

CBOT Exchange Volume Report - Monthly

	VOLUME MAR 2024	VOLUME MAR 2023	% CHG	VOIUME FEB 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	18,663	-100.0%	0	0.0%	0	25,422	-100.0%
10-YR Eris SOFR	55,296	26,331	110.0%	13,481	310.2%	100,366	26,750	275.2%
10-YR MAC LIBOR	0	37,608	-100.0%	0	0.0%	0	46,691	-100.0%
10-YR MAC SOFR	0	9	-100.0%	0	0.0%	0	18	-100.0%
10-YR NOTE	35,011,919	49,185,173	-28.8%	64,409,699	-45.6%	139,801,700	132,098,951	5.8%
10Y YIELD	106,457	144,630	-26.4%	119,806	-11.1%	339,439	252,074	34.7%
15-YR Eris LIBOR	0	0	0.0%	0	-	0	0	0.0%
1-YR Eris BSBY	0	0	0.0%	0	-	0	0	0.0%
1-YR Eris SOFR	5,732	17,030	-66.3%	4,019	42.6%	11,261	20,540	-45.2%
20-YR BOND	0	784	-100.0%	0	0.0%	0	2,364	-100.0%
2-YR Eris LIBOR	0	50,952	-100.0%	0	0.0%	0	95,426	-100.0%
2-YR Eris SOFR	33,704	68,094	-50.5%	7,479	350.6%	48,937	74,783	-34.6%
2-YR NOTE	14,059,438	19,821,118	-29.1%	27,517,115	-48.9%	57,145,311	50,173,204	13.9%
2Y YIELD	2,391	14,766	-83.8%	4,372	-45.3%	11,464	28,798	-60.2%
30-Year UMBS TBA Futures - 2.5%	0	83	-100.0%	0	0.0%	0	285	-100.0%
30-Year UMBS TBA Futures - 3.0%	94	276	-65.9%	862	-89.1%	2,304	661	248.6%
30-Year UMBS TBA Futures - 3.5%	664	231	187.4%	707	-6.1%	2,283	560	307.7%
30-Year UMBS TBA Futures - 4.0%	1,153	240	380.4%	1,082	6.6%	3,597	516	597.1%
30-Year UMBS TBA Futures - 4.5%	520	508	2.4%	1,652	-68.5%	3,668	703	421.8%
30-Year UMBS TBA Futures - 5.0%	2,997	397	654.9%	2,441	22.8%	8,374	858	876.0%
30-Year UMBS TBA Futures - 5.5%	2,642	176	1,401.1%	3,563	-25.8%	9,424	653	1,343.2%
30-Year UMBS TBA Futures - 6.0%	2,952	921	220.5%	2,620	12.7%	8,665	1,372	531.6%
30-YR BOND	7,833,768	9,972,731	-21.4%	13,531,470	-42.1%	31,150,960	26,706,285	16.6%
30-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	0	0.0%
30-YR MAC LIBOR	0	0	0.0%	0	-	0	0	0.0%
30-YR SWAP RATE	0	0	-	0	0.0%	0	0	-
30Y YIELD	157	889	-82.3%	201	-21.9%	619	3,968	-84.4%
3-YR Eris BSBY	0	0	0.0%	0	-	0	0	0.0%
3-YR Eris LIBOR	0	9,148	-100.0%	0	0.0%	0	16,739	-100.0%
3-YR Eris SOFR	12,618	13,944	-9.5%	7,332	72.1%	27,730	27,308	1.5%
3-YR NOTE	169,850	150,190	13.1%	226,478	-25.0%	604,669	376,594	60.6%
4-YR Eris LIBOR	0	531	-100.0%	0	0.0%	0	1,403	-100.0%
4-YR Eris SOFR	5,291	2,369	123.3%	862	513.8%	7,842	4,816	62.8%
5-YR Eris LIBOR	0	29,804	-100.0%	0	0.0%	0	61,451	-100.0%
5-YR Eris SOFR	75,748	77,963	-2.8%	20,316	272.8%	145,665	82,010	77.6%
5-YR MAC LIBOR	0	11,717	-100.0%	0	0.0%	0	45,560	-100.0%
5-YR MAC SOFR	0	44	-100.0%	0	0.0%	0	88	-100.0%
5-YR NOTE	23,802,901	37,369,328	-36.3%	52,417,837	-54.6%	103,339,103	97,245,421	6.3%
5Y YIELD	0	49	-100.0%	0	0.0%	3	865	-99.7%
7-YR Eris LIBOR	0	3,282	-100.0%	0	0.0%	0	4,658	-100.0%
7-YR Eris SOFR	7,125	1,245	472.3%	2,823	152.4%	11,801	1,755	572.4%
FED FUND	6,983,426	18,886,022	-63.0%	7,955,641	-12.2%	25,235,953	37,274,561	-32.3%
UBSBM	362	0	-	368	-1.6%	1,452	0	-
Ultra 10-Year Note	9,174,473	11,077,387	-17.2%	18,982,184	-51.7%	40,346,720	29,870,479	35.1%
ULTRA 10-YEAR NOTE	8,174	0	-	0	-	8,174	0	-
ULTRA T-BOND	6,056,308	5,918,343	2.3%	11,604,495	-47.8%	24,509,893	17,578,820	39.4%

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Interest Rate Options								
10-YR NOTE	17,962,843	19,245,196	-6.7%	19,853,270	-9.5%	51,812,719	49,022,692	5.7%
2-YR NOTE	732,231	560,802	30.6%	663,045	10.4%	1,854,573	1,148,349	61.5%
30-YR BOND	3,393,269	3,048,307	11.3%	3,457,708	-1.9%	9,809,249	8,025,306	22.2%
5-YR NOTE	5,741,281	9,346,395	-38.6%	5,507,582	4.2%	15,682,966	20,316,415	-22.8%
FED FUND	0	0	0.0%	0	0.0%	0	2	-100.0%
Ultra 10-Year Note	4,759	321	1,382.6%	17,499	-72.8%	32,728	804	3,970.6%
ULTRA 10-YEAR NOTE	0	0	-	131	-100.0%	193	0	-
ULTRA T-BOND	18,340	1,735	957.1%	16,306	12.5%	52,561	3,336	1,475.6%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	172,893	127,026	36.1%	47,464	264.3%	274,037	213,137	28.6%
E-mini (\$5) Dow	3,307,678	5,055,505	-34.6%	2,600,723	27.2%	8,971,775	12,064,460	-25.6%
MICRO MINI \$5 DOW	1,650,182	4,033,053	-59.1%	1,600,349	3.1%	5,003,224	9,323,246	-46.3%
Equity Index Options								
DJIA	417	7,234	-94.2%	402	3.7%	1,812	16,921	-89.3%
E-mini (\$5) Dow	403	1,112	-63.8%	345	16.8%	1,096	3,717	-70.5%
Ag Products Futures								
CHI WHEAT	2,372,957	2,479,777	-4.3%	2,961,718	-19.9%	7,349,237	6,729,286	9.2%
CORN	6,241,505	7,314,146	-14.7%	9,153,351	-31.8%	22,032,414	20,234,491	8.9%
DJ_UBS ROLL SELECT INDEX FU	18,035	22,743	-20.7%	962	1,774.7%	20,226	25,369	-20.3%
DOW-UBS COMMOD INDEX	50,980	134,088	-62.0%	9,988	410.4%	97,660	212,603	-54.1%
DOW-UBS COMMOD INDEX SWA	60,512	31,740	90.6%	0	0.0%	60,512	31,740	90.6%
FERTILIZER PRODUCS	955	1,820	-47.5%	1,325	-27.9%	4,261	5,944	-28.3%
KC WHEAT	1,232,957	915,193	34.7%	1,468,769	-16.1%	3,788,067	2,764,350	37.0%
MINI CORN	24,754	29,411	-15.8%	27,972	-11.5%	75,567	70,363	7.4%
MINI SOYBEAN	37,940	45,338	-16.3%	39,845	-4.8%	116,485	114,359	1.9%
MINI WHEAT	17,494	27,300	-35.9%	17,581	-0.5%	48,553	67,672	-28.3%
OATS	8,554	12,635	-32.3%	13,996	-38.9%	33,015	33,594	-1.7%
ROUGH RICE	18,354	16,590	10.6%	35,664	-48.5%	72,997	53,660	36.0%
SOYBEAN	4,923,968	5,317,878	-7.4%	5,809,127	-15.2%	15,644,402	14,849,699	5.4%
SOYBEAN MEAL	2,676,662	2,975,646	-10.0%	3,576,256	-25.2%	9,729,226	7,900,145	23.2%
SOYBEAN OIL	2,814,923	3,218,694	-12.5%	3,323,432	-15.3%	9,005,136	8,470,277	6.3%
WHEAT	400	1,120	-64.3%	400	0.0%	1,100	3,520	-68.8%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
AUG-NOV SOYBEAN CAL SPRD	600	0	0.0%	0	0.0%	600	0	0.0%
CHI WHEAT	609,194	748,557	-18.6%	496,910	22.6%	1,671,007	1,876,071	-10.9%
CORN	2,307,307	2,420,115	-4.7%	2,589,528	-10.9%	7,208,416	5,656,034	27.4%
CORN NEARBY+2 CAL SPRD	2,841	34,218	-91.7%	570	398.4%	3,911	65,347	-94.0%
DEC-DEC CORN CAL SPRD	0	0	-	0	0.0%	0	0	-
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
DEC-JULY CORN CAL SPRD	0	110	-100.0%	0	0.0%	0	110	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	220	-100.0%
FERTILIZER PRODUCTS	15	0	-	0	-	15	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	3,065	13,996	-78.1%	3,996	-23.3%	8,226	28,762	-71.4%
JULY-DEC SOYMEAL CAL SPRD	0	790	-100.0%	0	0.0%	0	790	-100.0%
JULY-DEC SOY OIL CAL SPRD	500	60	733.3%	1,000	-50.0%	1,500	1,710	-12.3%
JULY-DEC WHEAT CAL SPRD	370	0	0.0%	0	0.0%	770	0	0.0%
JULY-JULY WHEAT CAL SPRD	0	10	-100.0%	0	0.0%	0	10	-100.0%
JULY-NOV SOYBEAN CAL SPRD	6,885	15,601	-55.9%	5,060	36.1%	17,798	38,405	-53.7%
KC WHEAT	143,162	78,141	83.2%	66,635	114.8%	259,249	182,581	42.0%
MAR-JULY CORN CAL SPRD	0	0	0.0%	1,140	-100.0%	4,957	9,631	-48.5%
MAR-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	30	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	275	-100.0%	1,154	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	750	0	0.0%	0	0.0%	750	0	0.0%
NOV-MAR SOYBEAN CSO	330	5	6,500.0%	0	0.0%	330	15	2,100.0%
OATS	192	134	43.3%	253	-24.1%	652	435	49.9%
ROUGH RICE	1,075	1,953	-45.0%	1,662	-35.3%	3,991	5,976	-33.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	0	0.0%
SOYBEAN	2,024,582	1,707,459	18.6%	1,948,519	3.9%	6,045,980	3,772,502	60.3%
SOYBEAN CRUSH	0	0	0.0%	0	0.0%	0	5	-100.0%
SOYBEAN MEAL	386,907	462,083	-16.3%	513,404	-24.6%	1,500,100	1,142,075	31.3%
SOYBEAN OIL	326,421	299,584	9.0%	294,145	11.0%	843,069	765,281	10.2%
SOYBN NEARBY+2 CAL SPRD	2,471	3,546	-30.3%	2,820	-12.4%	7,541	7,981	-5.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	750	-100.0%	1,155	2,230	-48.2%
SOY OIL NEARBY+2 CAL SPRD	0	75	-100.0%	800	-100.0%	5,075	175	2,800.0%
WHEAT	4,235	2,604	62.6%	2,932	44.4%	7,711	6,072	27.0%
WHEAT-CORN ICSO	240	5	4,700.0%	0	0.0%	240	205	17.1%
WHEAT NEARBY+2 CAL SPRD	6,570	500	1,214.0%	3,966	65.7%	19,291	3,465	456.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	103,416,160	152,912,976	-32.4%	196,838,905	-47.5%	422,887,377	392,153,410	7.8%
Equity Index Futures	5,130,753	9,215,584	-44.3%	4,248,536	20.8%	14,249,036	21,600,843	-34.0%
Ag Products Futures	20,500,950	22,544,119	-9.1%	26,440,386	-22.5%	68,078,858	61,567,072	10.6%
TOTAL FUTURES	129,047,863	184,672,679	-30.1%	227,527,827	-43.3%	505,215,271	475,321,325	6.3%

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TOTAL OPTIONS GROUP								
Equity Index Options	820	8,346	-90.2%	747	9.8%	2,908	20,638	-85.9%
Interest Rate Options	27,852,723	32,202,756	-13.5%	29,515,541	-5.6%	79,244,989	78,516,904	0.9%
Ag Products Options	5,827,712	5,789,546	0.7%	5,934,365	-1.8%	17,613,488	13,566,118	29.8%
TOTAL OPTIONS	33,681,255	38,000,648	-11.4%	35,450,653	-5.0%	96,861,385	92,103,660	5.2%
TOTAL COMBINED								
Interest Rate	131,268,883	185,115,732	-29.1%	226,354,446	-42.0%	502,132,366	470,670,314	6.7%
Equity Index	5,131,573	9,223,930	-44.4%	4,249,283	20.8%	14,251,944	21,621,481	-34.1%
Ag Products	26,328,662	28,333,665	-7.1%	32,374,751	-18.7%	85,692,346	75,133,190	14.1%
GRAND TOTAL	162,729,118	222,673,327	-26.9%	262,978,480	-38.1%	602,076,656	567,424,985	6.1%