

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry DEC 2023	Open Outcry DEC 2022	% CHG	ELEC DEC 2023	ELEC DEC 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	4,958	-100.0%	0	0	0.0%	4,082	51,614	-92.1%
10-YR Eris SOFR	0	0	0.0%	4,788	38	12,500.0%	0	0	0.0%	29,725	911	3,162.9%
10-YR MAC LIBOR	0	0	0.0%	0	25,096	-100.0%	0	0	0.0%	27,311	180,799	-84.9%
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%	31,082,499	24,552,584	26.6%	0	0	0.0%	483,344,257	448,216,973	7.8%
10Y YIELD	0	0	0.0%	111,261	28,685	287.9%	0	0	0.0%	1,298,751	1,110,232	17.0%
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%	26	751	-96.5%	0	0	0.0%	29,854	202,617	-85.3%
20-YR BOND	0	0	0.0%	0	650	-100.0%	0	0	0.0%	3,883	35,085	-88.9%
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	9,917	-100.0%	0	0	0.0%	4,517	91,686	-95.1%
2-YR Eris SOFR	0	0	0.0%	3,170	4,326	-26.7%	0	0	0.0%	37,585	100,807	-62.7%
2-YR NOTE	0	0	0.0%	12,939,182	7,561,124	71.1%	0	0	0.0%	188,995,019	156,263,093	20.9%
2Y YIELD	0	0	0.0%	4,101	6,121	-33.0%	0	0	0.0%	71,355	94,804	-24.7%
30-Year UMBS TBA Futures - 2.5	0	0	0.0%	0	170	-100.0%	0	0	0.0%	1,005	230	337.0%
30-Year UMBS TBA Futures - 3.0	0	0	0.0%	1,110	158	602.5%	0	0	0.0%	5,166	287	1,700.0%
30-Year UMBS TBA Futures - 3.5	0	0	0.0%	1,176	346	239.9%	0	0	0.0%	6,557	1,004	553.1%
30-Year UMBS TBA Futures - 4.0	0	0	0.0%	1,100	125	780.0%	0	0	0.0%	7,667	413	1,756.4%
30-Year UMBS TBA Futures - 4.5	0	0	0.0%	1,086	382	184.3%	0	0	0.0%	14,709	573	2,467.0%
30-Year UMBS TBA Futures - 5.0	0	0	0.0%	2,138	770	177.7%	0	0	0.0%	19,530	1,185	1,548.1%
30-Year UMBS TBA Futures - 5.5	0	0	0.0%	2,230	60	3,616.7%	0	0	0.0%	15,721	60	26,101.7%
30-Year UMBS TBA Futures - 6.0	0	0	0.0%	1,683	6	27,950.0%	0	0	0.0%	12,502	6	208,266.7%
30-YR BOND	0	0	0.0%	8,351,678	5,428,030	53.9%	0	0	0.0%	107,635,483	94,327,961	14.1%
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%	312	3,311	-90.6%	0	0	0.0%	12,577	109,245	-88.5%
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	1,075	-100.0%	0	0	0.0%	3,771	53,188	-92.9%
3-YR Eris SOFR	0	0	0.0%	2,785	2,517	10.6%	0	0	0.0%	23,934	37,629	-36.4%
3-YR NOTE	0	0	0.0%	145,223	113,597	27.8%	0	0	0.0%	1,499,377	3,632,786	-58.7%
4-YR Eris LIBOR	0	0	0.0%	0	635	-100.0%	0	0	0.0%	1,140	31,330	-96.4%
4-YR Eris SOFR	0	0	0.0%	1,513	330	358.5%	0	0	0.0%	10,066	6,987	44.1%
5-YR Eris LIBOR	0	0	0.0%	0	12,632	-100.0%	0	0	0.0%	21,264	246,763	-91.4%
5-YR Eris SOFR	0	0	0.0%	16,087	716	2,146.8%	0	0	0.0%	118,967	23,728	401.4%
5-YR MAC LIBOR	0	0	0.0%	0	20,609	-100.0%	0	0	0.0%	39,600	392,309	-89.9%

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Interest Rate Futures												
5-YR MAC SOFR	0	-	-	2	-	-	0	-	-	94	-	-
5-YR NOTE	0	0	0.0%	21,711,626	15,917,125	36.4%	0	0	0.0%	369,846,211	312,968,316	18.2%
5Y YIELD	0	0	0.0%	0	114	-100.0%	0	0	0.0%	969	22,473	-95.7%
7-YR Eris LIBOR	0	0	0.0%	0	1,327	-100.0%	0	0	0.0%	2,242	28,268	-92.1%
7-YR Eris SOFR	0	0	0.0%	1,723	134	1,185.8%	0	0	0.0%	11,001	604	1,721.4%
FED FUND	0	0	0.0%	6,157,046	4,768,707	29.1%	0	0	0.0%	109,308,756	83,400,646	31.1%
UBSBM	0	-	-	930	-	-	0	-	-	5,180	-	-
Ultra 10-Year Note	0	0	0.0%	9,583,675	5,710,220	67.8%	0	0	0.0%	121,106,368	92,698,050	30.6%
ULTRA T-BOND	0	0	0.0%	5,846,274	3,354,979	74.3%	0	0	0.0%	73,967,808	56,509,004	30.9%
Interest Rate Options												
10-YR NOTE	0	0	0.0%	14,049,544	12,828,750	9.5%	0	0	0.0%	175,186,524	160,620,473	9.1%
2-YR NOTE	0	0	0.0%	328,684	259,326	26.7%	0	0	0.0%	5,668,733	1,210,010	368.5%
30-YR BOND	0	0	0.0%	2,973,259	1,972,300	50.8%	0	0	0.0%	35,327,338	28,792,657	22.7%
5-YR NOTE	0	0	0.0%	3,755,499	3,244,243	15.8%	0	0	0.0%	68,067,626	57,380,908	18.6%
FED FUND	0	0	0.0%	0	0	0.0%	0	0	0.0%	2,004	4,045	-50.5%
Ultra 10-Year Note	0	0	0.0%	9,372	479	1,856.6%	0	0	0.0%	58,729	1,330	4,315.7%
ULTRA 10-YEAR NOTE	0	-	-	390	-	-	0	-	-	684	-	-
ULTRA T-BOND	0	0	0.0%	22,002	1,129	1,848.8%	0	0	0.0%	101,988	25,728	296.4%
Equity Index Futures												
DJ US REAL ESTATE SECTOR	0	0	0.0%	47,450	44,908	5.7%	0	0	0.0%	379,021	426,984	-11.2%
E-mini (\$5) Dow	0	0	0.0%	2,772,243	3,869,551	-28.4%	0	0	0.0%	42,414,481	50,938,922	-16.7%
MICRO MINI \$5 DOW	0	0	0.0%	1,185,775	2,908,887	-59.2%	0	0	0.0%	25,276,179	44,933,287	-43.7%
Equity Index Options												
DJIA	0	0	0.0%	1,719	7,514	-77.1%	0	0	0.0%	65,282	15,965	308.9%
E-mini (\$5) Dow	0	0	0.0%	324	2,551	-87.3%	0	0	0.0%	6,597	27,737	-76.2%
Energy Futures												
ETHANOL	-	0	0.0%	-	0	0.0%	-	0	0.0%	-	0	0.0%

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Ag Products Futures												
CHI WHEAT	0	0	0.0%	1,971,875	1,352,291	45.8%	0	0	0.0%	30,654,023	25,707,322	19.2%
CORN	0	0	0.0%	3,780,060	3,835,224	-1.4%	0	0	0.0%	80,074,503	74,641,429	7.3%
DJ_UBS ROLL SELECT INDEX	0	0	0.0%	44	0	0.0%	0	0	0.0%	163	0	0.0%
DOW-UBS COMMOD INDEX	0	0	0.0%	57,225	43,046	32.9%	0	0	0.0%	291,494	480,477	-39.3%
DOW-UBS COMMOD INDEX SW	0	-	-	0	-	-	0	0	0.0%	0	0	0.0%
FERTILIZER PRODUCTS	0	0	0.0%	0	0	0.0%	0	0	0.0%	4	8	-50.0%
KC WHEAT	0	0	0.0%	846,196	476,570	77.6%	0	0	0.0%	12,205,682	10,086,945	21.0%
MINI CORN	0	0	0.0%	17,485	25,554	-31.6%	0	0	0.0%	380,198	609,031	-37.6%
MINI SOYBEAN	0	0	0.0%	42,458	46,323	-8.3%	0	0	0.0%	522,009	690,283	-24.4%
MINI WHEAT	0	0	0.0%	17,419	17,930	-2.8%	0	0	0.0%	339,665	324,203	4.8%
OATS	0	0	0.0%	7,725	8,260	-6.5%	0	0	0.0%	152,993	104,197	46.8%
ROUGH RICE	0	0	0.0%	28,794	29,157	-1.2%	0	0	0.0%	238,623	236,635	0.8%
SOYBEAN	0	0	0.0%	4,861,599	4,452,876	9.2%	0	0	0.0%	59,409,705	49,066,306	21.1%
SOYBEAN MEAL	0	0	0.0%	2,902,900	2,701,572	7.5%	0	0	0.0%	36,123,157	27,148,631	33.1%
SOYBEAN OIL	0	0	0.0%	2,757,526	3,180,270	-13.3%	0	0	0.0%	36,944,204	29,522,927	25.1%
WHEAT	0	0	0.0%	0	0	0.0%	0	0	0.0%	30	6,012	-99.5%

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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%	520,813	367,085	41.9%	0	0	0.0%	7,507,809	6,904,467	8.7%
CORN	0	0	0.0%	980,301	1,141,436	-14.1%	0	0	0.0%	29,458,986	29,493,687	-0.1%
CORN NEARBY+2 CAL SPRD	0	0	0.0%	2,300	1,445	59.2%	0	0	0.0%	272,295	238,395	14.2%
DEC-DEC CORN CAL SPRD	0	0	0.0%	0	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%	0	0	0.0%	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	0	0.0%	0	0	0.0%	0	300	-100.0%
JULY-DEC CORN CAL SPRD	0	0	0.0%	164	10,638	-98.5%	0	0	0.0%	101,523	104,590	-2.9%
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	500	-100.0%	0	0	0.0%	2,560	500	412.0%
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%	5,188	2,284	127.1%	0	0	0.0%	91,788	55,898	64.2%
KC WHEAT	0	0	0.0%	35,153	35,561	-1.1%	0	0	0.0%	776,249	790,204	-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%	2,670	5,875	-54.6%	0	0	0.0%	26,649	45,320	-41.2%
MAR-JULY SOYBEAN CAL SPR	0	0	0.0%	0	700	-100.0%	0	0	0.0%	1,030	1,350	-23.7%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	60	0	0.0%	0	0	0.0%	60	150	-60.0%
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%	140	77	81.8%	0	0	0.0%	2,080	2,075	0.2%
ROUGH RICE	0	0	0.0%	570	2,355	-75.8%	0	0	0.0%	26,088	21,291	22.5%
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%	1,202,319	780,029	54.1%	0	0	0.0%	17,950,189	16,581,280	8.3%
SOYBEAN CRUSH	0	0	0.0%	8	0	0.0%	0	0	0.0%	13	170	-92.4%
SOYBEAN MEAL	0	0	0.0%	439,031	294,839	48.9%	0	0	0.0%	4,824,716	2,732,696	76.6%
SOYBEAN OIL	0	0	0.0%	168,336	322,403	-47.8%	0	0	0.0%	4,085,762	2,997,488	36.3%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	1,890	285	563.2%	0	0	0.0%	81,036	40,794	98.6%
SOYMEAL NEARBY+2 CAL SPR	0	0	0.0%	2,165	0	0.0%	0	0	0.0%	8,845	1,250	607.6%
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%	1,097	1,111	-1.3%	0	0	0.0%	21,640	4,090	429.1%
WHEAT-CORN IC SO	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%	180	971	-81.5%	0	0	0.0%	6,063	34,908	-82.6%

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TOTAL FUTURES GROUP												
Interest Rate Futures	0	0	0.0%	95,974,424	67,532,325	42.1%	0	0	0.0%	1,457,544,022	1,250,843,761	16.5%
Equity Index Futures	0	0	0.0%	4,005,468	6,823,346	-41.3%	0	0	0.0%	68,069,681	96,299,193	-29.3%
Energy Futures		0	0.0%		0	0.0%		0	0.0%		0	0.0%
Ag Products Futures	0	0	0.0%	17,291,306	16,169,073	6.9%	0	0	0.0%	257,336,453	218,624,406	17.7%
TOTAL FUTURES	0	0	0.0%	117,271,198	90,524,744	29.5%	0	0	0.0%	1,782,950,156	1,565,767,360	13.9%
TOTAL OPTIONS GROUP												
Equity Index Options	0	0	0.0%	2,043	10,065	-79.7%	0	0	0.0%	71,879	43,702	64.5%
Interest Rate Options	0	0	0.0%	21,138,750	18,306,227	15.5%	0	0	0.0%	284,413,626	248,035,151	14.7%
Ag Products Options	0	0	0.0%	3,362,385	2,967,594	13.3%	0	0	0.0%	65,284,787	60,084,130	8.7%
TOTAL OPTIONS	0	0	0.0%	24,503,178	21,283,886	15.1%	0	0	0.0%	349,770,292	308,162,983	13.5%
TOTAL COMBINED												
Interest Rate	0	0	0.0%	117,113,174	85,838,552	36.4%	0	0	0.0%	1,741,957,648	1,498,878,912	16.2%
Equity Index	0	0	0.0%	4,007,511	6,833,411	-41.4%	0	0	0.0%	68,141,560	96,342,895	-29.3%
Energy		0	0.0%		0	0.0%		0	0.0%		0	0.0%
Ag Products	0	0	0.0%	20,653,691	19,136,667	7.9%	0	0	0.0%	322,621,240	278,708,536	15.8%
GRAND TOTAL	0	0	0.0%	141,774,376	111,808,630	26.8%	0	0	0.0%	2,132,720,448	1,873,930,343	13.8%