

CBOT Exchange Volume Report - Monthly

	VOLUME MAR 2023	VOLUME MAR 2022	% CHG	VOIUME FEB 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	18,663	24,910	-25.1%	2,355	692.5%	25,422	58,032	-56.2%
10-YR Eris SOFR	26,331	4,100	542.2%	50	52,562.0%	26,750	4,200	536.9%
10-YR MAC LIBOR	37,608	68,410	-45.0%	3,670	924.7%	46,691	176,111	-73.5%
10-YR MAC SOFR	9	0	-	9	0.0%	18	0	-
10-YR NOTE	49,185,173	41,452,724	18.7%	51,984,970	-5.4%	132,098,951	131,445,263	0.5%
10Y YIELD	144,630	111,574	29.6%	80,057	80.7%	252,074	316,125	-20.3%
15-YR Eris LIBOR	0	1,500	-100.0%	0	0.0%	0	1,500	-100.0%
1-YR Eris BSBY	0	0	-	0	0.0%	0	0	-
1-YR Eris SOFR	17,030	42,949	-60.3%	3,441	394.9%	20,540	114,935	-82.1%
20-YR BOND	784	12,802	-93.9%	989	-20.7%	2,364	12,802	-81.5%
20-YR Eris LIBOR	0	0	0.0%	0	-	0	0	0.0%
2-YR Eris LIBOR	50,952	192,443	-73.5%	29,259	74.1%	95,426	258,766	-63.1%
2-YR Eris SOFR	68,094	24,770	174.9%	2,731	2,393.4%	74,783	43,302	72.7%
2-YR NOTE	19,821,118	13,751,569	44.1%	20,504,860	-3.3%	50,173,204	43,971,339	14.1%
2Y YIELD	14,766	5,970	147.3%	9,015	63.8%	28,798	22,597	27.4%
30-Year UMBS TBA Futures - 2.5%	83	0	-	133	-37.6%	285	0	-
30-Year UMBS TBA Futures - 3.0%	276	0	-	141	95.7%	661	0	-
30-Year UMBS TBA Futures - 3.5%	231	0	-	150	54.0%	560	0	-
30-Year UMBS TBA Futures - 4.0%	240	0	-	205	17.1%	516	0	-
30-Year UMBS TBA Futures - 4.5%	508	0	-	69	636.2%	703	0	-
30-Year UMBS TBA Futures - 5.0%	397	0	-	211	88.2%	858	0	-
30-Year UMBS TBA Futures - 5.5%	176	0	-	192	-8.3%	653	0	-
30-Year UMBS TBA Futures - 6.0%	921	0	-	330	179.1%	1,372	0	-
30-YR BOND	9,972,731	8,272,679	20.6%	10,318,839	-3.4%	26,706,285	27,098,993	-1.4%
30-YR Eris LIBOR	0	190	-100.0%	0	0.0%	0	636	-100.0%
30-YR MAC LIBOR	0	0	0.0%	0	0.0%	0	4,304	-100.0%
30Y YIELD	889	6,048	-85.3%	1,255	-29.2%	3,968	30,686	-87.1%
3-YR Eris BSBY	0	0	-	0	0.0%	0	0	-
3-YR Eris LIBOR	9,148	47,318	-80.7%	5,331	71.6%	16,739	109,231	-84.7%
3-YR Eris SOFR	13,944	7,652	82.2%	5,080	174.5%	27,308	14,395	89.7%
3-YR NOTE	150,190	321,432	-53.3%	129,733	15.8%	376,594	1,087,643	-65.4%
4-YR Eris LIBOR	531	5,087	-89.6%	249	113.3%	1,403	31,933	-95.6%
4-YR Eris SOFR	2,369	3,660	-35.3%	626	278.4%	4,816	5,110	-5.8%
5-YR Eris LIBOR	29,804	59,436	-49.9%	23,115	28.9%	61,451	200,217	-69.3%
5-YR Eris SOFR	77,963	5,629	1,285.0%	2,573	2,930.0%	82,010	7,769	955.6%
5-YR MAC LIBOR	11,717	56,017	-79.1%	16,746	-30.0%	45,560	105,765	-56.9%
5-YR MAC SOFR	44	0	-	44	0.0%	88	0	-
5-YR NOTE	37,369,328	27,667,270	35.1%	39,614,599	-5.7%	97,245,421	90,172,752	7.8%
5Y YIELD	49	1,453	-96.6%	628	-92.2%	865	8,064	-89.3%
7-YR Eris LIBOR	3,282	4,705	-30.2%	268	1,124.6%	4,658	22,470	-79.3%
7-YR Eris SOFR	1,245	4,800	-74.1%	0	0.0%	1,755	4,800	-63.4%
FED FUND	18,886,022	9,410,174	100.7%	10,718,571	76.2%	37,274,561	25,687,511	45.1%
Ultra 10-Year Note	11,077,387	8,103,085	36.7%	11,875,960	-6.7%	29,870,479	27,748,000	7.6%
ULTRA T-BOND	5,918,343	4,315,464	37.1%	8,078,143	-26.7%	17,578,820	15,809,063	11.2%

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Interest Rate Options								
10-YR NOTE	19,245,196	17,682,139	8.8%	15,991,472	20.3%	49,022,692	45,567,379	7.6%
2-YR NOTE	560,802	18,531	2,926.3%	339,834	65.0%	1,148,349	82,987	1,283.8%
30-YR BOND	3,048,307	2,911,417	4.7%	2,673,831	14.0%	8,025,306	7,408,375	8.3%
5-YR NOTE	9,346,395	7,923,161	18.0%	6,736,223	38.7%	20,316,415	17,803,121	14.1%
FED FUND	0	0	0.0%	2	-100.0%	2	42	-95.2%
Ultra 10-Year Note	321	0	0.0%	264	21.6%	804	438	83.6%
ULTRA T-BOND	1,735	7,954	-78.2%	821	111.3%	3,336	11,992	-72.2%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	127,026	143,165	-11.3%	44,459	185.7%	213,137	215,170	-0.9%
E-mini (\$5) Dow	5,055,505	4,629,589	9.2%	3,576,643	41.3%	12,064,460	14,958,432	-19.3%
MICRO MINI \$5 DOW	4,033,053	4,278,377	-5.7%	2,467,912	63.4%	9,323,246	14,517,605	-35.8%
Equity Index Options								
DJIA	7,234	0	-	5,726	26.3%	16,921	0	-
E-mini (\$5) Dow	1,112	3,670	-69.7%	896	24.1%	3,717	7,621	-51.2%
Energy Futures								
ETHANOL	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures								
CHI WHEAT	2,479,777	2,930,778	-15.4%	2,665,396	-7.0%	6,729,286	8,018,376	-16.1%
CORN	7,314,146	7,185,770	1.8%	7,239,015	1.0%	20,234,491	22,781,340	-11.2%
DJ_UBS ROLL SELECT INDEX FU	22,743	23,589	-3.6%	92	24,620.7%	25,369	24,519	3.5%
DOW-UBS COMMOD INDEX	134,088	116,934	14.7%	39,925	235.8%	212,603	201,928	5.3%
DOW-UBS COMMOD INDEX SWA	31,740	0	-	0	-	31,740	0	-
FERTILIZER PRODUCS	0	0	0.0%	0	-	0	0	0.0%
KC WHEAT	915,193	1,055,178	-13.3%	1,101,104	-16.9%	2,764,350	3,381,385	-18.2%
MINI CORN	29,411	112,425	-73.8%	18,809	56.4%	70,363	226,011	-68.9%
MINI SOYBEAN	45,338	74,812	-39.4%	34,507	31.4%	114,359	235,410	-51.4%
MINI WHEAT	27,300	45,532	-40.0%	23,441	16.5%	67,672	103,381	-34.5%
OATS	12,635	7,366	71.5%	12,482	1.2%	33,594	31,744	5.8%
ROUGH RICE	16,590	15,547	6.7%	25,959	-36.1%	53,660	54,602	-1.7%
SOYBEAN	5,317,878	3,777,991	40.8%	5,391,949	-1.4%	14,849,699	14,432,117	2.9%
SOYBEAN MEAL	2,975,646	1,850,264	60.8%	2,679,049	11.1%	7,900,145	6,915,545	14.2%
SOYBEAN OIL	3,218,694	2,036,797	58.0%	2,941,535	9.4%	8,470,277	6,916,653	22.5%
WHEAT	1,120	12,504	-91.0%	1,050	6.7%	3,520	53,979	-93.5%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
CHI WHEAT	748,557	792,403	-5.5%	705,760	6.1%	1,876,071	2,275,120	-17.5%
CORN	2,420,115	3,459,100	-30.0%	1,493,661	62.0%	5,656,034	8,001,832	-29.3%
CORN NEARBY+2 CAL SPRD	34,218	40,046	-14.6%	14,711	132.6%	65,347	93,371	-30.0%
DEC-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
DEC-JULY CORN CAL SPRD	110	1,100	-90.0%	0	0.0%	110	2,300	-95.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	220	-100.0%	220	0	-
Intercommodity Spread	0	0	0.0%	0	-	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
JULY-DEC CORN CAL SPRD	13,996	9,104	53.7%	8,218	70.3%	28,762	30,137	-4.6%
JULY-DEC SOYMEAL CAL SPRD	790	0	-	0	0.0%	790	0	-
JULY-DEC SOY OIL CAL SPRD	60	0	0.0%	0	0.0%	1,710	0	0.0%
JULY-DEC WHEAT CAL SPRD	0	1,250	-100.0%	0	0.0%	0	3,250	-100.0%
JULY-JULY WHEAT CAL SPRD	10	1	900.0%	0	0.0%	10	1	900.0%
JULY-NOV SOYBEAN CAL SPRD	15,601	4,641	236.2%	11,433	36.5%	38,405	14,769	160.0%
KC WHEAT	78,141	59,915	30.4%	55,024	42.0%	182,581	280,113	-34.8%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-JULY CORN CAL SPRD	0	0	0.0%	3,770	-100.0%	9,631	9,575	0.6%
MAR-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	30	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	150	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	600	-100.0%
NOV-MAR SOYBEAN CSO	5	0	0.0%	10	-50.0%	15	0	0.0%
OATS	134	371	-63.9%	165	-18.8%	435	852	-48.9%
ROUGH RICE	1,953	1,546	26.3%	2,749	-29.0%	5,976	3,294	81.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
SOYBEAN	1,707,459	1,627,398	4.9%	939,077	81.8%	3,772,502	5,863,910	-35.7%
SOYBEAN CRUSH	0	20	-100.0%	0	0.0%	5	41	-87.8%
SOYBEAN MEAL	462,083	243,497	89.8%	360,674	28.1%	1,142,075	889,282	28.4%
SOYBEAN OIL	299,584	262,491	14.1%	284,250	5.4%	765,281	779,968	-1.9%
SOYBN NEARBY+2 CAL SPRD	3,546	4,890	-27.5%	500	609.2%	7,981	9,190	-13.2%
SOYMEAL NEARBY+2 CAL SPRD	0	700	-100.0%	1,030	-100.0%	2,230	700	218.6%
SOY OIL NEARBY+2 CAL SPRD	75	0	-	75	0.0%	175	0	-
WHEAT	2,604	73	3,467.1%	2,471	5.4%	6,072	1,205	403.9%
WHEAT-CORN IC50	5	1,000	-99.5%	200	-97.5%	205	1,020	-79.9%
WHEAT NEARBY+2 CAL SPRD	500	19,805	-97.5%	992	-49.6%	3,465	22,733	-84.8%
Ags Futures								
FERTILIZER PRODUCTS	1,820	3,530	-48.4%	2,167	-16.0%	5,944	11,256	-47.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	152,912,976	113,985,820	34.2%	153,414,597	-0.3%	392,153,410	364,574,314	7.6%
Equity Index Futures	9,215,584	9,051,131	1.8%	6,089,014	51.3%	21,600,843	29,691,207	-27.2%
Energy Futures	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures	22,542,299	19,245,487	17.1%	22,174,313	1.7%	61,561,128	63,376,990	-2.9%
Ags Futures	1,820	3,530	-48.4%	2,167	-16.0%	5,944	11,256	-47.2%
TOTAL FUTURES	184,672,679	142,285,968	29.8%	181,680,091	1.6%	475,321,325	457,653,767	3.9%

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TOTAL OPTIONS GROUP								
Equity Index Options	8,346	3,670	127.4%	6,622	26.0%	20,638	7,621	170.8%
Interest Rate Options	32,202,756	28,543,202	12.8%	25,742,447	25.1%	78,516,904	70,874,334	10.8%
Ag Products Options	5,789,546	6,529,351	-11.3%	3,884,990	49.0%	13,566,118	18,283,413	-25.8%
TOTAL OPTIONS	38,000,648	35,076,223	8.3%	29,634,059	28.2%	92,103,660	89,165,368	3.3%
TOTAL COMBINED								
Interest Rate	185,115,732	142,529,022	29.9%	179,157,044	3.3%	470,670,314	435,448,648	8.1%
Equity Index	9,223,930	9,054,801	1.9%	6,095,636	51.3%	21,621,481	29,698,828	-27.2%
Energy	0	0	0.0%	0	-	0	0	0.0%
Ag Products	28,331,845	25,774,838	9.9%	26,059,303	8.7%	75,127,246	81,660,403	-8.0%
Ags	1,820	3,530	-48.4%	2,167	-16.0%	5,944	11,256	-47.2%
GRAND TOTAL	222,673,327	177,362,191	25.5%	211,314,150	5.4%	567,424,985	546,819,135	3.8%