

CBOT Exchange Volume Report - Monthly

	VOLUME DEC 2023	VOLUME DEC 2022	% CHG	VOIUME NOV 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	28,863	-100.0%	0	0.0%	25,530	187,917	-86.4%
10-YR Eris SOFR	36,087	946	3,714.7%	12,262	194.3%	212,047	11,827	1,692.9%
10-YR MAC LIBOR	0	39,658	-100.0%	0	0.0%	62,603	322,885	-80.6%
10-YR MAC SOFR	0	0	0.0%	0	0.0%	18	2	800.0%
10-YR NOTE	32,053,924	25,483,188	25.8%	63,166,035	-49.3%	498,258,217	462,127,121	7.8%
10Y YIELD	111,261	28,685	287.9%	152,913	-27.2%	1,298,751	1,110,232	17.0%
15-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	1,500	-100.0%
1-YR Eris BSBY	0	0	0.0%	0	0.0%	0	1,600	-100.0%
1-YR Eris SOFR	2,610	6,541	-60.1%	2,818	-7.4%	50,319	230,462	-78.2%
20-YR BOND	0	689	-100.0%	46	-100.0%	3,883	38,397	-89.9%
20-YR Eris LIBOR	0	0	0.0%	0	-	0	0	0.0%
2-YR Eris LIBOR	0	123,099	-100.0%	0	0.0%	95,589	906,645	-89.5%
2-YR Eris SOFR	37,419	17,735	111.0%	5,360	598.1%	258,017	148,779	73.4%
2-YR NOTE	13,909,404	8,282,897	67.9%	30,755,540	-54.8%	203,664,150	169,827,700	19.9%
2Y YIELD	4,101	6,121	-33.0%	4,477	-8.4%	71,355	94,804	-24.7%
30-Year UMBS TBA Futures - 2.5%	0	170	-100.0%	0	0.0%	1,065	230	363.0%
30-Year UMBS TBA Futures - 3.0%	1,110	158	602.5%	278	299.3%	5,560	287	1,837.3%
30-Year UMBS TBA Futures - 3.5%	1,176	346	239.9%	660	78.2%	7,037	1,004	600.9%
30-Year UMBS TBA Futures - 4.0%	1,100	125	780.0%	495	122.2%	8,875	413	2,048.9%
30-Year UMBS TBA Futures - 4.5%	1,086	382	184.3%	1,452	-25.2%	15,129	573	2,540.3%
30-Year UMBS TBA Futures - 5.0%	2,492	1,320	88.8%	3,398	-26.7%	20,710	1,735	1,093.7%
30-Year UMBS TBA Futures - 5.5%	3,200	60	5,233.3%	2,856	12.0%	22,080	60	36,700.0%
30-Year UMBS TBA Futures - 6.0%	4,093	6	68,116.7%	3,108	31.7%	20,077	6	334,516.7%
30-YR BOND	8,644,818	5,574,549	55.1%	14,275,315	-39.4%	111,513,523	97,352,259	14.5%
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%	0	0	-
30Y YIELD	312	3,311	-90.6%	1,005	-69.0%	12,577	109,245	-88.5%
3-YR Eris BSBY	0	0	0.0%	0	0.0%	0	4	-100.0%
3-YR Eris LIBOR	0	22,660	-100.0%	0	0.0%	16,994	241,629	-93.0%
3-YR Eris SOFR	10,230	19,122	-46.5%	2,310	342.9%	82,611	121,181	-31.8%
3-YR NOTE	145,268	113,597	27.9%	163,368	-11.1%	1,502,323	3,647,160	-58.8%
4-YR Eris LIBOR	0	635	-100.0%	0	0.0%	1,403	63,575	-97.8%
4-YR Eris SOFR	4,863	3,591	35.4%	932	421.8%	23,678	21,185	11.8%
5-YR Eris LIBOR	0	33,769	-100.0%	0	0.0%	61,451	443,134	-86.1%
5-YR Eris SOFR	98,854	8,698	1,036.5%	23,531	320.1%	480,130	43,281	1,009.3%
5-YR MAC LIBOR	0	30,459	-100.0%	0	0.0%	45,628	414,959	-89.0%
5-YR MAC SOFR	2	0	-	0	0.0%	94	0	-
5-YR NOTE	22,876,928	16,721,037	36.8%	57,553,833	-60.3%	389,403,706	326,800,007	19.2%
5Y YIELD	0	114	-100.0%	0	0.0%	969	22,473	-95.7%
7-YR Eris LIBOR	0	1,327	-100.0%	0	0.0%	5,425	45,377	-88.0%
7-YR Eris SOFR	4,195	1,292	224.7%	1,459	187.5%	17,160	12,256	40.0%
FED FUND	6,274,541	4,814,709	30.3%	7,271,602	-13.7%	110,495,840	83,995,524	31.5%
UBSBM	930	0	-	3,800	-75.5%	6,180	0	-
Ultra 10-Year Note	10,013,732	5,909,221	69.5%	17,887,840	-44.0%	125,569,436	95,651,184	31.3%
ULTRA T-BOND	6,081,303	3,559,001	70.9%	12,001,629	-49.3%	77,859,288	59,937,881	29.9%

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Interest Rate Options								
10-YR NOTE	14,139,144	12,974,250	9.0%	18,536,206	-23.7%	177,085,547	164,562,163	7.6%
2-YR NOTE	337,684	269,326	25.4%	526,672	-35.9%	5,745,833	1,255,607	357.6%
30-YR BOND	2,973,259	1,972,300	50.8%	3,637,992	-18.3%	35,331,858	28,889,670	22.3%
5-YR NOTE	3,799,283	3,257,743	16.6%	4,454,722	-14.7%	68,983,941	60,492,310	14.0%
FED FUND	0	0	0.0%	2,000	-100.0%	2,004	4,045	-50.5%
Ultra 10-Year Note	9,372	479	1,856.6%	9,560	-2.0%	58,729	1,330	4,315.7%
ULTRA 10-YEAR NOTE	390	0	-	294	32.7%	684	0	-
ULTRA T-BOND	22,002	1,129	1,848.8%	18,648	18.0%	101,988	25,728	296.4%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	169,970	167,942	1.2%	43,322	292.3%	916,738	983,216	-6.8%
E-mini (\$5) Dow	2,794,662	3,875,651	-27.9%	2,791,937	0.1%	42,502,080	51,033,575	-16.7%
MICRO MINI \$5 DOW	1,185,775	2,908,887	-59.2%	1,413,025	-16.1%	25,276,179	44,933,287	-43.7%
Equity Index Options								
DJIA	1,719	7,514	-77.1%	1,284	33.9%	65,282	15,965	308.9%
E-mini (\$5) Dow	324	2,551	-87.3%	122	165.6%	6,597	27,737	-76.2%
Energy Futures								
ETHANOL	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures								
CHI WHEAT	1,990,174	1,371,471	45.1%	3,124,506	-36.3%	30,926,174	25,955,569	19.2%
CORN	3,942,986	4,031,584	-2.2%	8,839,187	-55.4%	83,094,753	77,881,115	6.7%
DJ_UBS ROLL SELECT INDEX FU	22,608	27,893	-18.9%	328	6,792.7%	103,502	108,406	-4.5%
DOW-UBS COMMOD INDEX	117,096	130,450	-10.2%	10,486	1,016.7%	561,764	756,526	-25.7%
DOW-UBS COMMOD INDEX SWA	60,512	0	-	0	0.0%	336,534	100	336,434.0%
FERTILIZER PRODUCTS	795	1,360	-41.5%	1,201	-33.8%	20,277	32,431	-37.5%
KC WHEAT	865,922	498,058	73.9%	1,241,690	-30.3%	12,464,172	10,369,927	20.2%
MINI CORN	17,485	25,554	-31.6%	31,464	-44.4%	380,205	609,070	-37.6%
MINI SOYBEAN	42,461	46,323	-8.3%	51,030	-16.8%	522,036	690,335	-24.4%
MINI WHEAT	17,419	17,930	-2.8%	20,182	-13.7%	339,665	324,206	4.8%
OATS	7,878	8,332	-5.4%	16,224	-51.4%	157,568	107,607	46.4%
ROUGH RICE	30,374	30,332	0.1%	21,607	40.6%	248,959	245,747	1.3%
SOYBEAN	5,108,136	4,708,146	8.5%	4,965,937	2.9%	62,411,706	51,720,820	20.7%
SOYBEAN MEAL	2,985,221	2,787,570	7.1%	3,867,830	-22.8%	37,195,352	28,091,733	32.4%
SOYBEAN OIL	2,812,783	3,232,366	-13.0%	3,776,194	-25.5%	37,543,921	30,052,077	24.9%
WHEAT	100	100	0.0%	900	-88.9%	9,205	57,864	-84.1%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	1,950	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	1,410	212	565.1%
CHI WHEAT	527,433	379,943	38.8%	560,853	-6.0%	7,767,466	7,071,733	9.8%
CORN	998,161	1,173,122	-14.9%	2,203,748	-54.7%	30,795,674	30,046,881	2.5%
CORN NEARBY+2 CAL SPRD	2,300	1,445	59.2%	9,716	-76.3%	279,557	238,895	17.0%
DEC-DEC CORN CAL SPRD	0	0	0.0%	92	-100.0%	5,878	0	0.0%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	0.0%	230	0	-
DEC-JULY CORN CAL SPRD	0	0	0.0%	1,158	-100.0%	18,724	19,106	-2.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	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%	0	300	-100.0%
JULY-DEC CORN CAL SPRD	164	10,638	-98.5%	261	-37.2%	105,738	105,190	0.5%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	2,270	845	168.6%
JULY-DEC SOY OIL CAL SPRD	0	500	-100.0%	0	0.0%	2,560	500	412.0%
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	2	400.0%
JULY-NOV SOYBEAN CAL SPRD	5,188	2,284	127.1%	6,175	-16.0%	95,882	56,998	68.2%
KC WHEAT	35,153	35,561	-1.1%	36,369	-3.3%	805,059	809,048	-0.5%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-JULY CORN CAL SPRD	2,670	5,875	-54.6%	3,960	-32.6%	26,649	45,320	-41.2%
MAR-JULY SOYBEAN CAL SPRD	0	700	-100.0%	0	0.0%	1,030	1,350	-23.7%
MAR-JULY WHEAT CAL SPRD	60	0	0.0%	0	0.0%	60	150	-60.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	1,420	5,260	-73.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	4,369	0	0.0%
OATS	140	77	81.8%	149	-6.0%	2,080	2,075	0.2%
ROUGH RICE	570	2,355	-75.8%	2,339	-75.6%	26,388	21,291	23.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	3,200	830	285.5%
SOYBEAN	1,253,966	787,340	59.3%	1,516,198	-17.3%	18,283,254	16,727,699	9.3%
SOYBEAN CRUSH	8	0	0.0%	0	0.0%	13	170	-92.4%
SOYBEAN MEAL	458,172	297,939	53.8%	742,701	-38.3%	5,040,717	2,822,485	78.6%
SOYBEAN OIL	170,486	328,454	-48.1%	270,559	-37.0%	4,207,219	3,080,045	36.6%
SOYBN NEARBY+2 CAL SPRD	1,890	285	563.2%	8,750	-78.4%	82,636	40,794	102.6%
SOYMEAL NEARBY+2 CAL SPRD	2,165	0	0.0%	1,460	48.3%	8,845	1,250	607.6%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	175	1,250	-86.0%
WHEAT	1,097	1,111	-1.3%	2,954	-62.9%	21,640	4,490	382.0%
WHEAT-CORN ICSO	0	0	0.0%	0	0.0%	270	8,522	-96.8%
WHEAT NEARBY+2 CAL SPRD	180	1,171	-84.6%	525	-65.7%	6,063	35,108	-82.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	100,325,039	70,838,081	41.6%	203,298,322	-50.7%	1,521,199,428	1,303,941,433	16.7%
Equity Index Futures	4,150,407	6,952,480	-40.3%	4,248,284	-2.3%	68,694,997	96,950,078	-29.1%
Energy Futures	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures	18,021,950	16,917,469	6.5%	25,968,766	-30.6%	266,315,793	227,003,533	17.3%
TOTAL FUTURES	122,497,396	94,708,030	29.3%	233,515,372	-47.5%	1,856,210,218	1,627,895,044	14.0%

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TOTAL OPTIONS GROUP								
Equity Index Options	2,043	10,065	-79.7%	1,406	45.3%	71,879	43,702	64.5%
Interest Rate Options	21,281,134	18,475,227	15.2%	27,186,094	-21.7%	287,310,584	255,230,853	12.6%
Ag Products Options	3,459,803	3,028,800	14.2%	5,367,967	-35.5%	67,598,786	61,151,499	10.5%
TOTAL OPTIONS	24,742,980	21,514,092	15.0%	32,555,467	-24.0%	354,981,249	316,426,054	12.2%
TOTAL COMBINED								
Interest Rate	121,606,173	89,313,308	36.2%	230,484,416	-47.2%	1,808,510,012	1,559,172,286	16.0%
Equity Index	4,152,450	6,962,545	-40.4%	4,249,690	-2.3%	68,766,876	96,993,780	-29.1%
Energy	0	0	0.0%	0	-	0	0	0.0%
Ag Products	21,481,753	19,946,269	7.7%	31,336,733	-31.4%	333,914,579	288,155,032	15.9%
GRAND TOTAL	147,240,376	116,222,122	26.7%	266,070,839	-44.7%	2,211,191,467	1,944,321,098	13.7%