

CBOT Exchange Volume Report - Monthly

	VOLUME MAY 2023	VOLUME MAY 2022	% CHG	VOIUME APR 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	40	6,438	-99.4%	68	-41.2%	25,530	74,232	-65.6%
10-YR Eris SOFR	10,026	0	0.0%	8,636	16.1%	45,412	4,200	981.2%
10-YR MAC LIBOR	3,335	10,063	-66.9%	4,634	-28.0%	54,660	194,941	-72.0%
10-YR MAC SOFR	0	0	-	0	0.0%	18	0	-
10-YR NOTE	52,735,970	47,749,768	10.4%	26,046,776	102.5%	210,881,697	213,172,342	-1.1%
10Y YIELD	85,482	62,443	36.9%	82,326	3.8%	419,882	534,292	-21.4%
15-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	1,500	-100.0%
1-YR Eris BSBY	0	400	-100.0%	0	0.0%	0	700	-100.0%
1-YR Eris SOFR	4,926	13,971	-64.7%	2,980	65.3%	28,446	150,739	-81.1%
20-YR BOND	508	4,250	-88.0%	306	66.0%	3,178	20,985	-84.9%
20-YR Eris LIBOR	0	0	0.0%	0	-	0	0	0.0%
2-YR Eris LIBOR	163	30,245	-99.5%	0	0.0%	95,589	318,400	-70.0%
2-YR Eris SOFR	28,374	9,337	203.9%	4,837	486.6%	107,994	70,425	53.3%
2-YR NOTE	24,411,835	20,621,066	18.4%	10,179,698	139.8%	84,764,737	77,477,351	9.4%
2Y YIELD	5,238	7,153	-26.8%	4,468	17.2%	38,504	39,002	-1.3%
30-Year UMBS TBA Futures - 2.5%	484	0	-	17	2,747.1%	786	0	-
30-Year UMBS TBA Futures - 3.0%	46	0	-	116	-60.3%	823	0	-
30-Year UMBS TBA Futures - 3.5%	594	0	-	365	62.7%	1,519	0	-
30-Year UMBS TBA Futures - 4.0%	719	0	-	29	2,379.3%	1,264	0	-
30-Year UMBS TBA Futures - 4.5%	2,687	0	-	404	565.1%	3,794	0	-
30-Year UMBS TBA Futures - 5.0%	1,852	0	-	159	1,064.8%	2,869	0	-
30-Year UMBS TBA Futures - 5.5%	710	0	-	85	735.3%	1,448	0	-
30-Year UMBS TBA Futures - 6.0%	650	0	-	0	0.0%	2,022	0	-
30-YR BOND	10,300,406	11,066,593	-6.9%	4,813,137	114.0%	41,819,828	44,970,041	-7.0%
30-YR Eris LIBOR	0	0	0.0%	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	755	14,667	-94.9%	671	12.5%	5,394	57,904	-90.7%
3-YR Eris BSBY	0	0	0.0%	0	0.0%	0	4	-100.0%
3-YR Eris LIBOR	255	25,765	-99.0%	0	0.0%	16,994	150,439	-88.7%
3-YR Eris SOFR	2,863	4,432	-35.4%	968	195.8%	31,139	21,518	44.7%
3-YR NOTE	154,314	319,488	-51.7%	94,016	64.1%	624,924	1,703,724	-63.3%
4-YR Eris LIBOR	0	2,119	-100.0%	0	0.0%	1,403	38,407	-96.3%
4-YR Eris SOFR	1,576	601	162.2%	400	294.0%	6,792	6,101	11.3%
5-YR Eris LIBOR	0	24,105	-100.0%	0	0.0%	61,451	240,889	-74.5%
5-YR Eris SOFR	38,488	3,921	881.6%	9,524	304.1%	130,022	13,456	866.3%
5-YR MAC LIBOR	68	17,410	-99.6%	0	0.0%	45,628	147,069	-69.0%
5-YR MAC SOFR	4	0	-	0	0.0%	92	0	-
5-YR NOTE	45,565,834	37,472,007	21.6%	19,421,010	134.6%	162,232,265	150,612,151	7.7%
5Y YIELD	41	1,394	-97.1%	0	0.0%	906	11,955	-92.4%
7-YR Eris LIBOR	0	3,536	-100.0%	767	-100.0%	5,425	29,212	-81.4%
7-YR Eris SOFR	1,887	301	526.9%	353	434.6%	3,995	5,101	-21.7%
FED FUND	11,976,255	5,385,002	122.4%	7,744,271	54.6%	56,995,087	36,357,753	56.8%
Ultra 10-Year Note	13,092,904	9,979,131	31.2%	5,162,143	153.6%	48,125,526	44,412,916	8.4%
ULTRA T-BOND	8,724,724	7,794,483	11.9%	2,990,703	191.7%	29,294,247	26,935,938	8.8%

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Interest Rate Options								
10-YR NOTE	13,361,917	12,486,718	7.0%	10,666,696	25.3%	73,051,305	68,778,922	6.2%
2-YR NOTE	667,460	18,178	3,571.8%	356,114	87.4%	2,171,923	129,607	1,575.8%
30-YR BOND	2,919,200	2,715,988	7.5%	1,713,228	70.4%	12,657,734	12,736,435	-0.6%
5-YR NOTE	7,224,359	4,410,371	63.8%	5,956,982	21.3%	33,497,756	27,767,141	20.6%
FED FUND	0	0	0.0%	0	0.0%	2	42	-95.2%
Ultra 10-Year Note	3,076	193	1,493.8%	3	102,433.3%	3,883	741	424.0%
ULTRA T-BOND	5,721	2,165	164.2%	1,547	269.8%	10,604	15,839	-33.1%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	33,941	45,110	-24.8%	34,998	-3.0%	282,076	305,913	-7.8%
E-mini (\$5) Dow	3,643,754	4,270,118	-14.7%	2,794,033	30.4%	18,502,247	22,935,411	-19.3%
MICRO MINI \$5 DOW	2,482,208	4,583,217	-45.8%	1,777,560	39.6%	13,583,014	22,305,451	-39.1%
Equity Index Options								
DJIA	5,882	0	-	17,409	-66.2%	40,212	0	-
E-mini (\$5) Dow	695	1,900	-63.4%	417	66.7%	4,829	11,604	-58.4%
Energy Futures								
ETHANOL	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures								
CHI WHEAT	2,482,910	1,826,220	36.0%	2,806,320	-11.5%	12,018,516	11,633,137	3.3%
CORN	7,579,704	5,420,892	39.8%	7,291,397	4.0%	35,105,592	35,495,119	-1.1%
DJ_UBS ROLL SELECT INDEX FU	50	1,563	-96.8%	2,840	-98.2%	28,259	26,826	5.3%
DOW-UBS COMMOD INDEX	14,350	43,303	-66.9%	13,271	8.1%	240,224	263,083	-8.7%
DOW-UBS COMMOD INDEX SWA	0	0	-	75,990	-100.0%	107,730	0	-
FERTILIZER PRODUCS	0	0	0.0%	0	-	0	0	0.0%
KC WHEAT	1,501,151	687,347	118.4%	1,053,564	42.5%	5,319,065	4,848,142	9.7%
MINI CORN	41,521	50,723	-18.1%	23,096	79.8%	134,980	330,226	-59.1%
MINI SOYBEAN	35,156	44,849	-21.6%	30,709	14.5%	180,224	321,154	-43.9%
MINI WHEAT	28,216	26,790	5.3%	21,987	28.3%	117,875	146,562	-19.6%
OATS	12,697	6,991	81.6%	15,961	-20.4%	62,252	47,299	31.6%
ROUGH RICE	16,729	14,996	11.6%	20,417	-18.1%	90,806	95,387	-4.8%
SOYBEAN	4,816,977	3,329,038	44.7%	5,260,580	-8.4%	24,927,256	21,991,997	13.3%
SOYBEAN MEAL	2,865,098	1,733,729	65.3%	2,783,139	2.9%	13,548,382	10,744,768	26.1%
SOYBEAN OIL	3,294,358	1,770,071	86.1%	2,733,962	20.5%	14,498,597	10,945,207	32.5%
WHEAT	700	703	-0.4%	1,000	-30.0%	5,220	55,098	-90.5%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	200	0	-	0	-	200	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
CHI WHEAT	847,137	571,315	48.3%	490,720	72.6%	3,213,928	3,195,587	0.6%
CORN	3,081,199	2,723,252	13.1%	2,161,930	42.5%	10,899,163	13,535,470	-19.5%
CORN NEARBY+2 CAL SPRD	71,443	8,185	772.9%	54,528	31.0%	191,318	123,484	54.9%
DEC-DEC CORN CAL SPRD	699	0	0.0%	400	74.8%	1,099	0	0.0%
DEC-JULY CORN CAL SPRD	1,170	0	0.0%	3,945	-70.3%	5,225	3,340	56.4%
DEC-JULY WHEAT CAL SPRD	80	0	-	50	60.0%	350	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	29,719	5,900	403.7%	18,511	60.5%	76,992	44,744	72.1%
JULY-DEC SOYMEAL CAL SPRD	265	410	-35.4%	970	-72.7%	2,025	410	393.9%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	350	-100.0%	2,060	0	0.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	3,700	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	10	1	900.0%
JULY-NOV SOYBEAN CAL SPRD	12,144	9,666	25.6%	12,812	-5.2%	63,361	34,676	82.7%
KC WHEAT	144,891	92,702	56.3%	81,643	77.5%	409,115	428,062	-4.4%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	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	200	0	0.0%	0	0.0%	200	600	-66.7%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	15	0	0.0%
OATS	56	275	-79.6%	31	80.6%	522	1,297	-59.8%
ROUGH RICE	5,122	1,797	185.0%	1,384	270.1%	12,482	7,373	69.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
SOYBEAN	1,706,896	1,471,742	16.0%	1,386,027	23.2%	6,865,425	8,628,881	-20.4%
SOYBEAN CRUSH	0	25	-100.0%	0	0.0%	5	121	-95.9%
SOYBEAN MEAL	396,807	179,198	121.4%	316,935	25.2%	1,855,817	1,242,464	49.4%
SOYBEAN OIL	497,933	191,537	160.0%	212,665	134.1%	1,475,879	1,244,351	18.6%
SOYBN NEARBY+2 CAL SPRD	9,062	830	991.8%	479	1,791.9%	17,522	19,033	-7.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	2,230	1,100	102.7%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	0.0%	175	0	-
WHEAT	3,121	10	31,110.0%	2,745	13.7%	11,938	1,215	882.6%
WHEAT-CORN ICSO	0	3,100	-100.0%	0	0.0%	205	4,120	-95.0%
WHEAT NEARBY+2 CAL SPRD	0	80	-100.0%	120	-100.0%	3,585	24,728	-85.5%
Ags Futures								
FERTILIZER PRODUCTS	1,896	1,422	33.3%	1,786	6.2%	9,626	13,962	-31.1%

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TOTAL FUTURES GROUP								
Interest Rate Futures	167,154,013	140,630,089	18.9%	76,573,867	118.3%	635,881,290	597,778,627	6.4%
Equity Index Futures	6,159,903	8,898,445	-30.8%	4,606,591	33.7%	32,367,337	45,546,775	-28.9%
Energy Futures	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures	22,689,617	14,957,215	51.7%	22,134,233	2.5%	106,384,978	96,944,005	9.7%
Ags Futures	1,896	1,422	33.3%	1,786	6.2%	9,626	13,962	-31.1%
TOTAL FUTURES	196,005,429	164,487,171	19.2%	103,316,477	89.7%	774,643,231	740,283,369	4.6%
TOTAL OPTIONS GROUP								
Equity Index Options	6,577	1,900	246.2%	17,826	-63.1%	45,041	11,604	288.2%
Interest Rate Options	24,181,733	19,633,613	23.2%	18,694,570	29.4%	121,393,207	109,428,727	10.9%
Ag Products Options	6,808,144	5,260,024	29.4%	4,746,245	43.4%	25,120,507	28,554,482	-12.0%
TOTAL OPTIONS	30,996,454	24,895,537	24.5%	23,458,641	32.1%	146,558,755	137,994,813	6.2%
TOTAL COMBINED								
Interest Rate	191,335,746	160,263,702	19.4%	95,268,437	100.8%	757,274,497	707,207,354	7.1%
Equity Index	6,166,480	8,900,345	-30.7%	4,624,417	33.3%	32,412,378	45,558,379	-28.9%
Energy	0	0	0.0%	0	-	0	0	0.0%
Ag Products	29,497,761	20,217,239	45.9%	26,880,478	9.7%	131,505,485	125,498,487	4.8%
Ags	1,896	1,422	33.3%	1,786	6.2%	9,626	13,962	-31.1%
GRAND TOTAL	227,001,883	189,382,708	19.9%	126,775,118	79.1%	921,201,986	878,278,182	4.9%