

CBOT Exchange Volume Report - Monthly

	VOLUME OCT 2024	VOLUME OCT 2023	% CHG	VOIUME SEP 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	27,760	9,751	184.7%	186,856	-85.1%	551,750	163,698	237.1%
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	47,742,509	43,163,224	10.6%	42,993,747	11.0%	498,648,142	403,038,258	23.7%
10Y YIELD	133,519	199,562	-33.1%	90,031	48.3%	1,294,905	1,034,577	25.2%
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	6,559	0	0.0%	9,348	-29.8%	44,548	44,891	-0.8%
20-YR BOND	0	166	-100.0%	0	0.0%	0	3,837	-100.0%
2-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	95,589	-100.0%
2-YR Eris SOFR	28,523	4,277	566.9%	50,854	-43.9%	232,954	215,238	8.2%
2-YR NOTE	18,374,918	14,852,686	23.7%	16,888,364	8.8%	208,025,511	158,999,206	30.8%
2Y YIELD	3,063	3,870	-20.9%	3,076	-0.4%	37,653	62,777	-40.0%
30-Year UMBS TBA Futures - 2.5%	0	0	0.0%	0	0.0%	0	1,065	-100.0%
30-Year UMBS TBA Futures - 3.0%	248	595	-58.3%	70	254.3%	4,017	4,172	-3.7%
30-Year UMBS TBA Futures - 3.5%	150	1,089	-86.2%	110	36.4%	4,464	5,201	-14.2%
30-Year UMBS TBA Futures - 4.0%	243	1,862	-86.9%	525	-53.7%	8,334	7,280	14.5%
30-Year UMBS TBA Futures - 4.5%	659	2,095	-68.5%	2,179	-69.8%	13,390	12,591	6.3%
30-Year UMBS TBA Futures - 5.0%	2,374	1,448	64.0%	4,191	-43.4%	35,490	14,820	139.5%
30-Year UMBS TBA Futures - 5.5%	6,515	2,190	197.5%	8,107	-19.6%	67,795	16,024	323.1%
30-Year UMBS TBA Futures - 6.0%	1,087	2,818	-61.4%	2,898	-62.5%	46,907	12,876	264.3%
30-YR BOND	10,767,424	12,194,930	-11.7%	9,446,369	14.0%	110,459,594	88,593,390	24.7%
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	3	2,277	-99.9%	4	-25.0%	917	11,260	-91.9%
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	3,035	4,469	-32.1%	16,796	-81.9%	86,611	70,071	23.6%
3-YR NOTE	177,904	132,417	34.4%	187,715	-5.2%	1,954,333	1,193,687	63.7%
4-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	1,403	-100.0%
4-YR Eris SOFR	3,697	982	276.5%	7,472	-50.5%	63,186	17,883	253.3%
5-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	61,451	-100.0%
5-YR Eris SOFR	42,777	39,517	8.2%	200,505	-78.7%	763,687	357,745	113.5%
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	30,131,962	29,373,531	2.6%	28,260,195	6.6%	360,549,235	308,972,945	16.7%
5Y YIELD	0	10	-100.0%	1	-100.0%	5	969	-99.5%
7-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	5,425	-100.0%
7-YR Eris SOFR	1,736	820	111.7%	5,970	-70.9%	28,962	11,506	151.7%
BBG Duration-Hedged Credit Index	7,620	0	-	10,188	-25.2%	33,274	0	-
BBG HY Credit Index	1,202	0	-	2,672	-55.0%	6,256	0	-
BBG IG Credit Index	2,418	0	-	11,040	-78.1%	20,135	0	-
FED FUND	8,835,239	9,123,767	-3.2%	14,115,249	-37.4%	86,620,714	96,949,697	-10.7%
MICRO ULTRA 10-YEAR NOTE	12,424	0	-	7,817	58.9%	255,295	0	-
MICRO ULTRA T-BOND	21,703	0	-	16,604	30.7%	242,198	0	-
UBSBM	338	1,010	-66.5%	1,490	-77.3%	9,441	1,450	551.1%
Ultra 10-Year Note	12,415,167	11,237,182	10.5%	10,999,487	12.9%	138,032,108	97,667,864	41.3%
ULTRA T-BOND	7,530,174	6,942,277	8.5%	6,629,588	13.6%	86,447,541	59,776,356	44.6%

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Interest Rate Options								
10-YR NOTE	24,536,845	18,979,077	29.3%	17,621,370	39.2%	190,045,396	144,410,197	31.6%
2-YR NOTE	646,035	795,944	-18.8%	1,017,929	-36.5%	7,364,522	4,881,477	50.9%
30-YR BOND	4,945,932	4,583,799	7.9%	3,179,988	55.5%	36,979,185	28,720,607	28.8%
5-YR NOTE	5,049,413	5,910,638	-14.6%	3,722,071	35.7%	53,182,466	60,729,936	-12.4%
FED FUND	0	0	0.0%	0	0.0%	0	4	-100.0%
Ultra 10-Year Note	35,596	31,838	11.8%	55,023	-35.3%	215,096	39,797	440.5%
ULTRA 10-YEAR NOTE	350	0	-	0	0.0%	1,058	0	-
ULTRA T-BOND	18,746	25,637	-26.9%	19,634	-4.5%	221,937	61,338	261.8%
Equity Index Futures								
AIR	106	0	-	7	1,414.3%	665	0	-
DJ US REAL ESTATE SECTOR	68,297	71,733	-4.8%	214,763	-68.2%	969,517	703,446	37.8%
E-mini (\$5) Dow	2,621,834	4,616,118	-43.2%	3,096,240	-15.3%	30,206,135	36,915,481	-18.2%
MICRO MINI \$5 DOW	2,386,752	2,532,108	-5.7%	2,410,942	-1.0%	21,206,307	22,677,379	-6.5%
Equity Index Options								
DJIA	1,986	1,795	10.6%	1,732	14.7%	13,975	62,279	-77.6%
E-mini (\$5) Dow	2,235	514	334.8%	1,134	97.1%	11,854	6,151	92.7%
Ag Products Futures								
BLOOMBERG COMMOD INDEX F	66,074	5,860	1,027.5%	129,350	-48.9%	597,964	434,182	37.7%
BLOOMBERG COMMOD INDEX S	0	0	0.0%	0	0.0%	121,024	276,022	-56.2%
CHI WHEAT	2,752,851	2,508,858	9.7%	1,936,043	42.2%	27,257,732	25,811,494	5.6%
CORN	9,466,586	5,623,324	68.3%	6,297,130	50.3%	84,565,608	70,312,580	20.3%
DJ_UBS ROLL SELECT INDEX FU	149	1,485	-90.0%	49,005	-99.7%	111,564	80,566	38.5%
FERTILIZER PRODUCS	4,410	1,099	301.3%	2,459	79.3%	20,891	18,281	14.3%
KC WHEAT	1,334,944	915,199	45.9%	920,684	45.0%	13,661,544	10,356,560	31.9%
MINI CORN	29,044	25,841	12.4%	34,150	-15.0%	290,641	331,256	-12.3%
MINI SOYBEAN	61,507	50,502	21.8%	51,356	19.8%	450,542	428,545	5.1%
MINI WHEAT	25,032	22,389	11.8%	18,078	38.5%	231,807	302,064	-23.3%
OATS	15,191	12,318	23.3%	17,041	-10.9%	155,056	133,466	16.2%
ROUGH RICE	36,133	28,324	27.6%	17,665	104.5%	240,554	196,978	22.1%
SOYBEAN	8,771,208	6,985,693	25.6%	5,009,139	75.1%	58,318,282	52,337,633	11.4%
SOYBEAN MEAL	4,283,663	4,178,848	2.5%	3,349,437	27.9%	36,636,980	30,342,301	20.7%
SOYBEAN OIL	3,750,301	3,230,031	16.1%	3,336,467	12.4%	36,282,926	30,954,944	17.2%
WHEAT	2,269	400	467.3%	300	656.3%	6,619	8,205	-19.3%

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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	11	0	-	5	120.0%	16	0	-
CHI WHEAT	682,558	666,963	2.3%	534,849	27.6%	6,867,018	6,679,180	2.8%
CORN	2,853,549	1,981,127	44.0%	2,155,963	32.4%	25,199,857	27,593,765	-8.7%
CORN NEARBY+2 CAL SPRD	25,265	7,226	249.6%	5,090	396.4%	59,114	267,541	-77.9%
DEC-DEC CORN CAL SPRD	3,408	120	2,740.0%	50	6,716.0%	29,633	5,786	412.2%
DEC-JUL SOYBEAN MEAL CSO	50	20	150.0%	150	-66.7%	350	230	52.2%
DEC-JULY CORN CAL SPRD	16,671	884	1,785.9%	4,320	285.9%	41,102	17,566	134.0%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	350	-100.0%
FERTILIZER PRODUCS	225	0	-	65	246.2%	615	0	-
JAN-MAR SOYBEAN CSO	0	0	-	0	0.0%	500	0	-
JAN-MAY SOYBEAN CAL SPRD	300	0	0.0%	0	-	300	0	0.0%
JULY-DEC CORN CAL SPRD	3,100	150	1,966.7%	0	0.0%	15,343	105,313	-85.4%
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	50	4,892	-99.0%	25	100.0%	68,113	84,519	-19.4%
KC WHEAT	68,242	56,531	20.7%	53,220	28.2%	1,070,613	733,537	46.0%
MAR-JULY CORN CAL SPRD	1,180	120	883.3%	0	0.0%	6,137	20,019	-69.3%
MAR-JULY SOYBEAN CAL SPRD	3,385	900	276.1%	1,300	160.4%	7,585	1,030	636.4%
MAR-JULY WHEAT CAL SPRD	4,000	0	0.0%	2,000	100.0%	7,154	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	600	0	0.0%	0	0.0%	3,565	1,420	151.1%
NOV-MAR SOYBEAN CSO	2,395	525	356.2%	0	0.0%	19,680	4,369	350.4%
OATS	102	137	-25.5%	114	-10.5%	1,472	1,791	-17.8%
ROUGH RICE	1,689	727	132.3%	573	194.8%	14,326	23,479	-39.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	0	0.0%	1,500	3,200	-53.1%
SOYBEAN	2,777,274	1,584,949	75.2%	2,324,232	19.5%	20,350,846	15,513,090	31.2%
SOYBEAN CRUSH	0	0	0.0%	0	0.0%	0	5	-100.0%
SOYBEAN MEAL	476,669	679,467	-29.8%	400,284	19.1%	4,616,022	3,839,844	20.2%
SOYBEAN OIL	574,579	294,383	95.2%	335,152	71.4%	3,901,425	3,766,174	3.6%
SOYBN NEARBY+2 CAL SPRD	5,625	8,670	-35.1%	100	5,525.0%	35,607	71,996	-50.5%
SOYMEAL NEARBY+2 CAL SPRD	0	1,850	-100.0%	0	0.0%	10,755	5,220	106.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	9,425	175	5,285.7%
WHEAT	2,054	886	131.8%	810	153.6%	56,562	17,589	221.6%
WHEAT-CORN IC SO	500	0	0.0%	0	0.0%	1,480	270	448.1%
WHEAT NEARBY+2 CAL SPRD	1,702	366	365.0%	325	423.7%	26,958	5,358	403.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	136,282,950	127,298,822	7.1%	130,159,518	4.7%	1,494,589,352	1,217,576,067	22.8%
Equity Index Futures	5,076,989	7,219,959	-29.7%	5,721,952	-11.3%	52,382,624	60,296,306	-13.1%
Ag Products Futures	30,599,362	23,590,171	29.7%	21,168,304	44.6%	258,949,734	222,325,077	16.5%
TOTAL FUTURES	171,959,301	158,108,952	8.8%	157,049,774	9.5%	1,805,921,710	1,500,197,450	20.4%

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TOTAL OPTIONS GROUP								
Equity Index Options	4,221	2,309	82.8%	2,866	47.3%	25,829	68,430	-62.3%
Interest Rate Options	35,232,917	30,326,933	16.2%	25,616,015	37.5%	288,009,660	238,843,356	20.6%
Ag Products Options	7,505,183	5,290,893	41.9%	5,818,627	29.0%	62,448,804	58,771,016	6.3%
TOTAL OPTIONS	42,742,321	35,620,135	20.0%	31,437,508	36.0%	350,484,293	297,682,802	17.7%
TOTAL COMBINED								
Interest Rate	171,515,867	157,625,755	8.8%	155,775,533	10.1%	1,782,599,012	1,456,419,423	22.4%
Equity Index	5,081,210	7,222,268	-29.6%	5,724,818	-11.2%	52,408,453	60,364,736	-13.2%
Ag Products	38,104,545	28,881,064	31.9%	26,986,931	41.2%	321,398,538	281,096,093	14.3%
GRAND TOTAL	214,701,622	193,729,087	10.8%	188,487,282	13.9%	2,156,406,003	1,797,880,252	19.9%