

CBOT Exchange Volume Report - Monthly

	VOLUME FEB 2024	VOLUME FEB 2023	% CHG	VOIUME JAN 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	2,355	-100.0%	0	0.0%	0	6,759	-100.0%
10-YR Eris SOFR	13,481	50	26,862.0%	31,589	-57.3%	45,070	419	10,656.6%
10-YR MAC LIBOR	0	3,670	-100.0%	0	0.0%	0	9,083	-100.0%
10-YR MAC SOFR	0	9	-100.0%	0	0.0%	0	9	-100.0%
10-YR NOTE	64,409,699	51,984,970	23.9%	40,380,082	59.5%	104,789,781	82,913,778	26.4%
10Y YIELD	119,806	80,057	49.7%	113,176	5.9%	232,982	107,444	116.8%
15-YR Eris LIBOR	0	0	0.0%	0	-	0	0	0.0%
1-YR Eris BSBY	0	0	0.0%	0	-	0	0	0.0%
1-YR Eris SOFR	4,019	3,441	16.8%	1,510	166.2%	5,529	3,510	57.5%
20-YR BOND	0	989	-100.0%	0	0.0%	0	1,580	-100.0%
2-YR Eris LIBOR	0	29,259	-100.0%	0	0.0%	0	44,474	-100.0%
2-YR Eris SOFR	7,479	2,731	173.9%	7,754	-3.5%	15,233	6,689	127.7%
2-YR NOTE	27,517,115	20,504,860	34.2%	15,568,758	76.7%	43,085,873	30,352,086	42.0%
2Y YIELD	4,372	9,015	-51.5%	4,701	-7.0%	9,073	14,032	-35.3%
30-Year UMBS TBA Futures - 2.5%	0	133	-100.0%	0	0.0%	0	202	-100.0%
30-Year UMBS TBA Futures - 3.0%	862	141	511.3%	1,348	-36.1%	2,210	385	474.0%
30-Year UMBS TBA Futures - 3.5%	707	150	371.3%	912	-22.5%	1,619	329	392.1%
30-Year UMBS TBA Futures - 4.0%	1,082	205	427.8%	1,362	-20.6%	2,444	276	785.5%
30-Year UMBS TBA Futures - 4.5%	1,652	69	2,294.2%	1,496	10.4%	3,148	195	1,514.4%
30-Year UMBS TBA Futures - 5.0%	2,441	211	1,056.9%	2,936	-16.9%	5,377	461	1,066.4%
30-Year UMBS TBA Futures - 5.5%	3,563	192	1,755.7%	3,219	10.7%	6,782	477	1,321.8%
30-Year UMBS TBA Futures - 6.0%	2,620	330	693.9%	3,093	-15.3%	5,713	451	1,166.7%
30-YR BOND	13,531,470	10,318,839	31.1%	9,785,722	38.3%	23,317,192	16,733,554	39.3%
30-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	0	0.0%
30-YR MAC LIBOR	0	0	0.0%	0	-	0	0	0.0%
30-YR SWAP RATE	0	0	-	0	0.0%	0	0	-
30Y YIELD	201	1,255	-84.0%	261	-23.0%	462	3,079	-85.0%
3-YR Eris BSBY	0	0	0.0%	0	-	0	0	0.0%
3-YR Eris LIBOR	0	5,331	-100.0%	0	0.0%	0	7,591	-100.0%
3-YR Eris SOFR	7,332	5,080	44.3%	7,780	-5.8%	15,112	13,364	13.1%
3-YR NOTE	226,478	129,733	74.6%	208,341	8.7%	434,819	226,404	92.1%
4-YR Eris LIBOR	0	249	-100.0%	0	0.0%	0	872	-100.0%
4-YR Eris SOFR	862	626	37.7%	1,689	-49.0%	2,551	2,447	4.3%
5-YR Eris LIBOR	0	23,115	-100.0%	0	0.0%	0	31,647	-100.0%
5-YR Eris SOFR	20,316	2,573	689.6%	49,601	-59.0%	69,917	4,047	1,627.6%
5-YR MAC LIBOR	0	16,746	-100.0%	0	0.0%	0	33,843	-100.0%
5-YR MAC SOFR	0	44	-100.0%	0	0.0%	0	44	-100.0%
5-YR NOTE	52,417,837	39,614,599	32.3%	27,118,365	93.3%	79,536,202	59,876,093	32.8%
5Y YIELD	0	628	-100.0%	3	-100.0%	3	816	-99.6%
7-YR Eris LIBOR	0	268	-100.0%	0	0.0%	0	1,376	-100.0%
7-YR Eris SOFR	2,823	0	0.0%	1,853	52.3%	4,676	510	816.9%
FED FUND	7,955,641	10,718,571	-25.8%	10,296,886	-22.7%	18,252,527	18,388,539	-0.7%
UBSBM	368	0	-	722	-49.0%	1,090	0	-
Ultra 10-Year Note	18,982,184	11,875,960	59.8%	12,190,063	55.7%	31,172,247	18,793,092	65.9%
ULTRA T-BOND	11,604,495	8,078,143	43.7%	6,849,090	69.4%	18,453,585	11,660,477	58.3%

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Interest Rate Options								
10-YR NOTE	19,853,270	15,991,472	24.1%	13,996,606	41.8%	33,849,876	29,777,496	13.7%
2-YR NOTE	663,045	339,834	95.1%	459,297	44.4%	1,122,342	587,547	91.0%
30-YR BOND	3,457,708	2,673,831	29.3%	2,958,272	16.9%	6,415,980	4,976,999	28.9%
5-YR NOTE	5,507,582	6,736,223	-18.2%	4,434,103	24.2%	9,941,685	10,970,020	-9.4%
FED FUND	0	2	-100.0%	0	0.0%	0	2	-100.0%
Ultra 10-Year Note	17,499	264	6,528.4%	10,470	67.1%	27,969	483	5,690.7%
ULTRA 10-YEAR NOTE	131	0	-	62	111.3%	193	0	-
ULTRA T-BOND	16,306	821	1,886.1%	17,915	-9.0%	34,221	1,601	2,037.5%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	47,464	44,459	6.8%	53,680	-11.6%	101,144	86,111	17.5%
E-mini (\$5) Dow	2,600,723	3,576,643	-27.3%	3,063,374	-15.1%	5,664,097	7,008,955	-19.2%
MICRO MINI \$5 DOW	1,600,349	2,467,912	-35.2%	1,752,693	-8.7%	3,353,042	5,290,193	-36.6%
Equity Index Options								
DJIA	402	5,726	-93.0%	993	-59.5%	1,395	9,687	-85.6%
E-mini (\$5) Dow	345	896	-61.5%	348	-0.9%	693	2,605	-73.4%
Ag Products Futures								
CHI WHEAT	2,961,718	2,665,396	11.1%	2,014,562	47.0%	4,976,280	4,249,509	17.1%
CORN	9,153,351	7,239,015	26.4%	6,637,558	37.9%	15,790,909	12,920,345	22.2%
DJ_UBS ROLL SELECT INDEX FU	962	92	945.7%	1,229	-21.7%	2,191	2,626	-16.6%
DOW-UBS COMMOD INDEX	9,988	39,925	-75.0%	36,692	-72.8%	46,680	78,515	-40.5%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	0.0%	0	0	-
FERTILIZER PRODUCS	1,325	2,167	-38.9%	1,981	-33.1%	3,306	4,124	-19.8%
KC WHEAT	1,468,769	1,101,104	33.4%	1,086,341	35.2%	2,555,110	1,849,157	38.2%
MINI CORN	27,972	18,809	48.7%	22,841	22.5%	50,813	40,952	24.1%
MINI SOYBEAN	39,845	34,507	15.5%	38,700	3.0%	78,545	69,021	13.8%
MINI WHEAT	17,581	23,441	-25.0%	13,478	30.4%	31,059	40,372	-23.1%
OATS	13,996	12,482	12.1%	10,465	33.7%	24,461	20,959	16.7%
ROUGH RICE	35,664	25,959	37.4%	18,979	87.9%	54,643	37,070	47.4%
SOYBEAN	5,809,127	5,391,949	7.7%	4,911,307	18.3%	10,720,434	9,531,821	12.5%
SOYBEAN MEAL	3,576,256	2,679,049	33.5%	3,476,308	2.9%	7,052,564	4,924,499	43.2%
SOYBEAN OIL	3,323,432	2,941,535	13.0%	2,866,781	15.9%	6,190,213	5,251,583	17.9%
WHEAT	400	1,050	-61.9%	300	33.3%	700	2,400	-70.8%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
CHI WHEAT	496,910	705,760	-29.6%	564,903	-12.0%	1,061,813	1,127,514	-5.8%
CORN	2,589,528	1,493,661	73.4%	2,311,581	12.0%	4,901,109	3,235,919	51.5%
CORN NEARBY+2 CAL SPRD	570	14,711	-96.1%	500	14.0%	1,070	31,129	-96.6%
DEC-DEC CORN CAL SPRD	0	0	-	0	0.0%	0	0	-
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
DEC-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
DEC-JULY WHEAT CAL SPRD	0	220	-100.0%	0	0.0%	0	220	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	3,996	8,218	-51.4%	1,165	243.0%	5,161	14,766	-65.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC SOY OIL CAL SPRD	1,000	0	0.0%	0	0.0%	1,000	1,650	-39.4%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	400	-100.0%	400	0	0.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	5,060	11,433	-55.7%	5,853	-13.5%	10,913	22,804	-52.1%
KC WHEAT	66,635	55,024	21.1%	49,452	34.7%	116,087	104,440	11.2%
MAR-JULY CORN CAL SPRD	1,140	3,770	-69.8%	3,817	-70.1%	4,957	9,631	-48.5%
MAR-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	30	-100.0%
MAR-JULY WHEAT CAL SPRD	275	0	0.0%	879	-68.7%	1,154	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
NOV-MAR SOYBEAN CSO	0	10	-100.0%	0	0.0%	0	10	-100.0%
OATS	253	165	53.3%	207	22.2%	460	301	52.8%
ROUGH RICE	1,662	2,749	-39.5%	1,254	32.5%	2,916	4,023	-27.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	0	0.0%
SOYBEAN	1,948,519	939,077	107.5%	2,072,879	-6.0%	4,021,398	2,065,043	94.7%
SOYBEAN CRUSH	0	0	0.0%	0	0.0%	0	5	-100.0%
SOYBEAN MEAL	513,404	360,674	42.3%	599,789	-14.4%	1,113,193	679,992	63.7%
SOYBEAN OIL	294,145	284,250	3.5%	222,503	32.2%	516,648	465,697	10.9%
SOYBN NEARBY+2 CAL SPRD	2,820	500	464.0%	2,250	25.3%	5,070	4,435	14.3%
SOYMEAL NEARBY+2 CAL SPRD	750	1,030	-27.2%	405	85.2%	1,155	2,230	-48.2%
SOY OIL NEARBY+2 CAL SPRD	800	75	966.7%	4,275	-81.3%	5,075	100	4,975.0%
WHEAT	2,932	2,471	18.7%	544	439.0%	3,476	3,468	0.2%
WHEAT-CORN IC SO	0	200	-100.0%	0	0.0%	0	200	-100.0%
WHEAT NEARBY+2 CAL SPRD	3,966	992	299.8%	8,755	-54.7%	12,721	2,965	329.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	196,838,905	153,414,597	28.3%	122,632,312	60.5%	319,471,217	239,240,434	33.5%
Equity Index Futures	4,248,536	6,089,014	-30.2%	4,869,747	-12.8%	9,118,283	12,385,259	-26.4%
Ag Products Futures	26,440,386	22,176,480	19.2%	21,137,522	25.1%	47,577,908	39,022,953	21.9%
TOTAL FUTURES	227,527,827	181,680,091	25.2%	148,639,581	53.1%	376,167,408	290,648,646	29.4%
TOTAL OPTIONS GROUP								
Equity Index Options	747	6,622	-88.7%	1,341	-44.3%	2,088	12,292	-83.0%
Interest Rate Options	29,515,541	25,742,447	14.7%	21,876,725	34.9%	51,392,266	46,314,148	11.0%
Ag Products Options	5,934,365	3,884,990	52.8%	5,851,411	1.4%	11,785,776	7,776,572	51.6%
TOTAL OPTIONS	35,450,653	29,634,059	19.6%	27,729,477	27.8%	63,180,130	54,103,012	16.8%



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TOTAL COMBINED								
Interest Rate	226,354,446	179,157,044	26.3%	144,509,037	56.6%	370,863,483	285,554,582	29.9%
Equity Index	4,249,283	6,095,636	-30.3%	4,871,088	-12.8%	9,120,371	12,397,551	-26.4%
Ag Products	32,374,751	26,061,470	24.2%	26,988,933	20.0%	59,363,684	46,799,525	26.8%
GRAND TOTAL	262,978,480	211,314,150	24.4%	176,369,058	49.1%	439,347,538	344,751,658	27.4%