

CBOT Exchange Volume Report - Monthly

	VOLUME NOV 2024	VOLUME NOV 2023	% CHG	VOIUME OCT 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	25,530	-100.0%
10-YR Eris SOFR	29,757	12,262	142.7%	27,760	7.2%	581,507	175,960	230.5%
10-YR MAC LIBOR	0	0	0.0%	0	0.0%	0	62,603	-100.0%
10-YR MAC SOFR	0	0	0.0%	0	0.0%	0	18	-100.0%
10-YR NOTE	62,600,894	63,166,035	-0.9%	47,742,509	31.1%	561,249,036	466,204,293	20.4%
10Y YIELD	163,674	152,913	7.0%	133,519	22.6%	1,458,579	1,187,490	22.8%
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	2,164	2,818	-23.2%	6,559	-67.0%	46,712	47,709	-2.1%
20-YR BOND	0	46	-100.0%	0	0.0%	0	3,883	-100.0%
2-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	95,589	-100.0%
2-YR Eris SOFR	27,846	5,360	419.5%	28,523	-2.4%	260,800	220,598	18.2%
2-YR NOTE	33,716,297	30,755,540	9.6%	18,374,918	83.5%	241,741,808	189,754,746	27.4%
2Y YIELD	2,212	4,477	-50.6%	3,063	-27.8%	39,865	67,254	-40.7%
30-Year UMBS TBA Futures - 2.5%	0	0	0.0%	0	0.0%	0	1,065	-100.0%
30-Year UMBS TBA Futures - 3.0%	128	278	-54.0%	248	-48.4%	4,145	4,450	-6.9%
30-Year UMBS TBA Futures - 3.5%	279	660	-57.7%	150	86.0%	4,743	5,861	-19.1%
30-Year UMBS TBA Futures - 4.0%	271	495	-45.3%	243	11.5%	8,605	7,775	10.7%
30-Year UMBS TBA Futures - 4.5%	600	1,452	-58.7%	659	-9.0%	13,990	14,043	-0.4%
30-Year UMBS TBA Futures - 5.0%	1,064	3,398	-68.7%	2,374	-55.2%	36,554	18,218	100.6%
30-Year UMBS TBA Futures - 5.5%	4,528	2,856	58.5%	6,515	-30.5%	72,323	18,880	283.1%
30-Year UMBS TBA Futures - 6.0%	850	3,108	-72.7%	1,087	-21.8%	47,757	15,984	198.8%
30-YR BOND	16,169,131	14,275,315	13.3%	10,767,424	50.2%	126,628,725	102,868,705	23.1%
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%	0	0	0.0%
30Y YIELD	13	1,005	-98.7%	3	333.3%	930	12,265	-92.4%
3-YR Eris BSBY	0	0	0.0%	0	-	0	0	0.0%
3-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	16,994	-100.0%
3-YR Eris SOFR	2,019	2,310	-12.6%	3,035	-33.5%	88,630	72,381	22.4%
3-YR NOTE	181,230	163,368	10.9%	177,904	1.9%	2,135,563	1,357,055	57.4%
4-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	1,403	-100.0%
4-YR Eris SOFR	4,612	932	394.8%	3,697	24.7%	67,798	18,815	260.3%
5-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	61,451	-100.0%
5-YR Eris SOFR	35,028	23,531	48.9%	42,777	-18.1%	798,715	381,276	109.5%
5-YR MAC LIBOR	0	0	0.0%	0	0.0%	0	45,628	-100.0%
5-YR MAC SOFR	0	0	0.0%	0	0.0%	0	92	-100.0%
5-YR NOTE	55,387,689	57,553,833	-3.8%	30,131,962	83.8%	415,936,924	366,526,778	13.5%
5Y YIELD	0	0	0.0%	0	0.0%	5	969	-99.5%
7-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	5,425	-100.0%
7-YR Eris SOFR	1,825	1,459	25.1%	1,736	5.1%	30,787	12,965	137.5%
BBG Duration-Hedged Credit Index	5,088	0	-	7,620	-33.2%	38,362	0	-
BBG HY Credit Index	1,295	0	-	1,202	7.7%	7,551	0	-
BBG IG Credit Index	2,207	0	-	2,418	-8.7%	22,342	0	-
FED FUND	8,637,360	7,271,602	18.8%	8,835,239	-2.2%	95,258,074	104,221,299	-8.6%
MICRO ULTRA 10-YEAR NOTE	16,597	0	-	12,424	33.6%	271,892	0	-
MICRO ULTRA T-BOND	20,792	0	-	21,703	-4.2%	262,990	0	-
UBSBM	148	3,800	-96.1%	338	-56.2%	9,589	5,250	82.6%
Ultra 10-Year Note	20,657,005	17,887,840	15.5%	12,415,167	66.4%	158,689,113	115,555,704	37.3%
ULTRA T-BOND	12,649,506	12,001,629	5.4%	7,530,174	68.0%	99,097,047	71,777,985	38.1%

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Interest Rate Options								
10-YR NOTE	20,992,244	18,536,206	13.2%	24,536,845	-14.4%	211,037,640	162,946,403	29.5%
2-YR NOTE	412,761	526,672	-21.6%	646,035	-36.1%	7,777,283	5,408,149	43.8%
30-YR BOND	4,635,708	3,637,992	27.4%	4,945,932	-6.3%	41,614,893	32,358,599	28.6%
5-YR NOTE	3,936,038	4,454,722	-11.6%	5,049,413	-22.0%	57,118,504	65,184,658	-12.4%
FED FUND	0	2,000	-100.0%	0	0.0%	0	2,004	-100.0%
Ultra 10-Year Note	19,290	9,560	101.8%	35,596	-45.8%	234,386	49,357	374.9%
ULTRA 10-YEAR NOTE	180	294	-38.8%	350	-48.6%	1,238	294	321.1%
ULTRA T-BOND	25,683	18,648	37.7%	18,746	37.0%	247,620	79,986	209.6%
Equity Index Futures								
AIR	0	0	-	106	-100.0%	665	0	-
DJ US REAL ESTATE SECTOR	58,562	43,322	35.2%	68,297	-14.3%	1,028,079	746,768	37.7%
E-mini (\$5) Dow	2,349,748	2,791,937	-15.8%	2,621,834	-10.4%	32,555,883	39,707,418	-18.0%
MICRO MINI \$5 DOW	2,223,634	1,413,025	57.4%	2,386,752	-6.8%	23,429,941	24,090,404	-2.7%
Equity Index Options								
DJIA	1,701	1,284	32.5%	1,986	-14.4%	15,676	63,563	-75.3%
E-mini (\$5) Dow	1,790	122	1,367.2%	2,235	-19.9%	13,644	6,273	117.5%
Ag Products Futures								
BLOOMBERG COMMOD INDEX F	28,448	10,486	171.3%	66,074	-56.9%	626,412	444,668	40.9%
BLOOMBERG COMMOD INDEX S	0	0	0.0%	0	0.0%	121,024	276,022	-56.2%
CHI WHEAT	3,204,742	3,124,506	2.6%	2,752,851	16.4%	30,462,474	28,936,000	5.3%
CORN	10,032,346	8,839,187	13.5%	9,466,586	6.0%	94,597,954	79,151,767	19.5%
DJ_UBS ROLL SELECT INDEX FU	2,141	328	552.7%	149	1,336.9%	113,705	80,894	40.6%
FERTILIZER PRODUCS	2,565	1,201	113.6%	4,410	-41.8%	23,456	19,482	20.4%
KC WHEAT	1,542,778	1,241,690	24.2%	1,334,944	15.6%	15,204,322	11,598,250	31.1%
MINI CORN	25,619	31,464	-18.6%	29,044	-11.8%	316,260	362,720	-12.8%
MINI SOYBEAN	41,878	51,030	-17.9%	61,507	-31.9%	492,420	479,575	2.7%
MINI WHEAT	20,172	20,182	0.0%	25,032	-19.4%	251,979	322,246	-21.8%
OATS	18,426	16,224	13.6%	15,191	21.3%	173,482	149,690	15.9%
ROUGH RICE	17,852	21,607	-17.4%	36,133	-50.6%	258,406	218,585	18.2%
SOYBEAN	5,177,591	4,965,937	4.3%	8,771,208	-41.0%	63,495,873	57,303,570	10.8%
SOYBEAN MEAL	3,857,287	3,867,830	-0.3%	4,283,663	-10.0%	40,494,267	34,210,131	18.4%
SOYBEAN OIL	4,688,169	3,776,194	24.2%	3,750,301	25.0%	40,971,095	34,731,138	18.0%
WHEAT	699	900	-22.3%	2,269	-69.2%	7,318	9,105	-19.6%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	3,000	1,950	53.8%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	2,296	1,410	62.8%
BLOOMBERG COMMOD INDEX O	0	0	-	11	-100.0%	16	0	-
CHI WHEAT	639,663	560,853	14.1%	682,558	-6.3%	7,506,681	7,240,033	3.7%
CORN	2,257,618	2,203,748	2.4%	2,853,549	-20.9%	27,457,475	29,797,513	-7.9%
CORN NEARBY+2 CAL SPRD	14,820	9,716	52.5%	25,265	-41.3%	73,934	277,257	-73.3%
DEC-DEC CORN CAL SPRD	1,338	92	1,354.3%	3,408	-60.7%	30,971	5,878	426.9%
DEC-JUL SOYBEAN MEAL CSO	0	0	0.0%	50	-100.0%	350	230	52.2%
DEC-JULY CORN CAL SPRD	855	1,158	-26.2%	16,671	-94.9%	41,957	18,724	124.1%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	350	-100.0%
FERTILIZER PRODUCTS	45	0	-	225	-80.0%	660	0	-
JAN-MAR SOYBEAN CSO	0	0	-	0	0.0%	500	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	300	-100.0%	300	0	0.0%
JULY-DEC CORN CAL SPRD	4,200	261	1,509.2%	3,100	35.5%	19,543	105,574	-81.5%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	10,130	2,270	346.3%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	2,750	2,560	7.4%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	7,555	0	0.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	10	-100.0%
JULY-NOV SOYBEAN CAL SPRD	20	6,175	-99.7%	50	-60.0%	68,133	90,694	-24.9%
KC WHEAT	49,834	36,369	37.0%	68,242	-27.0%	1,120,447	769,906	45.5%
MAR-JULY CORN CAL SPRD	3,070	3,960	-22.5%	1,180	160.2%	9,207	23,979	-61.6%
MAR-JULY SOYBEAN CAL SPRD	0	0	0.0%	3,385	-100.0%	7,585	1,030	636.4%
MAR-JULY WHEAT CAL SPRD	200	0	0.0%	4,000	-95.0%	7,354	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	600	-100.0%	3,565	1,420	151.1%
NOV-MAR SOYBEAN CSO	0	0	0.0%	2,395	-100.0%	19,680	4,369	350.4%
OATS	81	149	-45.6%	102	-20.6%	1,553	1,940	-19.9%
ROUGH RICE	1,917	2,339	-18.0%	1,689	13.5%	16,243	25,818	-37.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	1,500	3,200	-53.1%
SOYBEAN	1,918,962	1,516,198	26.6%	2,777,274	-30.9%	22,269,808	17,029,288	30.8%
SOYBEAN CRUSH	0	0	0.0%	0	0.0%	0	5	-100.0%
SOYBEAN MEAL	425,552	742,701	-42.7%	476,669	-10.7%	5,041,574	4,582,545	10.0%
SOYBEAN OIL	810,219	270,559	199.5%	574,579	41.0%	4,711,644	4,036,733	16.7%
SOYBN NEARBY+2 CAL SPRD	3,405	8,750	-61.1%	5,625	-39.5%	39,012	80,746	-51.7%
SOYMEAL NEARBY+2 CAL SPRD	0	1,460	-100.0%	0	0.0%	10,755	6,680	61.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	9,425	175	5,285.7%
WHEAT	1,975	2,954	-33.1%	2,054	-3.8%	58,537	20,543	184.9%
WHEAT-CORN ICSO	0	0	0.0%	500	-100.0%	1,480	270	448.1%
WHEAT NEARBY+2 CAL SPRD	2,223	525	323.4%	1,702	30.6%	29,181	5,883	396.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	210,322,109	203,298,322	3.5%	136,282,950	54.3%	1,704,911,461	1,420,874,389	20.0%
Equity Index Futures	4,631,944	4,248,284	9.0%	5,076,989	-8.8%	57,014,568	64,544,590	-11.7%
Ag Products Futures	28,660,713	25,968,766	10.4%	30,599,362	-6.3%	287,610,447	248,293,843	15.8%
TOTAL FUTURES	243,614,766	233,515,372	4.3%	171,959,301	41.7%	2,049,536,476	1,733,712,822	18.2%

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TOTAL OPTIONS GROUP								
Equity Index Options	3,491	1,406	148.3%	4,221	-17.3%	29,320	69,836	-58.0%
Interest Rate Options	30,021,904	27,186,094	10.4%	35,232,917	-14.8%	318,031,564	266,029,450	19.5%
Ag Products Options	6,135,997	5,367,967	14.3%	7,505,183	-18.2%	68,584,801	64,138,983	6.9%
TOTAL OPTIONS	36,161,392	32,555,467	11.1%	42,742,321	-15.4%	386,645,685	330,238,269	17.1%
TOTAL COMBINED								
Interest Rate	240,344,013	230,484,416	4.3%	171,515,867	40.1%	2,022,943,025	1,686,903,839	19.9%
Equity Index	4,635,435	4,249,690	9.1%	5,081,210	-8.8%	57,043,888	64,614,426	-11.7%
Ag Products	34,796,710	31,336,733	11.0%	38,104,545	-8.7%	356,195,248	312,432,826	14.0%
GRAND TOTAL	279,776,158	266,070,839	5.2%	214,701,622	30.3%	2,436,182,161	2,063,951,091	18.0%