

CBOT Exchange Volume Report - Monthly

	VOLUME OCT 2022	VOLUME OCT 2021	% CHG	VOIUME SEP 2022	% CHG	VOLUME Y.T.D 2022	VOLUME Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	3,271	12,266	-73.3%	31,217	-89.5%	154,406	128,258	20.4%
10-YR Eris SOFR	1,540	100	1,440.0%	138	1,015.9%	9,069	280	3,138.9%
10-YR MAC LIBOR	5,087	41,077	-87.6%	35,644	-85.7%	278,180	1,236,776	-77.5%
10-YR MAC SOFR	2	0	-	0	-	2	0	-
10-YR NOTE	34,806,207	37,223,257	-6.5%	35,986,705	-3.3%	390,975,205	393,841,137	-0.7%
10Y YIELD	113,109	150,284	-24.7%	129,061	-12.4%	1,029,433	590,117	74.4%
15-YR Eris LIBOR	0	0	0.0%	0	0.0%	1,500	0	0.0%
1-YR Eris BSBY	0	0	-	0	0.0%	1,600	0	-
1-YR Eris SOFR	731	41,940	-98.3%	25,508	-97.1%	222,471	695,768	-68.0%
20-YR BOND	1,846	0	-	2,283	-19.1%	35,401	0	-
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	0	0.0%
2-YR Eris LIBOR	20,201	69,675	-71.0%	185,677	-89.1%	778,903	212,341	266.8%
2-YR Eris SOFR	7,708	14,482	-46.8%	9,303	-17.1%	119,187	40,032	197.7%
2-YR NOTE	10,658,845	10,041,192	6.2%	12,297,099	-13.3%	143,001,973	92,435,310	54.7%
2Y YIELD	9,623	11,575	-16.9%	9,401	2.4%	79,680	17,063	367.0%
30-YR BOND	6,958,973	9,013,739	-22.8%	7,216,425	-3.6%	82,269,285	94,732,658	-13.2%
30-YR Eris LIBOR	0	657	-100.0%	0	0.0%	636	1,291	-50.7%
30-YR SWAP RATE	0	9	-100.0%	0	0.0%	4,304	18,563	-76.8%
30Y YIELD	11,210	8,712	28.7%	8,818	27.1%	101,711	16,013	535.2%
3-YR Eris BSBY	0	0	-	0	0.0%	4	0	-
3-YR Eris LIBOR	370	43,864	-99.2%	9,634	-96.2%	217,010	205,408	5.6%
3-YR Eris SOFR	27,632	3,512	686.8%	6,233	343.3%	75,426	14,861	407.5%
3-YR NOTE	236,192	367,177	-35.7%	322,250	-26.7%	3,363,320	2,000,236	68.1%
4-YR Eris LIBOR	170	1,234	-86.2%	1,892	-91.0%	62,445	30,242	106.5%
4-YR Eris SOFR	3,319	1,270	161.3%	1,668	99.0%	15,034	5,950	152.7%
5-YR Eris LIBOR	11,317	44,725	-74.7%	37,699	-70.0%	397,172	325,874	21.9%
5-YR Eris SOFR	1,975	970	103.6%	3,658	-46.0%	31,239	4,725	561.1%
5-YR MAC LIBOR	53,810	67,273	-20.0%	48,145	11.8%	359,966	550,147	-34.6%
5-YR NOTE	22,351,662	21,630,855	3.3%	23,725,897	-5.8%	275,228,463	230,571,319	19.4%
5Y YIELD	578	8,820	-93.4%	483	19.7%	21,839	15,539	40.5%
7-YR Eris LIBOR	1,643	4,675	-64.9%	2,707	-39.3%	42,265	28,247	49.6%
7-YR Eris SOFR	1,853	0	-	588	215.1%	8,872	0	-
FED FUND	6,523,875	3,738,384	74.5%	8,419,496	-22.5%	72,264,931	20,135,631	258.9%
Ultra 10-Year Note	7,007,493	6,814,634	2.8%	6,862,010	2.1%	79,446,100	76,452,027	3.9%
ULTRA T-BOND	3,794,838	3,999,724	-5.1%	4,073,004	-6.8%	48,416,822	47,170,631	2.6%
Interest Rate Options								
10-YR NOTE	13,951,541	11,345,697	23.0%	15,664,865	-10.9%	138,329,967	133,914,553	3.3%
2-YR NOTE	223,044	25,037	790.9%	160,034	39.4%	839,648	136,271	516.2%
30-YR BOND	2,399,931	2,588,354	-7.3%	3,045,580	-21.2%	24,932,286	26,954,930	-7.5%
5-YR NOTE	4,886,026	3,262,158	49.8%	5,835,995	-16.3%	53,125,341	31,722,139	67.5%
FED FUND	4,000	0	0.0%	0	0.0%	4,045	0	0.0%
Ultra 10-Year Note	75	0	0.0%	4	1,775.0%	826	46	1,695.7%
ULTRA T-BOND	1,693	792	113.8%	2,349	-27.9%	23,448	6,776	246.0%

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Equity Index Futures								
DJ US REAL ESTATE SECTOR	54,102	40,587	33.3%	173,685	-68.9%	777,611	582,740	33.4%
E-mini (\$5) Dow	4,207,319	3,651,713	15.2%	4,312,623	-2.4%	42,936,390	36,655,000	17.1%
MICRO MINI \$5 DOW	3,671,649	3,056,552	20.1%	3,391,621	8.3%	38,801,024	27,073,147	43.3%
S&P 500	0	0	0.0%	0	-	0	0	0.0%
Equity Index Options								
DJIA	3,079	0	-	1,892	62.7%	4,971	0	-
E-mini (\$5) Dow	2,616	3,217	-18.7%	1,300	101.2%	21,868	17,017	28.5%
Energy Futures								
ETHANOL	0	0	0.0%	0	0.0%	0	262	-100.0%
Ag Products Futures								
CHI WHEAT	1,797,427	1,725,053	4.2%	1,842,948	-2.5%	22,040,461	25,398,443	-13.2%
CORN	5,015,730	4,961,314	1.1%	4,738,877	5.8%	66,545,943	74,266,623	-10.4%
DJ_UBS ROLL SELECT INDEX FU	1,425	1,962	-27.4%	21,828	-93.5%	79,703	34,236	132.8%
DOW-UBS COMMOD INDEX	16,745	23,434	-28.5%	147,185	-88.6%	611,973	520,903	17.5%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	100	0	-
FERTILIZER PRODUCS	0	0	0.0%	0	0.0%	0	0	0.0%
Intercommodity Spread	0	0	0.0%	0	-	0	0	0.0%
KC WHEAT	701,770	916,363	-23.4%	628,772	11.6%	8,998,154	10,817,912	-16.8%
MINI CORN	34,650	30,014	15.4%	44,048	-21.3%	551,440	619,644	-11.0%
MINI SOYBEAN	57,583	45,280	27.2%	54,045	6.5%	604,489	575,681	5.0%
MINI WHEAT	31,341	17,172	82.5%	31,614	-0.9%	280,354	205,885	36.2%
OATS	9,780	14,010	-30.2%	7,471	30.9%	87,120	110,706	-21.3%
ROUGH RICE	30,154	25,773	17.0%	10,754	180.4%	196,968	173,823	13.3%
SOYBEAN	5,495,648	5,388,310	2.0%	4,123,627	33.3%	43,488,746	44,900,786	-3.1%
SOYBEAN MEAL	2,267,846	2,487,700	-8.8%	2,438,004	-7.0%	22,670,855	21,333,959	6.3%
SOYBEAN OIL	2,429,143	2,437,186	-0.3%	2,663,653	-8.8%	23,816,286	27,264,209	-12.6%
WHEAT	300	25,374	-98.8%	1,050	-71.4%	57,464	268,832	-78.6%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	212	0	0.0%
CHI WHEAT	590,942	530,018	11.5%	632,750	-6.6%	6,136,172	4,618,739	32.9%
CORN	1,803,739	1,920,535	-6.1%	2,137,134	-15.6%	26,969,448	28,317,290	-4.8%
CORN NEARBY+2 CAL SPRD	20,085	10,120	98.5%	5,443	269.0%	221,024	124,896	77.0%
DEC-DEC CORN CAL SPRD	0	1,400	-100.0%	0	0.0%	0	2,917	-100.0%
DEC-JULY CORN CAL SPRD	445	6,250	-92.9%	1,725	-74.2%	15,861	22,235	-28.7%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	271	-100.0%
JAN-MAR SOYBEAN CSO	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	650	0	0.0%	7,650	-91.5%	79,520	40,105	98.3%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	0.0%	845	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	3,700	100	3,600.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	2	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	5,286	650	713.2%	1,645	221.3%	49,559	3,072	1,513.2%
KC WHEAT	59,654	86,409	-31.0%	51,316	16.2%	726,268	665,284	9.2%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
MAR-JULY CORN CAL SPRD	5,115	50	10,130.0%	2,440	109.6%	30,605	450	6,701.1%
MAR-JULY SOYBEAN CAL SPRD	50	0	0.0%	100	-50.0%	650	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	150	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	100	0	0.0%	25	300.0%	5,260	0	0.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	0	150	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
OATS	116	899	-87.1%	36	222.2%	1,928	3,506	-45.0%
ROUGH RICE	2,694	1,117	141.2%	1,535	75.5%	17,327	9,409	84.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	830	0	-
SOYBEAN	916,184	1,278,604	-28.3%	1,089,772	-15.9%	15,149,117	15,948,116	-5.0%
SOYBEAN CRUSH	0	41	-100.0%	4	-100.0%	165	1,231	-86.6%
SOYBEAN MEAL	179,218	225,556	-20.5%	213,663	-16.1%	2,344,574	2,207,695	6.2%
SOYBEAN OIL	228,677	235,564	-2.9%	187,134	22.2%	2,422,066	2,923,622	-17.2%
SOYBN NEARBY+2 CAL SPRD	5,111	220	2,223.2%	4,265	19.8%	37,159	20,774	78.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	1,250	0	0.0%
SOY OIL NEARBY+2 CAL SPRD	150	0	-	1,100	-86.4%	1,250	0	-
WHEAT	887	311	185.2%	277	220.2%	2,421	11,587	-79.1%
WHEAT-CORN IC SO	170	20	750.0%	2	8,400.0%	8,522	851	901.4%
WHEAT NEARBY+2 CAL SPRD	2,070	378	447.6%	410	404.9%	33,767	5,845	477.7%
Ags Futures								
FERTILIZER PRODUCTS	2,295	5,445	-57.9%	2,990	-23.2%	28,708	39,162	-26.7%

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TOTAL FUTURES GROUP								
Interest Rate Futures	92,615,080	93,356,082	-0.8%	99,452,643	-6.9%	1,099,013,854	961,476,444	14.3%
Equity Index Futures	7,933,070	6,748,852	17.5%	7,877,929	0.7%	82,515,025	64,310,887	28.3%
Energy Futures	0	0	0.0%	0	0.0%	0	262	-100.0%
Ag Products Futures	17,889,542	18,098,945	-1.2%	16,753,876	6.8%	190,030,056	206,491,642	-8.0%
Ags Futures	2,295	5,445	-57.9%	2,990	-23.2%	28,708	39,162	-26.7%
TOTAL FUTURES	118,439,987	118,209,324	0.2%	124,087,438	-4.6%	1,371,587,643	1,232,318,397	11.3%
TOTAL OPTIONS GROUP								
Equity Index Options	5,695	3,217	77.0%	3,192	78.4%	26,839	17,017	57.7%
Interest Rate Options	21,466,310	17,222,038	24.6%	24,708,827	-13.1%	217,255,561	192,734,715	12.7%
Ag Products Options	3,821,343	4,298,142	-11.1%	4,338,426	-11.9%	54,259,652	54,928,145	-1.2%
TOTAL OPTIONS	25,293,348	21,523,397	17.5%	29,050,445	-12.9%	271,542,052	247,679,877	9.6%
TOTAL COMBINED								
Interest Rate	114,081,390	110,578,120	3.2%	124,161,470	-8.1%	1,316,269,415	1,154,211,159	14.0%
Equity Index	7,938,765	6,752,069	17.6%	7,881,121	0.7%	82,541,864	64,327,904	28.3%
Energy	0	0	0.0%	0	0.0%	0	262	-100.0%
Ag Products	21,710,885	22,397,087	-3.1%	21,092,302	2.9%	244,289,708	261,419,787	-6.6%
Ags	2,295	5,445	-57.9%	2,990	-23.2%	28,708	39,162	-26.7%
GRAND TOTAL	143,733,335	139,732,721	2.9%	153,137,883	-6.1%	1,643,129,695	1,479,998,274	11.0%