

CBOT Exchange Volume Report - Monthly

	VOLUME JUN 2024	VOLUME JUN 2023	% CHG	VOIUME MAY 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	25,530	-100.0%
10-YR Eris SOFR	86,908	54,433	59.7%	17,818	387.8%	234,733	99,845	135.1%
10-YR MAC LIBOR	0	7,943	-100.0%	0	0.0%	0	62,603	-100.0%
10-YR MAC SOFR	0	0	0.0%	0	0.0%	0	18	-100.0%
10-YR NOTE	38,060,318	32,561,044	16.9%	61,730,541	-38.3%	289,937,148	243,442,741	19.1%
10Y YIELD	107,527	64,066	67.8%	136,593	-21.3%	779,093	483,948	61.0%
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	3,999	11,283	-64.6%	3,345	19.6%	23,249	39,729	-41.5%
20-YR BOND	0	120	-100.0%	0	0.0%	0	3,298	-100.0%
2-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	95,589	-100.0%
2-YR Eris SOFR	42,559	46,325	-8.1%	12,562	238.8%	120,082	154,319	-22.2%
2-YR NOTE	14,989,735	12,352,183	21.4%	29,762,480	-49.6%	119,182,685	97,116,920	22.7%
2Y YIELD	3,822	4,893	-21.9%	3,280	16.5%	22,422	43,397	-48.3%
30-Year UMBS TBA Futures - 2.5%	0	15	-100.0%	0	0.0%	0	801	-100.0%
30-Year UMBS TBA Futures - 3.0%	274	242	13.2%	151	81.5%	3,324	1,065	212.1%
30-Year UMBS TBA Futures - 3.5%	225	250	-10.0%	620	-63.7%	3,668	1,769	107.3%
30-Year UMBS TBA Futures - 4.0%	920	488	88.5%	739	24.5%	6,092	1,752	247.7%
30-Year UMBS TBA Futures - 4.5%	885	2,433	-63.6%	2,082	-57.5%	8,148	6,227	30.8%
30-Year UMBS TBA Futures - 5.0%	3,364	3,564	-5.6%	3,035	10.8%	16,630	6,433	158.5%
30-Year UMBS TBA Futures - 5.5%	7,937	560	1,317.3%	11,963	-33.7%	37,569	2,008	1,771.0%
30-Year UMBS TBA Futures - 6.0%	6,675	1,560	327.9%	5,180	28.9%	25,607	3,582	614.9%
30-YR BOND	8,980,028	6,734,296	33.3%	14,129,607	-36.4%	65,033,983	48,554,124	33.9%
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%	0	0	0.0%
30Y YIELD	57	616	-90.7%	65	-12.3%	889	6,010	-85.2%
3-YR Eris BSBY	0	0	0.0%	0	-	0	0	0.0%
3-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	16,994	-100.0%
3-YR Eris SOFR	16,741	11,666	43.5%	4,891	242.3%	55,970	42,805	30.8%
3-YR NOTE	158,242	69,808	126.7%	232,657	-32.0%	1,182,460	694,732	70.2%
4-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	1,403	-100.0%
4-YR Eris SOFR	20,448	2,816	626.1%	689	2,867.8%	29,981	9,608	212.0%
5-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	61,451	-100.0%
5-YR Eris SOFR	150,779	91,704	64.4%	29,508	411.0%	364,228	221,726	64.3%
5-YR MAC LIBOR	0	0	0.0%	0	0.0%	0	45,628	-100.0%
5-YR MAC SOFR	0	0	0.0%	0	0.0%	0	92	-100.0%
5-YR NOTE	25,233,039	23,675,228	6.6%	52,483,049	-51.9%	212,347,146	185,907,493	14.2%
5Y YIELD	0	27	-100.0%	0	0.0%	3	933	-99.7%
7-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	5,425	-100.0%
7-YR Eris SOFR	3,883	1,376	182.2%	1,392	179.0%	18,496	5,371	244.4%
BBG Duration-Hedged Credit Index	383	0	-	0	-	383	0	-
BBG HY Credit Index	398	0	-	0	-	398	0	-
BBG IG Credit Index	662	0	-	0	-	662	0	-
FED FUND	5,850,410	10,412,908	-43.8%	5,368,045	9.0%	43,944,016	67,407,995	-34.8%
MICRO ULTRA 10-YEAR NOTE	22,015	0	-	31,031	-29.1%	197,481	0	-
MICRO ULTRA T-BOND	36,869	0	-	34,231	7.7%	153,588	0	-
UBSBM	994	0	-	1,018	-2.4%	3,802	0	-
Ultra 10-Year Note	10,913,098	7,660,288	42.5%	19,085,730	-42.8%	82,930,894	55,785,814	48.7%
ULTRA T-BOND	6,440,255	4,120,848	56.3%	12,494,672	-48.5%	51,639,589	33,415,095	54.5%

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Interest Rate Options								
10-YR NOTE	17,689,397	10,998,479	60.8%	19,081,445	-7.3%	110,381,743	84,049,784	31.3%
2-YR NOTE	563,700	429,672	31.2%	682,083	-17.4%	4,111,741	2,601,595	58.0%
30-YR BOND	4,072,251	1,920,370	112.1%	3,472,950	17.3%	21,940,550	14,578,104	50.5%
5-YR NOTE	5,755,191	5,292,708	8.7%	5,856,349	-1.7%	32,549,681	38,790,464	-16.1%
FED FUND	0	1	-100.0%	0	0.0%	0	3	-100.0%
Ultra 10-Year Note	25,016	50	49,932.0%	20,753	20.5%	98,410	3,933	2,402.2%
ULTRA 10-YEAR NOTE	0	0	-	150	-100.0%	552	0	-
ULTRA T-BOND	28,645	1,522	1,782.1%	23,895	19.9%	129,274	12,126	966.1%
Equity Index Futures								
AIR	0	0	-	550	-100.0%	550	0	-
DJ US REAL ESTATE SECTOR	166,063	127,816	29.9%	55,762	197.8%	552,220	409,892	34.7%
E-mini (\$5) Dow	2,988,454	3,734,728	-20.0%	2,635,724	13.4%	18,274,966	22,236,975	-17.8%
MICRO MINI \$5 DOW	1,984,184	1,727,526	14.9%	1,686,884	17.6%	11,348,974	15,310,540	-25.9%
Equity Index Options								
DJIA	1,528	4,250	-64.0%	2,317	-34.1%	7,592	44,462	-82.9%
E-mini (\$5) Dow	801	117	584.6%	2,073	-61.4%	6,128	4,946	23.9%
Ag Products Futures								
CHI WHEAT	3,587,095	3,689,250	-2.8%	3,038,049	18.1%	17,345,777	15,707,766	10.4%
CORN	10,761,161	10,968,567	-1.9%	8,581,043	25.4%	50,936,316	46,074,159	10.6%
DJ_UBS ROLL SELECT INDEX FU	22,226	26,112	-14.9%	10,245	116.9%	55,232	54,371	1.6%
DOW-UBS COMMOD INDEX	202,137	121,302	66.6%	13,987	1,345.2%	335,201	361,526	-7.3%
DOW-UBS COMMOD INDEX SWA	60,512	107,730	-43.8%	0	0.0%	121,024	215,460	-43.8%
FERTILIZER PRODUCS	2,222	1,695	31.1%	1,385	60.4%	10,188	11,321	-10.0%
KC WHEAT	1,627,932	1,144,037	42.3%	1,571,289	3.6%	8,810,131	6,463,102	36.3%
MINI CORN	33,870	59,526	-43.1%	43,015	-21.3%	179,706	194,506	-7.6%
MINI SOYBEAN	35,210	56,379	-37.5%	54,080	-34.9%	246,971	236,603	4.4%
MINI WHEAT	30,155	38,264	-21.2%	37,843	-20.3%	140,389	156,139	-10.1%
OATS	19,921	19,637	1.4%	18,435	8.1%	95,237	81,889	16.3%
ROUGH RICE	18,347	21,099	-13.0%	14,064	30.5%	139,578	111,905	24.7%
SOYBEAN	6,454,898	6,881,232	-6.2%	5,631,498	14.6%	34,458,073	31,808,488	8.3%
SOYBEAN MEAL	4,206,568	3,973,526	5.9%	3,763,765	11.8%	21,658,715	17,521,908	23.6%
SOYBEAN OIL	3,980,723	4,279,460	-7.0%	3,404,135	16.9%	20,704,787	18,778,057	10.3%
WHEAT	0	310	-100.0%	1,850	-100.0%	3,850	5,530	-30.4%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	1,250	-100.0%	0	0.0%	0	1,450	-100.0%
AUG-NOV SOYBEAN CAL SPRD	5	1,060	-99.5%	10	-50.0%	1,215	1,060	14.6%
CHI WHEAT	1,074,602	784,231	37.0%	1,019,307	5.4%	4,498,355	3,998,159	12.5%
CORN	3,525,018	5,627,381	-37.4%	2,371,762	48.6%	15,166,335	16,526,544	-8.2%
CORN NEARBY+2 CAL SPRD	2,274	45,607	-95.0%	7,326	-69.0%	16,086	236,925	-93.2%
DEC-DEC CORN CAL SPRD	6,600	4,139	59.5%	2,610	152.9%	17,710	5,238	238.1%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
DEC-JULY CORN CAL SPRD	6,014	6,917	-13.1%	2,046	193.9%	11,305	12,142	-6.9%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	350	-100.0%
FERTILIZER PRODUCTS	30	0	-	75	-60.0%	195	0	-
JAN-MAR SOYBEAN CSO	500	0	-	0	-	500	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	644	15,968	-96.0%	2,108	-69.4%	11,943	92,960	-87.2%
JULY-DEC SOYMEAL CAL SPRD	5,830	245	2,279.6%	4,300	35.6%	10,130	2,270	346.3%
JULY-DEC SOY OIL CAL SPRD	250	500	-50.0%	1,000	-75.0%	2,750	2,560	7.4%
JULY-DEC WHEAT CAL SPRD	1,220	0	0.0%	5,565	-78.1%	7,555	0	0.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	10	-100.0%
JULY-NOV SOYBEAN CAL SPRD	15,048	10,176	47.9%	25,243	-40.4%	68,038	73,537	-7.5%
KC WHEAT	112,231	86,473	29.8%	178,590	-37.2%	849,066	495,588	71.3%
MAR-JULY CORN CAL SPRD	0	2,350	-100.0%	0	0.0%	4,957	11,981	-58.6%
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	0	0	0.0%	525	-100.0%	1,375	200	587.5%
NOV-MAR SOYBEAN CSO	1,485	0	0.0%	1,075	38.1%	8,960	15	59,633.3%
OATS	103	321	-67.9%	63	63.5%	1,070	843	26.9%
ROUGH RICE	920	3,377	-72.8%	1,118	-17.7%	8,688	15,859	-45.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	0	0	0.0%
SOYBEAN	1,675,062	2,287,402	-26.8%	1,883,677	-11.1%	11,252,148	9,152,827	22.9%
SOYBEAN CRUSH	0	0	0.0%	0	0.0%	0	5	-100.0%
SOYBEAN MEAL	360,539	434,772	-17.1%	660,966	-45.5%	2,962,995	2,290,589	29.4%
SOYBEAN OIL	318,527	707,014	-54.9%	405,977	-21.5%	1,899,146	2,182,893	-13.0%
SOYBN NEARBY+2 CAL SPRD	8,273	26,566	-68.9%	4,300	92.4%	20,170	44,088	-54.3%
SOYMEAL NEARBY+2 CAL SPRD	3,950	0	0.0%	0	0.0%	5,105	2,230	128.9%
SOY OIL NEARBY+2 CAL SPRD	2,000	0	0.0%	0	0.0%	7,075	175	3,942.9%
WHEAT	10,143	999	915.3%	23,932	-57.6%	47,520	12,937	267.3%
WHEAT-CORN IC SO	20	20	0.0%	420	-95.2%	980	225	335.6%
WHEAT NEARBY+2 CAL SPRD	620	107	479.4%	1,755	-64.7%	23,611	3,692	539.5%
TOTAL FUTURES GROUP								
Interest Rate Futures	111,143,449	97,892,983	13.5%	195,586,974	-43.2%	868,304,419	733,774,273	18.3%
Equity Index Futures	5,138,701	5,590,070	-8.1%	4,378,920	17.4%	30,176,710	37,957,407	-20.5%
Ag Products Futures	31,042,977	31,388,126	-1.1%	26,184,683	18.6%	155,241,175	137,782,730	12.7%
TOTAL FUTURES	147,325,127	134,871,179	9.2%	226,150,577	-34.9%	1,053,722,304	909,514,410	15.9%



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TOTAL OPTIONS GROUP								
Equity Index Options	2,329	4,367	-46.7%	4,390	-46.9%	13,720	49,408	-72.2%
Interest Rate Options	28,134,200	18,642,802	50.9%	29,137,625	-3.4%	169,211,951	140,036,009	20.8%
Ag Products Options	7,131,908	10,046,875	-29.0%	6,603,750	8.0%	36,906,137	35,167,382	4.9%
TOTAL OPTIONS	35,268,437	28,694,044	22.9%	35,745,765	-1.3%	206,131,808	175,252,799	17.6%
TOTAL COMBINED								
Interest Rate	139,277,649	116,535,785	19.5%	224,724,599	-38.0%	1,037,516,370	873,810,282	18.7%
Equity Index	5,141,030	5,594,437	-8.1%	4,383,310	17.3%	30,190,430	38,006,815	-20.6%
Ag Products	38,174,885	41,435,001	-7.9%	32,788,433	16.4%	192,147,312	172,950,112	11.1%
GRAND TOTAL	182,593,564	163,565,223	11.6%	261,896,342	-30.3%	1,259,854,112	1,084,767,209	16.1%