAP RATE	0	-	-	0	-	-	0	-	-	0	-	-
30Y YIELD	0	0	0.0%	1,005	4,223	-76.2%	0	0	0.0%	12,265	105,934	-88.4%
3-YR Eris BSBY	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	4	-100.0%
3-YR Eris LIBOR	0	0	0.0%	0	292	-100.0%	0	0	0.0%	3,771	52,113	-92.8%
3-YR Eris SOFR	0	0	0.0%	1,092	1,347	-18.9%	0	0	0.0%	21,149	35,112	-39.8%
3-YR NOTE	0	0	0.0%	163,368	170,157	-4.0%	0	0	0.0%	1,354,154	3,519,189	-61.5%
4-YR Eris LIBOR	0	0	0.0%	0	357	-100.0%	0	0	0.0%	1,140	30,695	-96.3%
4-YR Eris SOFR	0	0	0.0%	703	166	323.5%	0	0	0.0%	8,553	6,657	28.5%

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Interest Rate Futures												
5-YR Eris LIBOR	0	0	0.0%	0	11,024	-100.0%	0	0	0.0%	21,264	234,131	-90.9%
5-YR Eris SOFR	0	0	0.0%	12,833	1,649	678.2%	0	0	0.0%	102,880	23,012	347.1%
5-YR MAC LIBOR	0	0	0.0%	0	24,534	-100.0%	0	0	0.0%	39,600	371,700	-89.3%
5-YR MAC SOFR	0	-	-	0	-	-	0	-	-	92	-	-
5-YR NOTE	0	0	0.0%	55,193,680	33,609,193	64.2%	0	0	0.0%	348,134,585	297,051,191	17.2%
5Y YIELD	0	0	0.0%	0	520	-100.0%	0	0	0.0%	969	22,359	-95.7%
7-YR Eris LIBOR	0	0	0.0%	0	1,785	-100.0%	0	0	0.0%	2,242	26,941	-91.7%
7-YR Eris SOFR	0	0	0.0%	1,362	90	1,413.3%	0	0	0.0%	9,278	470	1,874.0%
FED FUND	0	0	0.0%	7,184,322	6,884,065	4.4%	0	0	0.0%	103,151,710	78,631,939	31.2%
UBSBM	0	-	-	2,900	-	-	0	-	-	4,250	-	-
Ultra 10-Year Note	0	0	0.0%	17,355,278	9,978,182	73.9%	0	0	0.0%	111,522,693	86,987,830	28.2%
ULTRA T-BOND	0	0	0.0%	11,551,444	7,568,923	52.6%	0	0	0.0%	68,121,534	53,154,025	28.2%
Interest Rate Options												
10-YR NOTE	0	0	0.0%	18,467,206	12,811,236	44.1%	0	0	0.0%	161,136,980	147,791,723	9.0%
2-YR NOTE	0	0	0.0%	526,672	142,633	269.2%	0	0	0.0%	5,340,049	950,684	461.7%
30-YR BOND	0	0	0.0%	3,637,992	1,985,084	83.3%	0	0	0.0%	32,354,079	26,820,357	20.6%
5-YR NOTE	0	0	0.0%	4,454,722	3,859,226	15.4%	0	0	0.0%	64,312,127	54,136,665	18.8%
FED FUND	0	0	0.0%	2,000	0	0.0%	0	0	0.0%	2,004	4,045	-50.5%
Ultra 10-Year Note	0	0	0.0%	9,560	25	38,140.0%	0	0	0.0%	49,357	851	5,699.9%
ULTRA 10-YEAR NOTE	0	-	-	294	-	-	0	-	-	294	-	-
ULTRA T-BOND	0	0	0.0%	18,648	1,151	1,520.2%	0	0	0.0%	79,986	24,599	225.2%
Equity Index Futures												
DJ US REAL ESTATE SECTOR	0	0	0.0%	21,240	26,729	-20.5%	0	0	0.0%	331,571	382,076	-13.2%
E-mini (\$5) Dow	0	0	0.0%	2,786,277	4,218,084	-33.9%	0	0	0.0%	39,642,238	47,069,371	-15.8%
MICRO MINI \$5 DOW	0	0	0.0%	1,413,025	3,223,376	-56.2%	0	0	0.0%	24,090,404	42,024,400	-42.7%

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Equity Index Options												
DJIA	0	0	0.0%	1,284	3,480	-63.1%	0	0	0.0%	63,563	8,451	652.1%
E-mini (\$5) Dow	0	0	0.0%	122	3,318	-96.3%	0	0	0.0%	6,273	25,186	-75.1%
Energy Futures												
ETHANOL	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
Ag Products Futures												
CHI WHEAT	0	0	0.0%	3,100,577	2,527,533	22.7%	0	0	0.0%	28,682,148	24,355,031	17.8%
CORN	0	0	0.0%	8,479,079	6,953,817	21.9%	0	0	0.0%	76,294,443	70,806,205	7.8%
DJ_UBS ROLL SELECT INDEX	0	0	0.0%	43	0	0.0%	0	0	0.0%	119	0	0.0%
DOW-UBS COMMOD INDEX	0	0	0.0%	10,486	12,777	-17.9%	0	0	0.0%	234,269	437,431	-46.4%
DOW-UBS COMMOD INDEX SW	0	-	-	0	-	-	0	0	0.0%	0	0	0.0%
FERTILIZER PRODUCTS	0	0	0.0%	0	1	-100.0%	0	0	0.0%	4	8	-50.0%
KC WHEAT	0	0	0.0%	1,225,308	854,091	43.5%	0	0	0.0%	11,359,486	9,610,375	18.2%
MINI CORN	0	0	0.0%	31,464	32,046	-1.8%	0	0	0.0%	362,713	583,477	-37.8%
MINI SOYBEAN	0	0	0.0%	51,025	39,521	29.1%	0	0	0.0%	479,551	643,960	-25.5%
MINI WHEAT	0	0	0.0%	20,182	25,922	-22.1%	0	0	0.0%	322,246	306,273	5.2%
OATS	0	0	0.0%	15,631	11,296	38.4%	0	0	0.0%	145,268	95,937	51.4%
ROUGH RICE	0	0	0.0%	20,407	18,120	12.6%	0	0	0.0%	209,829	207,478	1.1%
SOYBEAN	0	0	0.0%	4,794,105	3,377,919	41.9%	0	0	0.0%	54,548,106	44,613,430	22.3%
SOYBEAN MEAL	0	0	0.0%	3,757,691	2,545,523	47.6%	0	0	0.0%	33,220,257	24,447,059	35.9%
SOYBEAN OIL	0	0	0.0%	3,722,996	2,951,519	26.1%	0	0	0.0%	34,186,678	26,342,657	29.8%
WHEAT	0	0	0.0%	0	0	0.0%	0	0	0.0%	30	6,012	-99.5%
Ag Products Options												
AUG-DEC SOYBEAN MEAL CS	0	-	-	0	-	-	0	-	-	1,950	-	-
AUG-NOV SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	0	0	0.0%	1,410	212	565.1%
CHI WHEAT	0	0	0.0%	544,611	548,118	-0.6%	0	0	0.0%	6,986,996	6,537,382	6.9%

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Ag Products Options												
CORN	0	0	0.0%	2,155,917	1,858,813	16.0%	0	0	0.0%	28,478,685	28,352,251	0.4%
CORN NEARBY+2 CAL SPRD	0	0	0.0%	9,716	16,426	-40.8%	0	0	0.0%	269,995	236,950	13.9%
DEC-DEC CORN CAL SPRD	0	0	0.0%	92	0	0.0%	0	0	0.0%	5,878	0	0.0%
DEC-JUL SOYBEAN MEAL CSO	0	-	-	0	-	-	0	-	-	230	-	-
DEC-JULY CORN CAL SPRD	0	0	0.0%	1,158	3,245	-64.3%	0	0	0.0%	18,724	19,106	-2.0%
DEC-JULY WHEAT CAL SPRD	0	-	-	0	-	-	0	-	-	350	-	-
Intercommodity Spread	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	300	-100.0%	0	0	0.0%	0	300	-100.0%
JULY-DEC CORN CAL SPRD	0	0	0.0%	261	15,032	-98.3%	0	0	0.0%	101,359	93,952	7.9%
JULY-DEC SOYMEAL CAL SPR	0	0	0.0%	0	0	0.0%	0	0	0.0%	2,270	845	168.6%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0	0.0%	0	0	0.0%	2,560	0	0.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	3,200	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	0	0	0.0%	10	2	400.0%
JULY-NOV SOYBEAN CAL SPR	0	0	0.0%	6,175	5,155	19.8%	0	0	0.0%	86,600	53,614	61.5%
KC WHEAT	0	0	0.0%	34,369	46,119	-25.5%	0	0	0.0%	741,096	754,643	-1.8%
MAR-DEC CORN CAL SPRD	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%
MAR-JULY CORN CAL SPRD	0	0	0.0%	3,960	8,840	-55.2%	0	0	0.0%	23,979	39,445	-39.2%
MAR-JULY SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	0	0	0.0%	1,030	650	58.5%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%	0	0	0.0%	0	150	-100.0%
NOV-JULY SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%	0	0	0.0%	1,420	5,260	-73.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0	0.0%	0	0	0.0%	4,369	0	0.0%
OATS	0	0	0.0%	149	70	112.9%	0	0	0.0%	1,940	1,998	-2.9%
ROUGH RICE	0	0	0.0%	2,339	1,609	45.4%	0	0	0.0%	25,518	18,936	34.8%
SEP-DEC SOYBEAN MEAL CSC	0	0	0.0%	0	0	0.0%	0	0	0.0%	2,350	830	183.1%
SOYBEAN	0	0	0.0%	1,479,248	787,378	87.9%	0	0	0.0%	16,747,870	15,801,251	6.0%
SOYBEAN CRUSH	0	0	0.0%	0	5	-100.0%	0	0	0.0%	5	170	-97.1%
SOYBEAN MEAL	0	0	0.0%	718,126	179,072	301.0%	0	0	0.0%	4,385,685	2,437,857	79.9%
SOYBEAN OIL	0	0	0.0%	248,747	321,885	-22.7%	0	0	0.0%	3,917,426	2,675,085	46.4%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	8,750	3,350	161.2%	0	0	0.0%	79,146	40,509	95.4%
SOYMEAL NEARBY+2 CAL SPR	0	0	0.0%	1,460	0	0.0%	0	0	0.0%	6,680	1,250	434.4%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0	0.0%	0	0	0.0%	175	1,250	-86.0%
WHEAT	0	0	0.0%	2,954	958	208.4%	0	0	0.0%	20,543	2,979	589.6%
WHEAT-CORN ICSCO	0	0	0.0%	0	0	0.0%	0	0	0.0%	270	2,522	-89.3%
WHEAT NEARBY+2 CAL SPRD	0	0	0.0%	525	170	208.8%	0	0	0.0%	5,883	33,937	-82.7%

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TOTAL FUTURES GROUP												
Interest Rate Futures	0	0	0.0%	196,266,086	129,150,484	52.0%	0	0	0.0%	1,361,569,598	1,183,311,436	15.1%
Equity Index Futures	0	0	0.0%	4,220,542	7,468,189	-43.5%	0	0	0.0%	64,064,213	89,475,847	-28.4%
Energy Futures		0	0.0%		0	0.0%		0	0.0%		0	0.0%
Ag Products Futures	0	0	0.0%	25,228,994	19,350,085	30.4%	0	0	0.0%	240,045,147	202,455,333	18.6%
TOTAL FUTURES	0	0	0.0%	225,715,622	155,968,758	44.7%	0	0	0.0%	1,665,678,958	1,475,242,616	12.9%
TOTAL OPTIONS GROUP												
Equity Index Options	0	0	0.0%	1,406	6,798	-79.3%	0	0	0.0%	69,836	33,637	107.6%
Interest Rate Options	0	0	0.0%	27,117,094	18,799,355	44.2%	0	0	0.0%	263,274,876	229,728,924	14.6%
Ag Products Options	0	0	0.0%	5,218,557	3,796,545	37.5%	0	0	0.0%	61,922,402	57,116,536	8.4%
TOTAL OPTIONS	0	0	0.0%	32,337,057	22,602,698	43.1%	0	0	0.0%	325,267,114	286,879,097	13.4%
TOTAL COMBINED												
Interest Rate	0	0	0.0%	223,383,180	147,949,839	51.0%	0	0	0.0%	1,624,844,474	1,413,040,360	15.0%
Equity Index	0	0	0.0%	4,221,948	7,474,987	-43.5%	0	0	0.0%	64,134,049	89,509,484	-28.3%
Energy		0	0.0%		0	0.0%		0	0.0%		0	0.0%
Ag Products	0	0	0.0%	30,447,551	23,146,630	31.5%	0	0	0.0%	301,967,549	259,571,869	16.3%
GRAND TOTAL	0	0	0.0%	258,052,679	178,571,456	44.5%	0	0	0.0%	1,990,946,072	1,762,121,713	13.0%