

CBOT Exchange Volume Report - Monthly

	VOLUME JUN 2023	VOLUME JUN 2022	% CHG	VOIUME MAY 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	29,991	-100.0%	40	-100.0%	25,530	104,223	-75.5%
10-YR Eris SOFR	54,433	1,465	3,615.6%	10,026	442.9%	99,845	5,665	1,662.5%
10-YR MAC LIBOR	7,943	30,140	-73.6%	3,335	138.2%	62,603	225,081	-72.2%
10-YR MAC SOFR	0	0	-	0	0.0%	18	0	-
10-YR NOTE	32,561,044	33,702,171	-3.4%	52,735,970	-38.3%	243,442,741	246,874,513	-1.4%
10Y YIELD	64,066	60,495	5.9%	85,482	-25.1%	483,948	594,787	-18.6%
15-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	1,500	-100.0%
1-YR Eris BSBY	0	300	-100.0%	0	0.0%	0	1,000	-100.0%
1-YR Eris SOFR	11,283	30,998	-63.6%	4,926	129.0%	39,729	181,737	-78.1%
20-YR BOND	120	2,709	-95.6%	508	-76.4%	3,298	23,694	-86.1%
20-YR Eris LIBOR	0	0	0.0%	0	-	0	0	0.0%
2-YR Eris LIBOR	0	219,336	-100.0%	163	-100.0%	95,589	537,736	-82.2%
2-YR Eris SOFR	46,325	22,317	107.6%	28,374	63.3%	154,319	92,742	66.4%
2-YR NOTE	12,352,183	12,880,004	-4.1%	24,411,835	-49.4%	97,116,920	90,357,355	7.5%
2Y YIELD	4,893	9,449	-48.2%	5,238	-6.6%	43,397	48,451	-10.4%
30-Year UMBS TBA Futures - 2.5%	15	0	-	484	-96.9%	801	0	-
30-Year UMBS TBA Futures - 3.0%	242	0	-	46	426.1%	1,065	0	-
30-Year UMBS TBA Futures - 3.5%	250	0	-	594	-57.9%	1,769	0	-
30-Year UMBS TBA Futures - 4.0%	488	0	-	719	-32.1%	1,752	0	-
30-Year UMBS TBA Futures - 4.5%	2,433	0	-	2,687	-9.5%	6,227	0	-
30-Year UMBS TBA Futures - 5.0%	3,564	0	-	1,852	92.4%	6,433	0	-
30-Year UMBS TBA Futures - 5.5%	560	0	-	710	-21.1%	2,008	0	-
30-Year UMBS TBA Futures - 6.0%	1,560	0	-	650	140.0%	3,582	0	-
30-YR BOND	6,734,296	7,397,955	-9.0%	10,300,406	-34.6%	48,554,124	52,367,996	-7.3%
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%
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	616	9,053	-93.2%	755	-18.4%	6,010	66,957	-91.0%
3-YR Eris BSBY	0	0	0.0%	0	0.0%	0	4	-100.0%
3-YR Eris LIBOR	0	45,222	-100.0%	255	-100.0%	16,994	195,661	-91.3%
3-YR Eris SOFR	11,666	8,631	35.2%	2,863	307.5%	42,805	30,149	42.0%
3-YR NOTE	69,808	417,214	-83.3%	154,314	-54.8%	694,732	2,120,938	-67.2%
4-YR Eris LIBOR	0	14,445	-100.0%	0	0.0%	1,403	52,852	-97.3%
4-YR Eris SOFR	2,816	2,256	24.8%	1,576	78.7%	9,608	8,357	15.0%
5-YR Eris LIBOR	0	59,196	-100.0%	0	0.0%	61,451	300,085	-79.5%
5-YR Eris SOFR	91,704	5,674	1,516.2%	38,488	138.3%	221,726	19,130	1,059.0%
5-YR MAC LIBOR	0	46,804	-100.0%	68	-100.0%	45,628	193,873	-76.5%
5-YR MAC SOFR	0	0	-	4	-100.0%	92	0	-
5-YR NOTE	23,675,228	23,186,402	2.1%	45,565,834	-48.0%	185,907,493	173,798,553	7.0%
5Y YIELD	27	3,923	-99.3%	41	-34.1%	933	15,878	-94.1%
7-YR Eris LIBOR	0	2,940	-100.0%	0	0.0%	5,425	32,152	-83.1%
7-YR Eris SOFR	1,376	330	317.0%	1,887	-27.1%	5,371	5,431	-1.1%
FED FUND	10,412,908	7,916,746	31.5%	11,976,255	-13.1%	67,407,995	44,274,499	52.3%
Ultra 10-Year Note	7,660,288	6,483,437	18.2%	13,092,904	-41.5%	55,785,814	50,896,353	9.6%
ULTRA T-BOND	4,120,848	3,596,860	14.6%	8,724,724	-52.8%	33,415,095	30,532,798	9.4%

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Interest Rate Options								
10-YR NOTE	10,998,479	14,251,601	-22.8%	13,361,917	-17.7%	84,049,784	83,030,523	1.2%
2-YR NOTE	429,672	55,307	676.9%	667,460	-35.6%	2,601,595	184,914	1,306.9%
30-YR BOND	1,920,370	2,656,109	-27.7%	2,919,200	-34.2%	14,578,104	15,392,544	-5.3%
5-YR NOTE	5,292,708	4,737,416	11.7%	7,224,359	-26.7%	38,790,464	32,504,557	19.3%
FED FUND	1	2	-50.0%	0	0.0%	3	44	-93.2%
Ultra 10-Year Note	50	0	0.0%	3,076	-98.4%	3,933	741	430.8%
ULTRA T-BOND	1,522	1,299	17.2%	5,721	-73.4%	12,126	17,138	-29.2%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	127,816	149,016	-14.2%	33,941	276.6%	409,892	454,929	-9.9%
E-mini (\$5) Dow	3,734,728	4,382,120	-14.8%	3,643,754	2.5%	22,236,975	27,317,531	-18.6%
MICRO MINI \$5 DOW	1,727,526	3,854,475	-55.2%	2,482,208	-30.4%	15,310,540	26,159,926	-41.5%
Equity Index Options								
DJIA	4,250	0	-	5,882	-27.7%	44,462	0	-
E-mini (\$5) Dow	117	2,903	-96.0%	695	-83.2%	4,946	14,507	-65.9%
Energy Futures								
ETHANOL	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures								
CHI WHEAT	3,689,250	2,581,677	42.9%	2,482,910	48.6%	15,707,766	14,214,814	10.5%
CORN	10,968,567	8,335,184	31.6%	7,579,704	44.7%	46,074,159	43,830,303	5.1%
DJ_UBS ROLL SELECT INDEX FU	26,112	25,344	3.0%	50	52,124.0%	54,371	52,170	4.2%
DOW-UBS COMMOD INDEX	121,302	131,236	-7.6%	14,350	745.3%	361,526	394,319	-8.3%
DOW-UBS COMMOD INDEX SWA	107,730	0	-	0	0.0%	215,460	0	-
FERTILIZER PRODUCTS	0	0	0.0%	0	-	0	0	0.0%
KC WHEAT	1,144,037	1,036,927	10.3%	1,501,151	-23.8%	6,463,102	5,885,069	9.8%
MINI CORN	59,526	45,155	31.8%	41,521	43.4%	194,506	375,381	-48.2%
MINI SOYBEAN	56,379	52,016	8.4%	35,156	60.4%	236,603	373,170	-36.6%
MINI WHEAT	38,264	22,705	68.5%	28,216	35.6%	156,139	169,267	-7.8%
OATS	19,637	9,820	100.0%	12,697	54.7%	81,889	57,119	43.4%
ROUGH RICE	21,099	22,815	-7.5%	16,729	26.1%	111,905	118,202	-5.3%
SOYBEAN	6,881,232	4,914,527	40.0%	4,816,977	42.9%	31,808,488	26,906,524	18.2%
SOYBEAN MEAL	3,973,526	2,589,982	53.4%	2,865,098	38.7%	17,521,908	13,334,750	31.4%
SOYBEAN OIL	4,279,460	2,796,937	53.0%	3,294,358	29.9%	18,778,057	13,742,144	36.6%
WHEAT	310	816	-62.0%	700	-55.7%	5,530	55,914	-90.1%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	1,250	0	-	200	525.0%	1,450	0	-
AUG-NOV SOYBEAN CAL SPRD	1,060	0	-	0	0.0%	1,060	0	-
CHI WHEAT	784,231	562,194	39.5%	847,137	-7.4%	3,998,159	3,757,781	6.4%
CORN	5,627,381	3,548,752	58.6%	3,081,199	82.6%	16,526,544	17,084,222	-3.3%
CORN NEARBY+2 CAL SPRD	45,607	32,192	41.7%	71,443	-36.2%	236,925	155,676	52.2%
DEC-DEC CORN CAL SPRD	4,139	0	0.0%	699	492.1%	5,238	0	0.0%
DEC-JULY CORN CAL SPRD	6,917	3,767	83.6%	1,170	491.2%	12,142	7,107	70.8%
DEC-JULY WHEAT CAL SPRD	0	0	-	80	-100.0%	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	15,968	11,876	34.5%	29,719	-46.3%	92,960	56,620	64.2%
JULY-DEC SOYMEAL CAL SPRD	245	435	-43.7%	265	-7.5%	2,270	845	168.6%
JULY-DEC SOY OIL CAL SPRD	500	0	0.0%	0	0.0%	2,560	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	1	-100.0%	0	0.0%	10	2	400.0%
JULY-NOV SOYBEAN CAL SPRD	10,176	7,952	28.0%	12,144	-16.2%	73,537	42,628	72.5%
KC WHEAT	86,473	68,349	26.5%	144,891	-40.3%	495,588	496,411	-0.2%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-JULY CORN CAL SPRD	2,350	0	0.0%	0	0.0%	11,981	9,575	25.1%
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%	200	-100.0%	200	600	-66.7%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	15	0	0.0%
OATS	321	156	105.8%	56	473.2%	843	1,453	-42.0%
ROUGH RICE	3,377	1,504	124.5%	5,122	-34.1%	15,859	8,877	78.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
SOYBEAN	2,287,402	1,534,694	49.0%	1,706,896	34.0%	9,152,827	10,163,575	-9.9%
SOYBEAN CRUSH	0	30	-100.0%	0	0.0%	5	151	-96.7%
SOYBEAN MEAL	434,772	214,351	102.8%	396,807	9.6%	2,290,589	1,456,815	57.2%
SOYBEAN OIL	707,014	245,359	188.2%	497,933	42.0%	2,182,893	1,489,710	46.5%
SOYBN NEARBY+2 CAL SPRD	26,566	530	4,912.5%	9,062	193.2%	44,088	19,563	125.4%
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	999	0	0.0%	3,121	-68.0%	12,937	1,215	964.8%
WHEAT-CORN IC SO	20	600	-96.7%	0	0.0%	225	4,720	-95.2%
WHEAT NEARBY+2 CAL SPRD	107	4,901	-97.8%	0	0.0%	3,692	29,629	-87.5%
Ags Futures								
FERTILIZER PRODUCTS	1,695	3,148	-46.2%	1,896	-10.6%	11,321	17,110	-33.8%

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TOTAL FUTURES GROUP								
Interest Rate Futures	97,892,983	96,186,463	1.8%	167,154,013	-41.4%	733,774,273	693,965,090	5.7%
Equity Index Futures	5,590,070	8,385,611	-33.3%	6,159,903	-9.3%	37,957,407	53,932,386	-29.6%
Energy Futures	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures	31,386,431	22,565,141	39.1%	22,689,617	38.3%	137,771,409	119,509,146	15.3%
Ags Futures	1,695	3,148	-46.2%	1,896	-10.6%	11,321	17,110	-33.8%
TOTAL FUTURES	134,871,179	127,140,363	6.1%	196,005,429	-31.2%	909,514,410	867,423,732	4.9%
TOTAL OPTIONS GROUP								
Equity Index Options	4,367	2,903	50.4%	6,577	-33.6%	49,408	14,507	240.6%
Interest Rate Options	18,642,802	21,701,734	-14.1%	24,181,733	-22.9%	140,036,009	131,130,461	6.8%
Ag Products Options	10,046,875	6,237,643	61.1%	6,808,144	47.6%	35,167,382	34,792,125	1.1%
TOTAL OPTIONS	28,694,044	27,942,280	2.7%	30,996,454	-7.4%	175,252,799	165,937,093	5.6%
TOTAL COMBINED								
Interest Rate	116,535,785	117,888,197	-1.1%	191,335,746	-39.1%	873,810,282	825,095,551	5.9%
Equity Index	5,594,437	8,388,514	-33.3%	6,166,480	-9.3%	38,006,815	53,946,893	-29.5%
Energy	0	0	0.0%	0	-	0	0	0.0%
Ag Products	41,433,306	28,802,784	43.9%	29,497,761	40.5%	172,938,791	154,301,271	12.1%
Ags	1,695	3,148	-46.2%	1,896	-10.6%	11,321	17,110	-33.8%
GRAND TOTAL	163,565,223	155,082,643	5.5%	227,001,883	-27.9%	1,084,767,209	1,033,360,825	5.0%