

CBOT Exchange Volume Report - Monthly

	VOLUME NOV 2022	VOLUME NOV 2021	% CHG	VOIUME OCT 2022	% CHG	VOLUME Y.T.D 2022	VOLUME Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	4,648	3,757	23.7%	3,271	42.1%	159,054	132,015	20.5%
10-YR Eris SOFR	1,812	0	0.0%	1,540	17.7%	10,881	280	3,786.1%
10-YR MAC LIBOR	5,047	36,364	-86.1%	5,087	-0.8%	283,227	1,273,140	-77.8%
10-YR MAC SOFR	0	0	-	2	-100.0%	2	0	-
10-YR NOTE	45,668,728	49,461,657	-7.7%	34,806,207	31.2%	436,643,933	443,302,794	-1.5%
10Y YIELD	52,114	92,910	-43.9%	113,109	-53.9%	1,081,547	683,027	58.3%
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	1,450	29,130	-95.0%	731	98.4%	223,921	724,898	-69.1%
20-YR BOND	2,307	0	-	1,846	25.0%	37,708	0	-
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	0	0.0%
2-YR Eris LIBOR	4,643	31,534	-85.3%	20,201	-77.0%	783,546	243,875	221.3%
2-YR Eris SOFR	11,857	16,236	-27.0%	7,708	53.8%	131,044	56,268	132.9%
2-YR NOTE	18,542,830	16,042,179	15.6%	10,658,845	74.0%	161,544,803	108,477,489	48.9%
2Y YIELD	9,003	17,063	-47.2%	9,623	-6.4%	88,683	34,126	159.9%
30-Year UMBS TBA Futures - 2.5%	60	0	-	0	-	60	0	-
30-Year UMBS TBA Futures - 3.0%	129	0	-	0	-	129	0	-
30-Year UMBS TBA Futures - 3.5%	658	0	-	0	-	658	0	-
30-Year UMBS TBA Futures - 4.0%	288	0	-	0	-	288	0	-
30-Year UMBS TBA Futures - 4.5%	191	0	-	0	-	191	0	-
30-Year UMBS TBA Futures - 5.0%	415	0	-	0	-	415	0	-
30-YR BOND	9,508,425	12,053,679	-21.1%	6,958,973	36.6%	91,777,710	106,786,337	-14.1%
30-YR Eris LIBOR	0	0	0.0%	0	0.0%	636	1,291	-50.7%
30-YR SWAP RATE	0	0	0.0%	0	0.0%	4,304	18,563	-76.8%
30Y YIELD	4,223	6,727	-37.2%	11,210	-62.3%	105,934	22,740	365.8%
3-YR Eris BSBY	0	0	-	0	0.0%	4	0	-
3-YR Eris LIBOR	1,959	28,381	-93.1%	370	429.5%	218,969	233,789	-6.3%
3-YR Eris SOFR	26,633	4,262	524.9%	27,632	-3.6%	102,059	19,123	433.7%
3-YR NOTE	170,243	411,874	-58.7%	236,192	-27.9%	3,533,563	2,412,110	46.5%
4-YR Eris LIBOR	495	2,428	-79.6%	170	191.2%	62,940	32,670	92.7%
4-YR Eris SOFR	2,560	0	0.0%	3,319	-22.9%	17,594	5,950	195.7%
5-YR Eris LIBOR	12,193	34,396	-64.6%	11,317	7.7%	409,365	360,270	13.6%
5-YR Eris SOFR	3,344	151	2,114.6%	1,975	69.3%	34,583	4,876	609.2%
5-YR MAC LIBOR	24,534	52,404	-53.2%	53,810	-54.4%	384,500	602,551	-36.2%
5-YR NOTE	34,850,507	35,090,578	-0.7%	22,351,662	55.9%	310,078,970	265,661,897	16.7%
5Y YIELD	520	13,102	-96.0%	578	-10.0%	22,359	28,641	-21.9%
7-YR Eris LIBOR	1,785	1,255	42.2%	1,643	8.6%	44,050	29,502	49.3%
7-YR Eris SOFR	2,092	0	-	1,853	12.9%	10,964	0	-
FED FUND	6,915,884	4,622,268	49.6%	6,523,875	6.0%	79,180,815	24,757,899	219.8%
Ultra 10-Year Note	10,295,863	11,965,952	-14.0%	7,007,493	46.9%	89,741,963	88,417,979	1.5%
ULTRA T-BOND	7,962,058	7,411,658	7.4%	3,794,838	109.8%	56,378,880	54,582,289	3.3%

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Interest Rate Options								
10-YR NOTE	13,257,946	14,985,989	-11.5%	13,951,541	-5.0%	151,587,913	148,900,542	1.8%
2-YR NOTE	146,633	51,168	186.6%	223,044	-34.3%	986,281	187,439	426.2%
30-YR BOND	1,985,084	3,376,928	-41.2%	2,399,931	-17.3%	26,917,370	30,331,858	-11.3%
5-YR NOTE	4,109,226	4,867,392	-15.6%	4,886,026	-15.9%	57,234,567	36,589,531	56.4%
FED FUND	0	0	0.0%	4,000	-100.0%	4,045	0	0.0%
Ultra 10-Year Note	25	0	0.0%	75	-66.7%	851	46	1,750.0%
ULTRA T-BOND	1,151	583	97.4%	1,693	-32.0%	24,599	7,359	234.3%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	37,663	27,009	39.4%	54,102	-30.4%	815,274	609,749	33.7%
E-mini (\$5) Dow	4,221,534	3,527,107	19.7%	4,207,319	0.3%	47,157,924	40,182,107	17.4%
MICRO MINI \$5 DOW	3,223,376	2,925,417	10.2%	3,671,649	-12.2%	42,024,400	29,998,564	40.1%
S&P 500	0	0	0.0%	0	-	0	0	0.0%
Equity Index Options								
DJIA	3,480	0	-	3,079	13.0%	8,451	0	-
E-mini (\$5) Dow	3,318	6,781	-51.1%	2,616	26.8%	25,186	23,798	5.8%
Energy Futures								
ETHANOL	0	0	0.0%	0	0.0%	0	262	-100.0%
Ag Products Futures								
CHI WHEAT	2,543,637	2,997,757	-15.1%	1,797,427	41.5%	24,584,098	28,396,200	-13.4%
CORN	7,303,588	8,162,761	-10.5%	5,015,730	45.6%	73,849,531	82,429,384	-10.4%
DJ_UBS ROLL SELECT INDEX FU	810	763	6.2%	1,425	-43.2%	80,513	34,999	130.0%
DOW-UBS COMMOD INDEX	14,103	23,156	-39.1%	16,745	-15.8%	626,076	544,059	15.1%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	100	0	-
FERTILIZER PRODUCTS	0	0	0.0%	0	0.0%	0	0	0.0%
Intercommodity Spread	0	0	0.0%	0	-	0	0	0.0%
KC WHEAT	873,715	1,382,928	-36.8%	701,770	24.5%	9,871,869	12,200,840	-19.1%
MINI CORN	32,076	47,322	-32.2%	34,650	-7.4%	583,516	666,966	-12.5%
MINI SOYBEAN	39,523	41,496	-4.8%	57,583	-31.4%	644,012	617,177	4.3%
MINI WHEAT	25,922	24,650	5.2%	31,341	-17.3%	306,276	230,535	32.9%
OATS	12,155	20,154	-39.7%	9,780	24.3%	99,275	130,860	-24.1%
ROUGH RICE	18,447	19,878	-7.2%	30,154	-38.8%	215,415	193,701	11.2%
SOYBEAN	3,523,928	3,633,658	-3.0%	5,495,648	-35.9%	47,012,674	48,534,444	-3.1%
SOYBEAN MEAL	2,633,308	3,045,472	-13.5%	2,267,846	16.1%	25,304,163	24,379,431	3.8%
SOYBEAN OIL	3,003,425	2,813,581	6.7%	2,429,143	23.6%	26,819,711	30,077,790	-10.8%
WHEAT	300	25,759	-98.8%	300	0.0%	57,764	294,591	-80.4%

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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	555,618	766,256	-27.5%	590,942	-6.0%	6,691,790	5,384,995	24.3%
CORN	1,904,311	1,946,744	-2.2%	1,803,739	5.6%	28,873,759	30,264,034	-4.6%
CORN NEARBY+2 CAL SPRD	16,426	14,304	14.8%	20,085	-18.2%	237,450	139,200	70.6%
DEC-DEC CORN CAL SPRD	0	800	-100.0%	0	0.0%	0	3,717	-100.0%
DEC-JULY CORN CAL SPRD	3,245	1,950	66.4%	445	629.2%	19,106	24,185	-21.0%
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%
JAN-MAY SOYBEAN CAL SPRD	300	0	-	0	-	300	0	-
JULY-DEC CORN CAL SPRD	15,032	0	0.0%	650	2,212.6%	94,552	40,105	135.8%
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	5,155	2,321	122.1%	5,286	-2.5%	54,714	5,393	914.5%
KC WHEAT	47,219	146,032	-67.7%	59,654	-20.8%	773,487	811,316	-4.7%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
MAR-JULY CORN CAL SPRD	8,840	3,840	130.2%	5,115	72.8%	39,445	4,290	819.5%
MAR-JULY SOYBEAN CAL SPRD	0	0	0.0%	50	-100.0%	650	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	700	-100.0%	0	0.0%	150	700	-78.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	100	-100.0%	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	70	398	-82.4%	116	-39.7%	1,998	3,904	-48.8%
ROUGH RICE	1,609	2,284	-29.6%	2,694	-40.3%	18,936	11,693	61.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	830	0	-
SOYBEAN	791,242	1,230,210	-35.7%	916,184	-13.6%	15,940,359	17,178,326	-7.2%
SOYBEAN CRUSH	5	1	400.0%	0	0.0%	170	1,232	-86.2%
SOYBEAN MEAL	179,972	366,623	-50.9%	179,218	0.4%	2,524,546	2,574,318	-1.9%
SOYBEAN OIL	329,525	222,921	47.8%	228,677	44.1%	2,751,591	3,146,543	-12.6%
SOYBN NEARBY+2 CAL SPRD	3,350	0	0.0%	5,111	-34.5%	40,509	20,774	95.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	1,250	0	0.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	150	-100.0%	1,250	0	-
WHEAT	958	269	256.1%	887	8.0%	3,379	11,856	-71.5%
WHEAT-CORN IC SO	0	0	0.0%	170	-100.0%	8,522	851	901.4%
WHEAT NEARBY+2 CAL SPRD	170	340	-50.0%	2,070	-91.8%	33,937	6,185	448.7%
Ags Futures								
FERTILIZER PRODUCTS	2,363	3,706	-36.2%	2,295	3.0%	31,071	42,868	-27.5%

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TOTAL FUTURES GROUP								
Interest Rate Futures	134,089,498	137,429,945	-2.4%	92,615,080	44.8%	1,233,103,352	1,098,906,389	12.2%
Equity Index Futures	7,482,573	6,479,533	15.5%	7,933,070	-5.7%	89,997,598	70,790,420	27.1%
Energy Futures	0	0	0.0%	0	0.0%	0	262	-100.0%
Ag Products Futures	20,024,937	22,239,335	-10.0%	17,889,542	11.9%	210,054,993	228,730,977	-8.2%
Ags Futures	2,363	3,706	-36.2%	2,295	3.0%	31,071	42,868	-27.5%
TOTAL FUTURES	161,599,371	166,152,519	-2.7%	118,439,987	36.4%	1,533,187,014	1,398,470,916	9.6%
TOTAL OPTIONS GROUP								
Equity Index Options	6,798	6,781	0.3%	5,695	19.4%	33,637	23,798	41.3%
Interest Rate Options	19,500,065	23,282,060	-16.2%	21,466,310	-9.2%	236,755,626	216,016,775	9.6%
Ag Products Options	3,863,047	4,705,993	-17.9%	3,821,343	1.1%	58,122,699	59,634,138	-2.5%
TOTAL OPTIONS	23,369,910	27,994,834	-16.5%	25,293,348	-7.6%	294,911,962	275,674,711	7.0%
TOTAL COMBINED								
Interest Rate	153,589,563	160,712,005	-4.4%	114,081,390	34.6%	1,469,858,978	1,314,923,164	11.8%
Equity Index	7,489,371	6,486,314	15.5%	7,938,765	-5.7%	90,031,235	70,814,218	27.1%
Energy	0	0	0.0%	0	0.0%	0	262	-100.0%
Ag Products	23,887,984	26,945,328	-11.3%	21,710,885	10.0%	268,177,692	288,365,115	-7.0%
Ags	2,363	3,706	-36.2%	2,295	3.0%	31,071	42,868	-27.5%
GRAND TOTAL	184,969,281	194,147,353	-4.7%	143,733,335	28.7%	1,828,098,976	1,674,145,627	9.2%