

CBOT Exchange Volume Report - Monthly

	VOLUME SEP 2024	VOLUME SEP 2023	% CHG	VOIUME AUG 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	186,856	46,370	303.0%	81,095	130.4%	523,990	153,947	240.4%
10-YR MAC LIBOR	0	0	0.0%	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	42,993,747	30,696,121	40.1%	74,630,623	-42.4%	450,905,633	359,875,034	25.3%
10Y YIELD	90,031	128,674	-30.0%	156,726	-42.6%	1,161,386	835,015	39.1%
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	9,348	5,158	81.2%	3,654	155.8%	37,989	44,891	-15.4%
20-YR BOND	0	160	-100.0%	0	0.0%	0	3,671	-100.0%
2-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	95,589	-100.0%
2-YR Eris SOFR	50,854	49,222	3.3%	29,399	73.0%	204,431	210,961	-3.1%
2-YR NOTE	16,888,364	10,965,603	54.0%	35,479,246	-52.4%	189,650,593	144,146,520	31.6%
2Y YIELD	3,076	5,496	-44.0%	5,118	-39.9%	34,590	58,907	-41.3%
30-Year UMBS TBA Futures - 2.5%	0	50	-100.0%	0	0.0%	0	1,065	-100.0%
30-Year UMBS TBA Futures - 3.0%	70	1,075	-93.5%	235	-70.2%	3,769	3,577	5.4%
30-Year UMBS TBA Futures - 3.5%	110	1,251	-91.2%	180	-38.9%	4,314	4,112	4.9%
30-Year UMBS TBA Futures - 4.0%	525	1,402	-62.6%	758	-30.7%	8,091	5,418	49.3%
30-Year UMBS TBA Futures - 4.5%	2,179	1,486	46.6%	1,567	39.1%	12,731	10,496	21.3%
30-Year UMBS TBA Futures - 5.0%	4,191	1,889	121.9%	6,650	-37.0%	33,116	13,372	147.7%
30-Year UMBS TBA Futures - 5.5%	8,107	3,189	154.2%	7,489	8.3%	61,280	13,834	343.0%
30-Year UMBS TBA Futures - 6.0%	2,898	3,031	-4.4%	9,264	-68.7%	45,820	10,058	355.6%
30-YR BOND	9,446,369	8,630,563	9.5%	15,576,051	-39.4%	99,692,170	76,398,460	30.5%
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	4	1,202	-99.7%	4	0.0%	914	8,983	-89.8%
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	16,796	15,617	7.5%	8,251	103.6%	83,576	65,602	27.4%
3-YR NOTE	187,715	114,168	64.4%	265,509	-29.3%	1,776,429	1,061,270	67.4%
4-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	1,403	-100.0%
4-YR Eris SOFR	7,472	5,153	45.0%	5,722	30.6%	59,489	16,901	252.0%
5-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	61,451	-100.0%
5-YR Eris SOFR	200,505	72,935	174.9%	133,174	50.6%	720,910	318,228	126.5%
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	28,260,195	22,041,565	28.2%	62,032,813	-54.4%	330,417,273	279,599,414	18.2%
5Y YIELD	1	15	-93.3%	0	0.0%	5	959	-99.5%
7-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	5,425	-100.0%
7-YR Eris SOFR	5,970	3,173	88.2%	1,752	240.8%	27,226	10,686	154.8%
BBG Duration-Hedged Credit Index	10,188	0	-	6,076	67.7%	25,654	0	-
BBG HY Credit Index	2,672	0	-	615	334.5%	5,054	0	-
BBG IG Credit Index	11,040	0	-	3,347	229.8%	17,717	0	-
FED FUND	14,115,249	7,154,122	97.3%	10,717,030	31.7%	77,785,475	87,825,930	-11.4%
MICRO ULTRA 10-YEAR NOTE	7,817	0	-	16,607	-52.9%	242,871	0	-
MICRO ULTRA T-BOND	16,604	0	-	19,027	-12.7%	220,495	0	-
UBSBM	1,490	440	238.6%	2,541	-41.4%	9,103	440	1,968.9%
Ultra 10-Year Note	10,999,487	8,336,472	31.9%	20,271,490	-45.7%	125,616,941	86,430,682	45.3%
ULTRA T-BOND	6,629,588	4,969,582	33.4%	13,830,747	-52.1%	78,917,367	52,834,079	49.4%

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Interest Rate Options								
10-YR NOTE	17,621,370	13,096,879	34.5%	20,287,456	-13.1%	165,508,551	125,431,120	32.0%
2-YR NOTE	1,017,929	685,966	48.4%	950,400	7.1%	6,718,487	4,085,533	64.4%
30-YR BOND	3,179,988	3,436,937	-7.5%	3,236,310	-1.7%	32,033,253	24,136,808	32.7%
5-YR NOTE	3,722,071	4,884,371	-23.8%	6,242,350	-40.4%	48,133,053	54,819,298	-12.2%
FED FUND	0	0	0.0%	0	0.0%	0	4	-100.0%
Ultra 10-Year Note	55,023	533	10,223.3%	11,876	363.3%	179,500	7,959	2,155.3%
ULTRA 10-YEAR NOTE	0	0	-	56	-100.0%	708	0	-
ULTRA T-BOND	19,634	7,513	161.3%	18,845	4.2%	203,191	35,701	469.1%
Equity Index Futures								
AIR	7	0	-	2	250.0%	559	0	-
DJ US REAL ESTATE SECTOR	214,763	144,496	48.6%	66,287	224.0%	901,220	631,713	42.7%
E-mini (\$5) Dow	3,096,240	3,671,788	-15.7%	2,974,043	4.1%	27,584,301	32,299,363	-14.6%
MICRO MINI \$5 DOW	2,410,942	1,621,717	48.7%	2,594,237	-7.1%	18,819,555	20,145,271	-6.6%
Equity Index Options								
DJIA	1,732	4,565	-62.1%	1,335	29.7%	11,989	60,484	-80.2%
E-mini (\$5) Dow	1,134	256	343.0%	975	16.3%	9,619	5,637	70.6%
Ag Products Futures								
BLOOMBERG COMMOD INDEX F	129,350	52,718	145.4%	40,229	221.5%	531,890	428,322	24.2%
BLOOMBERG COMMOD INDEX S	0	60,512	-100.0%	0	0.0%	121,024	276,022	-56.2%
CHI WHEAT	1,936,043	1,849,056	4.7%	3,029,576	-36.1%	24,504,881	23,302,636	5.2%
CORN	6,297,130	4,325,168	45.6%	9,565,575	-34.2%	75,099,022	64,689,256	16.1%
DJ_UBS ROLL SELECT INDEX FU	49,005	23,200	111.2%	4,733	935.4%	111,415	79,081	40.9%
FERTILIZER PRODUCS	2,459	1,085	126.6%	1,984	23.9%	16,481	17,182	-4.1%
KC WHEAT	920,684	759,958	21.1%	1,543,325	-40.3%	12,326,600	9,441,361	30.6%
MINI CORN	34,150	19,737	73.0%	24,305	40.5%	261,597	305,415	-14.3%
MINI SOYBEAN	51,356	31,217	64.5%	46,080	11.4%	389,035	378,043	2.9%
MINI WHEAT	18,078	25,272	-28.5%	23,512	-23.1%	206,775	279,675	-26.1%
OATS	17,041	10,239	66.4%	13,619	25.1%	139,865	121,148	15.4%
ROUGH RICE	17,665	13,919	26.9%	29,550	-40.2%	204,421	168,654	21.2%
SOYBEAN	5,009,139	4,650,277	7.7%	4,541,829	10.3%	49,547,074	45,351,940	9.3%
SOYBEAN MEAL	3,349,437	2,700,362	24.0%	3,491,359	-4.1%	32,353,317	26,163,453	23.7%
SOYBEAN OIL	3,336,467	3,009,804	10.9%	3,594,342	-7.2%	32,532,625	27,724,913	17.3%
WHEAT	300	300	0.0%	0	0.0%	4,350	7,805	-44.3%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	3,000	1,950	53.8%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	2,296	1,410	62.8%
BLOOMBERG COMMOD INDEX O	5	0	-	0	-	5	0	-
CHI WHEAT	534,849	527,547	1.4%	600,231	-10.9%	6,184,460	6,012,217	2.9%
CORN	2,155,963	1,781,523	21.0%	1,944,921	10.9%	22,346,308	25,612,638	-12.8%
CORN NEARBY+2 CAL SPRD	5,090	3,468	46.8%	9,883	-48.5%	33,849	260,315	-87.0%
DEC-DEC CORN CAL SPRD	50	2	2,400.0%	2,560	-98.0%	26,225	5,666	362.8%
DEC-JUL SOYBEAN MEAL CSO	150	10	1,400.0%	150	0.0%	300	210	42.9%
DEC-JULY CORN CAL SPRD	4,320	640	575.0%	7,213	-40.1%	24,431	16,682	46.5%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	350	-100.0%
FERTILIZER PRODUCTS	65	0	-	100	-35.0%	390	0	-
JAN-MAR SOYBEAN CSO	0	0	-	0	0.0%	500	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	0	600	-100.0%	300	-100.0%	12,243	105,163	-88.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	10,130	2,270	346.3%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	2,750	2,560	7.4%
JULY-DEC WHEAT CAL SPRD	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	10	-100.0%
JULY-NOV SOYBEAN CAL SPRD	25	2,880	-99.1%	0	0.0%	68,063	79,627	-14.5%
KC WHEAT	53,220	45,449	17.1%	44,551	19.5%	1,002,371	677,006	48.1%
MAR-JULY CORN CAL SPRD	0	4,158	-100.0%	0	0.0%	4,957	19,899	-75.1%
MAR-JULY SOYBEAN CAL SPRD	1,300	100	1,200.0%	1,300	0.0%	4,200	130	3,130.8%
MAR-JULY WHEAT CAL SPRD	2,000	0	0.0%	0	0.0%	3,154	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	1,220	-100.0%	20	-100.0%	2,965	1,420	108.8%
NOV-MAR SOYBEAN CSO	0	2,004	-100.0%	7,205	-100.0%	17,285	3,844	349.7%
OATS	114	320	-64.4%	105	8.6%	1,370	1,654	-17.2%
ROUGH RICE	573	2,328	-75.4%	1,230	-53.4%	12,637	22,752	-44.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	750	-100.0%	1,500	3,200	-53.1%
SOYBEAN	2,324,232	1,513,742	53.5%	1,956,743	18.8%	17,573,572	13,928,141	26.2%
SOYBEAN CRUSH	0	0	0.0%	0	0.0%	0	5	-100.0%
SOYBEAN MEAL	400,284	207,039	93.3%	368,736	8.6%	4,139,353	3,160,377	31.0%
SOYBEAN OIL	335,152	376,728	-11.0%	528,267	-36.6%	3,326,846	3,471,791	-4.2%
SOYBN NEARBY+2 CAL SPRD	100	1,370	-92.7%	400	-75.0%	29,982	63,326	-52.7%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	200	-100.0%	10,755	3,370	219.1%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	9,425	175	5,285.7%
WHEAT	810	1,597	-49.3%	831	-2.5%	54,508	16,703	226.3%
WHEAT-CORN ICSO	0	45	-100.0%	0	0.0%	980	270	263.0%
WHEAT NEARBY+2 CAL SPRD	325	440	-26.1%	170	91.2%	25,256	4,992	405.9%
TOTAL FUTURES GROUP								
Interest Rate Futures	130,159,518	93,255,184	39.6%	233,302,760	-44.2%	1,358,306,402	1,090,277,245	24.6%
Equity Index Futures	5,721,952	5,438,001	5.2%	5,634,569	1.6%	47,305,635	53,076,347	-10.9%
Ag Products Futures	21,168,304	17,532,824	20.7%	25,950,018	-18.4%	228,350,372	198,734,906	14.9%
TOTAL FUTURES	157,049,774	116,226,009	35.1%	264,887,347	-40.7%	1,633,962,409	1,342,088,498	21.7%

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TOTAL OPTIONS GROUP								
Equity Index Options	2,866	4,821	-40.6%	2,310	24.1%	21,608	66,121	-67.3%
Interest Rate Options	25,616,015	22,112,199	15.8%	30,747,293	-16.7%	252,776,743	208,516,423	21.2%
Ag Products Options	5,818,627	4,473,210	30.1%	5,475,866	6.3%	54,943,621	53,480,123	2.7%
TOTAL OPTIONS	31,437,508	26,590,230	18.2%	36,225,469	-13.2%	307,741,972	262,062,667	17.4%
TOTAL COMBINED								
Interest Rate	155,775,533	115,367,383	35.0%	264,050,053	-41.0%	1,611,083,145	1,298,793,668	24.0%
Equity Index	5,724,818	5,442,822	5.2%	5,636,879	1.6%	47,327,243	53,142,468	-10.9%
Ag Products	26,986,931	22,006,034	22.6%	31,425,884	-14.1%	283,293,993	252,215,029	12.3%
GRAND TOTAL	188,487,282	142,816,239	32.0%	301,112,816	-37.4%	1,941,704,381	1,604,151,165	21.0%