

CBOT Exchange Volume Report - Monthly

	VOLUME MAY 2024	VOLUME MAY 2023	% CHG	VOIUME APR 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	40	-100.0%	0	0.0%	0	25,530	-100.0%
10-YR Eris SOFR	17,818	10,026	77.7%	29,641	-39.9%	147,825	45,412	225.5%
10-YR MAC LIBOR	0	3,335	-100.0%	0	0.0%	0	54,660	-100.0%
10-YR MAC SOFR	0	0	0.0%	0	0.0%	0	18	-100.0%
10-YR NOTE	61,730,541	52,735,970	17.1%	50,344,589	22.6%	251,876,830	210,881,697	19.4%
10Y YIELD	136,593	85,482	59.8%	195,534	-30.1%	671,566	419,882	59.9%
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	3,345	4,926	-32.1%	4,644	-28.0%	19,250	28,446	-32.3%
20-YR BOND	0	508	-100.0%	0	0.0%	0	3,178	-100.0%
2-YR Eris LIBOR	0	163	-100.0%	0	0.0%	0	95,589	-100.0%
2-YR Eris SOFR	12,562	28,374	-55.7%	16,024	-21.6%	77,523	107,994	-28.2%
2-YR NOTE	29,762,480	24,411,835	21.9%	17,285,159	72.2%	104,192,950	84,764,737	22.9%
2Y YIELD	3,280	5,238	-37.4%	3,856	-14.9%	18,600	38,504	-51.7%
30-Year UMBS TBA Futures - 2.5%	0	484	-100.0%	0	0.0%	0	786	-100.0%
30-Year UMBS TBA Futures - 3.0%	151	46	228.3%	595	-74.6%	3,050	823	270.6%
30-Year UMBS TBA Futures - 3.5%	620	594	4.4%	540	14.8%	3,443	1,519	126.7%
30-Year UMBS TBA Futures - 4.0%	739	719	2.8%	836	-11.6%	5,172	1,264	309.2%
30-Year UMBS TBA Futures - 4.5%	2,082	2,687	-22.5%	1,513	37.6%	7,263	3,794	91.4%
30-Year UMBS TBA Futures - 5.0%	3,035	1,852	63.9%	1,857	63.4%	13,266	2,869	362.4%
30-Year UMBS TBA Futures - 5.5%	11,963	710	1,584.9%	8,245	45.1%	29,632	1,448	1,946.4%
30-Year UMBS TBA Futures - 6.0%	5,180	650	696.9%	5,087	1.8%	18,932	2,022	836.3%
30-YR BOND	14,129,607	10,300,406	37.2%	10,773,388	31.2%	56,053,955	41,819,828	34.0%
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	65	755	-91.4%	148	-56.1%	832	5,394	-84.6%
3-YR Eris BSBY	0	0	0.0%	0	-	0	0	0.0%
3-YR Eris LIBOR	0	255	-100.0%	0	0.0%	0	16,994	-100.0%
3-YR Eris SOFR	4,891	2,863	70.8%	6,608	-26.0%	39,229	31,139	26.0%
3-YR NOTE	232,657	154,314	50.8%	186,892	24.5%	1,024,218	624,924	63.9%
4-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	1,403	-100.0%
4-YR Eris SOFR	689	1,576	-56.3%	1,002	-31.2%	9,533	6,792	40.4%
5-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	61,451	-100.0%
5-YR Eris SOFR	29,508	38,488	-23.3%	38,276	-22.9%	213,449	130,022	64.2%
5-YR MAC LIBOR	0	68	-100.0%	0	0.0%	0	45,628	-100.0%
5-YR MAC SOFR	0	4	-100.0%	0	0.0%	0	92	-100.0%
5-YR NOTE	52,483,049	45,565,834	15.2%	31,291,955	67.7%	187,114,107	162,232,265	15.3%
5Y YIELD	0	41	-100.0%	0	0.0%	3	906	-99.7%
7-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	5,425	-100.0%
7-YR Eris SOFR	1,392	1,887	-26.2%	1,420	-2.0%	14,613	3,995	265.8%
FED FUND	5,368,045	11,976,255	-55.2%	7,489,608	-28.3%	38,093,606	56,995,087	-33.2%
MICRO ULTRA 10-YEAR NOTE	31,031	0	-	136,261	-77.2%	175,466	0	-
MICRO ULTRA T-BOND	34,231	0	-	72,765	-53.0%	116,719	0	-
UBSBM	1,018	0	-	338	201.2%	2,808	0	-
Ultra 10-Year Note	19,085,730	13,092,904	45.8%	12,585,346	51.7%	72,017,796	48,125,526	49.6%
ULTRA T-BOND	12,494,672	8,724,724	43.2%	8,204,492	52.3%	45,199,334	29,294,247	54.3%

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Interest Rate Options								
10-YR NOTE	19,081,445	13,361,917	42.8%	21,798,182	-12.5%	92,692,346	73,051,305	26.9%
2-YR NOTE	682,083	667,460	2.2%	1,011,385	-32.6%	3,548,041	2,171,923	63.4%
30-YR BOND	3,472,950	2,919,200	19.0%	4,586,100	-24.3%	17,868,299	12,657,734	41.2%
5-YR NOTE	5,856,349	7,224,359	-18.9%	5,255,175	11.4%	26,794,490	33,497,756	-20.0%
FED FUND	0	0	0.0%	0	0.0%	0	2	-100.0%
Ultra 10-Year Note	20,753	3,076	574.7%	19,913	4.2%	73,394	3,883	1,790.1%
ULTRA 10-YEAR NOTE	150	0	-	209	-28.2%	552	0	-
ULTRA T-BOND	23,895	5,721	317.7%	24,173	-1.2%	100,629	10,604	849.0%
Equity Index Futures								
AIR	550	0	-	0	-	550	0	-
DJ US REAL ESTATE SECTOR	55,762	33,941	64.3%	56,358	-1.1%	386,157	282,076	36.9%
E-mini (\$5) Dow	2,635,724	3,643,754	-27.7%	3,679,013	-28.4%	15,286,512	18,502,247	-17.4%
MICRO MINI \$5 DOW	1,686,884	2,482,208	-32.0%	2,674,682	-36.9%	9,364,790	13,583,014	-31.1%
Equity Index Options								
DJIA	2,317	5,882	-60.6%	1,935	19.7%	6,064	40,212	-84.9%
E-mini (\$5) Dow	2,073	695	198.3%	2,158	-3.9%	5,327	4,829	10.3%
Ag Products Futures								
CHI WHEAT	3,038,049	2,482,910	22.4%	3,371,396	-9.9%	13,758,682	12,018,516	14.5%
CORN	8,581,043	7,579,704	13.2%	9,561,698	-10.3%	40,175,155	35,105,592	14.4%
DJ_UBS ROLL SELECT INDEX FU	10,245	50	20,390.0%	2,535	304.1%	33,006	28,259	16.8%
DOW-UBS COMMOD INDEX	13,987	14,350	-2.5%	21,417	-34.7%	133,064	240,224	-44.6%
DOW-UBS COMMOD INDEX SWA	0	0	0.0%	0	0.0%	60,512	107,730	-43.8%
FERTILIZER PRODUCTS	1,385	1,896	-27.0%	2,320	-40.3%	7,966	9,626	-17.2%
KC WHEAT	1,571,289	1,501,151	4.7%	1,822,843	-13.8%	7,182,199	5,319,065	35.0%
MINI CORN	43,015	41,521	3.6%	27,254	57.8%	145,836	134,980	8.0%
MINI SOYBEAN	54,080	35,156	53.8%	41,196	31.3%	211,761	180,224	17.5%
MINI WHEAT	37,843	28,216	34.1%	23,838	58.8%	110,234	117,875	-6.5%
OATS	18,435	12,697	45.2%	23,866	-22.8%	75,316	62,252	21.0%
ROUGH RICE	14,064	16,729	-15.9%	34,170	-58.8%	121,231	90,806	33.5%
SOYBEAN	5,631,498	4,816,977	16.9%	6,727,275	-16.3%	28,003,175	24,927,256	12.3%
SOYBEAN MEAL	3,763,765	2,865,098	31.4%	3,959,156	-4.9%	17,452,147	13,548,382	28.8%
SOYBEAN OIL	3,404,135	3,294,358	3.3%	4,314,793	-21.1%	16,724,064	14,498,597	15.3%
WHEAT	1,850	700	164.3%	900	105.6%	3,850	5,220	-26.2%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	200	-100.0%	0	0.0%	0	200	-100.0%
AUG-NOV SOYBEAN CAL SPRD	10	0	0.0%	600	-98.3%	1,210	0	0.0%
CHI WHEAT	1,019,307	847,137	20.3%	733,439	39.0%	3,423,753	3,213,928	6.5%
CORN	2,371,762	3,081,199	-23.0%	2,061,139	15.1%	11,641,317	10,899,163	6.8%
CORN NEARBY+2 CAL SPRD	7,326	71,443	-89.7%	2,575	184.5%	13,812	191,318	-92.8%
DEC-DEC CORN CAL SPRD	2,610	699	273.4%	8,500	-69.3%	11,110	1,099	910.9%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
DEC-JULY CORN CAL SPRD	2,046	1,170	74.9%	3,245	-36.9%	5,291	5,225	1.3%
DEC-JULY WHEAT CAL SPRD	0	80	-100.0%	0	0.0%	0	350	-100.0%
FERTILIZER PRODUCTS	75	0	-	75	0.0%	165	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	2,108	29,719	-92.9%	965	118.4%	11,299	76,992	-85.3%
JULY-DEC SOYMEAL CAL SPRD	4,300	265	1,522.6%	0	0.0%	4,300	2,025	112.3%
JULY-DEC SOY OIL CAL SPRD	1,000	0	0.0%	0	0.0%	2,500	2,060	21.4%
JULY-DEC WHEAT CAL SPRD	5,565	0	0.0%	0	0.0%	6,335	0	0.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	10	-100.0%
JULY-NOV SOYBEAN CAL SPRD	25,243	12,144	107.9%	9,949	153.7%	52,990	63,361	-16.4%
KC WHEAT	178,590	144,891	23.3%	298,996	-40.3%	736,835	409,115	80.1%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	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	0	0	0.0%	0	0.0%	1,154	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	525	200	162.5%	100	425.0%	1,375	200	587.5%
NOV-MAR SOYBEAN CSO	1,075	0	0.0%	6,070	-82.3%	7,475	15	49,733.3%
OATS	63	56	12.5%	252	-75.0%	967	522	85.2%
ROUGH RICE	1,118	5,122	-78.2%	2,659	-58.0%	7,768	12,482	-37.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	0	0.0%
SOYBEAN	1,883,677	1,706,896	10.4%	1,647,429	14.3%	9,577,086	6,865,425	39.5%
SOYBEAN CRUSH	0	0	0.0%	0	0.0%	0	5	-100.0%
SOYBEAN MEAL	660,966	396,807	66.6%	441,390	49.7%	2,602,456	1,855,817	40.2%
SOYBEAN OIL	405,977	497,933	-18.5%	331,573	22.4%	1,580,619	1,475,879	7.1%
SOYBN NEARBY+2 CAL SPRD	4,300	9,062	-52.5%	56	7,578.6%	11,897	17,522	-32.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	1,155	2,230	-48.2%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	5,075	175	2,800.0%
WHEAT	23,932	3,121	666.8%	5,734	317.4%	37,377	11,938	213.1%
WHEAT-CORN IC SO	420	0	0.0%	300	40.0%	960	205	368.3%
WHEAT NEARBY+2 CAL SPRD	1,755	0	0.0%	1,945	-9.8%	22,991	3,585	541.3%
TOTAL FUTURES GROUP								
Interest Rate Futures	195,586,974	167,154,013	17.0%	138,686,619	41.0%	757,160,970	635,881,290	19.1%
Equity Index Futures	4,378,920	6,159,903	-28.9%	6,410,053	-31.7%	25,038,009	32,367,337	-22.6%
Ag Products Futures	26,184,683	22,691,513	15.4%	29,934,657	-12.5%	124,198,198	106,394,604	16.7%
TOTAL FUTURES	226,150,577	196,005,429	15.4%	175,031,329	29.2%	906,397,177	774,643,231	17.0%



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TOTAL OPTIONS GROUP								
Equity Index Options	4,390	6,577	-33.3%	4,093	7.3%	11,391	45,041	-74.7%
Interest Rate Options	29,137,625	24,181,733	20.5%	32,695,137	-10.9%	141,077,751	121,393,207	16.2%
Ag Products Options	6,603,750	6,808,144	-3.0%	5,556,991	18.8%	29,774,229	25,120,507	18.5%
TOTAL OPTIONS	35,745,765	30,996,454	15.3%	38,256,221	-6.6%	170,863,371	146,558,755	16.6%
TOTAL COMBINED								
Interest Rate	224,724,599	191,335,746	17.5%	171,381,756	31.1%	898,238,721	757,274,497	18.6%
Equity Index	4,383,310	6,166,480	-28.9%	6,414,146	-31.7%	25,049,400	32,412,378	-22.7%
Ag Products	32,788,433	29,499,657	11.1%	35,491,648	-7.6%	153,972,427	131,515,111	17.1%
GRAND TOTAL	261,896,342	227,001,883	15.4%	213,287,550	22.8%	1,077,260,548	921,201,986	16.9%