

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry JUN 2024	Open Outcry JUN 2023	% CHG	ELEC	JUN 2024	ELEC JUN 2023	% CHG	Open Outcry Y.T.D 2024	Open Outcry Y.T.D 2023	% CHG	ELEC Y.T.D 2024	ELEC Y.T.D 2023	% CHG
Interest Rate Futures													
10-YR Eris LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	4,082	-100.0%
10-YR Eris SOFR	0	0	0.0%		3,131	3,101	1.0%	0	0	0.0%	24,298	8,101	199.9%
10-YR MAC LIBOR	0	0	0.0%		0	1,752	-100.0%	0	0	0.0%	0	27,311	-100.0%
10-YR MAC SOFR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	18	-100.0%
10-YR NOTE	0	0	0.0%		37,092,186	31,576,737	17.5%	0	0	0.0%	281,022,996	236,064,508	19.0%
10Y YIELD	0	0	0.0%		107,527	64,066	67.8%	0	0	0.0%	779,093	483,948	61.0%
15-YR Eris LIBOR	-	0	0.0%		-	0	0.0%	-	0	0.0%	-	0	0.0%
1-YR Eris BSBY	-	0	0.0%		-	0	0.0%	-	0	0.0%	-	0	0.0%
1-YR Eris SOFR	0	0	0.0%		791	4,389	-82.0%	0	0	0.0%	13,540	26,623	-49.1%
20-YR BOND	0	0	0.0%		0	120	-100.0%	0	0	0.0%	0	3,298	-100.0%
2-YR Eris LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	4,517	-100.0%
2-YR Eris SOFR	0	0	0.0%		5,450	3,547	53.7%	0	0	0.0%	36,642	21,099	73.7%
2-YR NOTE	0	0	0.0%		13,622,169	10,838,965	25.7%	0	0	0.0%	110,523,003	89,668,398	23.3%
2Y YIELD	0	0	0.0%		3,822	4,893	-21.9%	0	0	0.0%	22,422	43,397	-48.3%
30-Year UMBS TBA Futures - 2.5	0	0	0.0%		0	15	-100.0%	0	0	0.0%	0	801	-100.0%
30-Year UMBS TBA Futures - 3.0	0	0	0.0%		274	242	13.2%	0	0	0.0%	2,860	1,065	168.5%
30-Year UMBS TBA Futures - 3.5	0	0	0.0%		225	250	-10.0%	0	0	0.0%	3,668	1,769	107.3%
30-Year UMBS TBA Futures - 4.0	0	0	0.0%		920	488	88.5%	0	0	0.0%	6,092	1,752	247.7%
30-Year UMBS TBA Futures - 4.5	0	0	0.0%		885	2,433	-63.6%	0	0	0.0%	7,498	6,121	22.5%
30-Year UMBS TBA Futures - 5.0	0	0	0.0%		2,160	3,564	-39.4%	0	0	0.0%	14,619	6,433	127.3%
30-Year UMBS TBA Futures - 5.5	0	0	0.0%		3,022	560	439.6%	0	0	0.0%	16,220	2,008	707.8%
30-Year UMBS TBA Futures - 6.0	0	0	0.0%		3,640	1,160	213.8%	0	0	0.0%	12,764	2,482	414.3%
30-YR BOND	0	0	0.0%		8,678,010	6,509,393	33.3%	0	0	0.0%	62,948,549	46,916,312	34.2%
30-YR Eris LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	0	0.0%
30-YR MAC LIBOR	-	0	0.0%		-	0	0.0%	-	0	0.0%	-	0	0.0%
30-YR SWAP RATE	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	0	0.0%
30Y YIELD	0	0	0.0%		57	616	-90.7%	0	0	0.0%	889	6,010	-85.2%
3-YR Eris BSBY	-	0	0.0%		-	0	0.0%	-	0	0.0%	-	0	0.0%
3-YR Eris LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	3,771	-100.0%
3-YR Eris SOFR	0	0	0.0%		2,398	2,514	-4.6%	0	0	0.0%	26,565	12,239	117.1%
3-YR NOTE	0	0	0.0%		158,242	69,808	126.7%	0	0	0.0%	1,178,211	693,854	69.8%
4-YR Eris LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	1,140	-100.0%
4-YR Eris SOFR	0	0	0.0%		819	660	24.1%	0	0	0.0%	4,520	4,060	11.3%
5-YR Eris LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	21,264	-100.0%

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Interest Rate Futures													
5-YR Eris SOFR	0	0	0.0%		19,158	13,253	44.6%	0	0	0.0%	72,524	53,754	34.9%
5-YR MAC LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	39,600	-100.0%
5-YR MAC SOFR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	92	-100.0%
5-YR NOTE	0	0	0.0%		23,464,088	22,267,073	5.4%	0	0	0.0%	201,361,317	176,435,884	14.1%
5Y YIELD	0	0	0.0%		0	27	-100.0%	0	0	0.0%	3	933	-99.7%
7-YR Eris LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	2,242	-100.0%
7-YR Eris SOFR	0	0	0.0%		538	854	-37.0%	0	0	0.0%	4,505	3,776	19.3%
BBG Duration-Hedged Credit Ind	0	-	-		383	-	-	0	-	-	383	-	-
BBG HY Credit Index	0	-	-		398	-	-	0	-	-	398	-	-
BBG IG Credit Index	0	-	-		662	-	-	0	-	-	662	-	-
FED FUND	0	0	0.0%		5,785,991	10,327,211	-44.0%	0	0	0.0%	43,125,822	66,882,455	-35.5%
MICRO ULTRA 10-YEAR NOTE	0	-	-		22,015	-	-	0	-	-	197,481	-	-
MICRO ULTRA T-BOND	0	-	-		36,869	-	-	0	-	-	153,588	-	-
UBSBM	0	-	-		994	-	-	0	-	-	3,640	-	-
Ultra 10-Year Note	0	0	0.0%		10,519,030	7,265,696	44.8%	0	0	0.0%	80,181,770	53,754,574	49.2%
ULTRA T-BOND	0	0	0.0%		6,123,337	3,942,167	55.3%	0	0	0.0%	49,428,708	31,550,781	56.7%
Interest Rate Options													
10-YR NOTE	0	0	0.0%		17,498,897	10,861,479	61.1%	0	0	0.0%	108,816,229	82,962,089	31.2%
2-YR NOTE	0	0	0.0%		563,700	429,672	31.2%	0	0	0.0%	4,035,741	2,551,595	58.2%
30-YR BOND	0	0	0.0%		4,072,251	1,920,370	112.1%	0	0	0.0%	21,910,874	14,575,094	50.3%
5-YR NOTE	0	0	0.0%		5,633,191	5,182,708	8.7%	0	0	0.0%	32,172,881	38,124,984	-15.6%
FED FUND	0	0	0.0%		0	1	-100.0%	0	0	0.0%	0	3	-100.0%
Ultra 10-Year Note	0	0	0.0%		20,016	50	39,932.0%	0	0	0.0%	89,375	3,933	2,172.4%
ULTRA 10-YEAR NOTE	0	-	-		0	-	-	0	-	-	552	-	-
ULTRA T-BOND	0	0	0.0%		28,645	1,522	1,782.1%	0	0	0.0%	128,474	12,126	959.5%

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Equity Index Futures													
AIR	0	-	-		0	-	-	0	-	-	0	-	-
DJ US REAL ESTATE SECTOR	0	0	0.0%		51,447	47,552	8.2%	0	0	0.0%	219,554	184,849	18.8%
E-mini (\$5) Dow	0	0	0.0%		2,978,330	3,728,278	-20.1%	0	0	0.0%	18,208,462	22,204,825	-18.0%
MICRO MINI \$5 DOW	0	0	0.0%		1,984,184	1,727,526	14.9%	0	0	0.0%	11,348,974	15,310,540	-25.9%
Equity Index Options													
DJIA	0	0	0.0%		1,528	4,250	-64.0%	0	0	0.0%	7,592	44,462	-82.9%
E-mini (\$5) Dow	0	0	0.0%		801	117	584.6%	0	0	0.0%	6,128	4,946	23.9%
Ag Products Futures													
CHI WHEAT	0	0	0.0%		3,540,064	3,659,840	-3.3%	0	0	0.0%	17,173,987	15,570,714	10.3%
CORN	0	0	0.0%		10,363,468	10,595,090	-2.2%	0	0	0.0%	49,260,122	44,410,440	10.9%
DJ_UBS ROLL SELECT INDEX	0	0	0.0%		33	0	0.0%	0	0	0.0%	229	0	0.0%
DOW-UBS COMMOD INDEX	0	0	0.0%		68,651	36,450	88.3%	0	0	0.0%	170,579	167,775	1.7%
DOW-UBS COMMOD INDEX SW	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	0	0.0%
FERTILIZER PRODUCS	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	4	-100.0%
KC WHEAT	0	0	0.0%		1,561,366	1,116,388	39.9%	0	0	0.0%	8,609,845	6,316,565	36.3%
MINI CORN	0	0	0.0%		33,866	59,525	-43.1%	0	0	0.0%	179,693	194,502	-7.6%
MINI SOYBEAN	0	0	0.0%		35,204	56,379	-37.6%	0	0	0.0%	246,950	236,595	4.4%
MINI WHEAT	0	0	0.0%		30,155	38,264	-21.2%	0	0	0.0%	140,388	156,139	-10.1%
OATS	0	0	0.0%		19,858	18,917	5.0%	0	0	0.0%	93,301	79,897	16.8%
ROUGH RICE	0	0	0.0%		17,294	20,501	-15.6%	0	0	0.0%	132,451	106,717	24.1%
SOYBEAN	0	0	0.0%		6,114,835	6,541,312	-6.5%	0	0	0.0%	32,820,761	30,143,301	8.9%
SOYBEAN MEAL	0	0	0.0%		4,076,386	3,867,721	5.4%	0	0	0.0%	21,020,496	16,954,498	24.0%
SOYBEAN OIL	0	0	0.0%		3,889,590	4,235,649	-8.2%	0	0	0.0%	20,303,355	18,480,232	9.9%
WHEAT	0	0	0.0%		0	10	-100.0%	0	0	0.0%	0	30	-100.0%
Ag Products Options													
AUG-DEC SOYBEAN MEAL CS	0	0	0.0%		0	1,250	-100.0%	0	0	0.0%	0	1,450	-100.0%
AUG-NOV SOYBEAN CAL SPR	0	0	0.0%		5	1,060	-99.5%	0	0	0.0%	1,215	1,060	14.6%

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Ag Products Options													
CHI WHEAT	0	0	0.0%	1,027,202	756,993	35.7%		0	0	0.0%	4,334,529	3,854,475	12.5%
CORN	0	0	0.0%	3,352,616	5,353,326	-37.4%		0	0	0.0%	14,624,606	15,788,024	-7.4%
CORN NEARBY+2 CAL SPRD	0	0	0.0%	2,274	44,807	-94.9%		0	0	0.0%	16,086	230,163	-93.0%
DEC-DEC CORN CAL SPRD	0	0	0.0%	6,600	4,139	59.5%		0	0	0.0%	17,710	5,238	238.1%
DEC-JUL SOYBEAN MEAL CSO	0	-	-	0	-	-		0	-	-	0	-	-
DEC-JULY CORN CAL SPRD	0	0	0.0%	6,014	6,917	-13.1%		0	0	0.0%	11,305	12,142	-6.9%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%		0	0	0.0%	0	350	-100.0%
FERTILIZER PRODUCTS	0	-	-	0	-	-		0	-	-	0	-	-
JAN-MAR SOYBEAN CSO	0	-	-	500	-	-		0	-	-	500	-	-
JAN-MAY SOYBEAN CAL SPRD	-	0	0.0%	-	0	0.0%		-	0	0.0%	-	0	0.0%
JULY-DEC CORN CAL SPRD	0	0	0.0%	644	15,968	-96.0%		0	0	0.0%	11,943	89,245	-86.6%
JULY-DEC SOYMEAL CAL SPR	0	0	0.0%	5,830	245	2,279.6%		0	0	0.0%	9,880	2,270	335.2%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	250	500	-50.0%		0	0	0.0%	2,650	2,560	3.5%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	1,220	0	0.0%		0	0	0.0%	7,555	0	0.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%		0	0	0.0%	0	10	-100.0%
JULY-NOV SOYBEAN CAL SPR	0	0	0.0%	15,048	10,176	47.9%		0	0	0.0%	67,538	69,443	-2.7%
KC WHEAT	0	0	0.0%	109,581	83,773	30.8%		0	0	0.0%	823,880	474,748	73.5%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	2,350	-100.0%		0	0	0.0%	4,957	11,981	-58.6%
MAR-JULY SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%		0	0	0.0%	0	30	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0	0.0%		0	0	0.0%	1,154	0	0.0%
NOV-JULY SOYBEAN CAL SPR	0	0	0.0%	0	0	0.0%		0	0	0.0%	1,375	200	587.5%
NOV-MAR SOYBEAN CSO	0	0	0.0%	1,485	0	0.0%		0	0	0.0%	8,960	15	#####
OATS	0	0	0.0%	103	321	-67.9%		0	0	0.0%	1,070	843	26.9%
ROUGH RICE	0	0	0.0%	920	3,377	-72.8%		0	0	0.0%	8,588	15,559	-44.8%
SEP-DEC SOYBEAN MEAL CSC	0	0	0.0%	0	0	0.0%		0	0	0.0%	0	0	0.0%
SOYBEAN	0	0	0.0%	1,640,937	2,249,743	-27.1%		0	0	0.0%	11,018,458	9,005,507	22.4%
SOYBEAN CRUSH	0	0	0.0%	0	0	0.0%		0	0	0.0%	0	5	-100.0%
SOYBEAN MEAL	0	0	0.0%	346,397	415,548	-16.6%		0	0	0.0%	2,827,890	2,171,452	30.2%
SOYBEAN OIL	0	0	0.0%	304,787	697,431	-56.3%		0	0	0.0%	1,834,734	2,144,488	-14.4%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%	8,273	24,966	-66.9%		0	0	0.0%	19,370	42,488	-54.4%
SOYMEAL NEARBY+2 CAL SPR	0	0	0.0%	3,700	0	0.0%		0	0	0.0%	4,655	2,230	108.7%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	2,000	0	0.0%		0	0	0.0%	7,075	175	3,942.9%
WHEAT	0	0	0.0%	10,143	999	915.3%		0	0	0.0%	46,920	12,937	262.7%
WHEAT-CORN ICSO	0	0	0.0%	20	20	0.0%		0	0	0.0%	980	225	335.6%

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Ag Products Options													
WHEAT NEARBY+2 CAL SPRD	0	0	0.0%		620	107	479.4%	0	0	0.0%	23,611	3,692	539.5%
TOTAL FUTURES GROUP													
Interest Rate Futures	0	0	0.0%	105,659,191	92,905,554	13.7%		0	0	0.0%	831,175,250	702,760,472	18.3%
Equity Index Futures	0	0	0.0%	5,013,961	5,503,356	-8.9%		0	0	0.0%	29,776,990	37,700,214	-21.0%
Ag Products Futures	0	0	0.0%	29,750,770	30,246,046	-1.6%		0	0	0.0%	150,152,157	132,817,409	13.1%
TOTAL FUTURES	0	0	0.0%	140,423,922	128,654,956	9.1%		0	0	0.0%	1,011,104,397	873,278,095	15.8%
TOTAL OPTIONS GROUP													
Equity Index Options	0	0	0.0%	2,329	4,367	-46.7%		0	0	0.0%	13,720	49,408	-72.2%
Interest Rate Options	0	0	0.0%	27,816,700	18,395,802	51.2%		0	0	0.0%	167,154,126	138,229,824	20.9%
Ag Products Options	0	0	0.0%	6,847,169	9,674,016	-29.2%		0	0	0.0%	35,739,194	33,943,005	5.3%
TOTAL OPTIONS	0	0	0.0%	34,666,198	28,074,185	23.5%		0	0	0.0%	202,907,040	172,222,237	17.8%
TOTAL COMBINED													
Interest Rate	0	0	0.0%	133,475,891	111,301,356	19.9%		0	0	0.0%	998,329,376	840,990,296	18.7%
Equity Index	0	0	0.0%	5,016,290	5,507,723	-8.9%		0	0	0.0%	29,790,710	37,749,622	-21.1%
Ag Products	0	0	0.0%	36,597,939	39,920,062	-8.3%		0	0	0.0%	185,891,351	166,760,414	11.5%
GRAND TOTAL	0	0	0.0%	175,090,120	156,729,141	11.7%		0	0	0.0%	1,214,011,437	1,045,500,332	16.1%