

CBOT Exchange Volume Report - Monthly

	VOLUME SEP 2022	VOLUME SEP 2021	% CHG	VOIUME AUG 2022	% CHG	VOLUME Y.T.D 2022	VOLUME Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	31,217	34,132	-8.5%	7,893	295.5%	151,135	115,992	30.3%
10-YR Eris SOFR	138	30	360.0%	1,309	-89.5%	7,529	180	4,082.8%
10-YR MAC LIBOR	35,644	331,770	-89.3%	5,870	507.2%	273,093	1,195,699	-77.2%
10-YR NOTE	35,986,705	32,806,222	9.7%	43,518,409	-17.3%	356,168,998	356,617,880	-0.1%
10Y YIELD	129,061	317,579	-59.4%	94,753	36.2%	916,324	439,833	108.3%
15-YR Eris LIBOR	0	0	0.0%	0	0.0%	1,500	0	0.0%
1-YR Eris BSBY	0	0	-	300	-100.0%	1,600	0	-
1-YR Eris SOFR	25,508	44,480	-42.7%	6,784	276.0%	221,740	653,828	-66.1%
20-YR BOND	2,283	0	-	3,934	-42.0%	33,555	0	-
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	0	0.0%
2-YR Eris LIBOR	185,677	41,668	345.6%	19,588	847.9%	758,702	142,666	431.8%
2-YR Eris SOFR	9,303	1,730	437.7%	4,947	88.1%	111,479	25,550	336.3%
2-YR NOTE	12,297,099	5,825,442	111.1%	19,694,183	-37.6%	132,343,128	82,394,118	60.6%
2Y YIELD	9,401	613	1,433.6%	5,860	60.4%	70,057	5,488	1,176.5%
30-YR BOND	7,216,425	8,490,250	-15.0%	9,453,476	-23.7%	75,310,312	85,718,919	-12.1%
30-YR Eris LIBOR	0	0	0.0%	0	0.0%	636	634	0.3%
30-YR SWAP RATE	0	13,044	-100.0%	0	0.0%	4,304	18,554	-76.8%
30Y YIELD	8,818	6,471	36.3%	6,891	28.0%	90,501	7,301	1,139.6%
3-YR Eris BSBY	0	0	-	0	0.0%	4	0	-
3-YR Eris LIBOR	9,634	51,379	-81.2%	4,766	102.1%	216,640	161,544	34.1%
3-YR Eris SOFR	6,233	1,666	274.1%	5,254	18.6%	47,794	11,349	321.1%
3-YR NOTE	322,250	207,723	55.1%	348,333	-7.5%	3,127,128	1,633,059	91.5%
4-YR Eris LIBOR	1,892	4,256	-55.5%	3,986	-52.5%	62,275	29,008	114.7%
4-YR Eris SOFR	1,668	1,030	61.9%	1,586	5.2%	11,715	4,680	150.3%
5-YR Eris LIBOR	37,699	44,096	-14.5%	23,189	62.6%	385,855	281,149	37.2%
5-YR Eris SOFR	3,658	1,260	190.3%	2,298	59.2%	29,264	3,755	679.3%
5-YR MAC LIBOR	48,145	65,815	-26.8%	31,294	53.8%	306,156	482,874	-36.6%
5-YR NOTE	23,725,897	18,275,870	29.8%	34,940,907	-32.1%	252,876,801	208,940,464	21.0%
5Y YIELD	483	3,978	-87.9%	325	48.6%	21,261	6,719	216.4%
7-YR Eris LIBOR	2,707	2,417	12.0%	3,465	-21.9%	40,622	23,572	72.3%
7-YR Eris SOFR	588	0	-	892	-34.1%	7,019	0	-
FED FUND	8,419,496	1,675,812	402.4%	6,174,211	36.4%	65,741,056	16,397,247	300.9%
Ultra 10-Year Note	6,862,010	6,451,309	6.4%	9,416,856	-27.1%	72,438,607	69,637,393	4.0%
ULTRA T-BOND	4,073,004	3,622,819	12.4%	7,101,214	-42.6%	44,621,984	43,170,907	3.4%
Interest Rate Options								
10-YR NOTE	15,664,865	12,579,888	24.5%	12,734,291	23.0%	124,378,426	122,568,856	1.5%
2-YR NOTE	160,034	2,107	7,495.3%	134,515	19.0%	616,604	111,234	454.3%
30-YR BOND	3,045,580	2,572,996	18.4%	2,129,275	43.0%	22,532,355	24,366,576	-7.5%
5-YR NOTE	5,835,995	2,801,333	108.3%	4,543,721	28.4%	48,239,315	28,459,981	69.5%
FED FUND	0	0	0.0%	0	0.0%	45	0	0.0%
Ultra 10-Year Note	4	0	0.0%	0	0.0%	751	46	1,532.6%
ULTRA T-BOND	2,349	814	188.6%	1,194	96.7%	21,755	5,984	263.6%

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Equity Index Futures								
DJ US REAL ESTATE SECTOR	173,685	141,880	22.4%	45,132	284.8%	723,509	542,153	33.5%
E-mini (\$5) Dow	4,312,623	4,520,784	-4.6%	3,780,051	14.1%	38,729,071	33,003,287	17.3%
MICRO MINI \$5 DOW	3,391,621	3,346,391	1.4%	2,546,298	33.2%	35,129,375	24,016,595	46.3%
S&P 500	0	0	0.0%	0	-	0	0	0.0%
Equity Index Options								
DJIA	1,892	0	-	0	-	1,892	0	-
E-mini (\$5) Dow	1,300	2,514	-48.3%	1,706	-23.8%	19,252	13,800	39.5%
Energy Futures								
ETHANOL	0	0	0.0%	0	0.0%	0	262	-100.0%
Ag Products Futures								
CHI WHEAT	1,842,948	1,656,944	11.2%	2,374,166	-22.4%	20,243,034	23,673,390	-14.5%
CORN	4,738,877	4,903,302	-3.4%	7,017,791	-32.5%	61,530,213	69,305,309	-11.2%
DJ_UBS ROLL SELECT INDEX FU	21,828	13,294	64.2%	752	2,802.7%	78,278	32,274	142.5%
DOW-UBS COMMOD INDEX	147,185	82,911	77.5%	14,974	882.9%	595,228	497,469	19.7%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	100	0	-
FERTILIZER PRODUCTS	0	0	0.0%	0	0.0%	0	0	0.0%
Intercommodity Spread	0	0	0.0%	0	-	0	0	0.0%
KC WHEAT	628,772	703,768	-10.7%	1,020,624	-38.4%	8,296,384	9,901,549	-16.2%
MINI CORN	44,048	33,199	32.7%	48,566	-9.3%	516,790	589,630	-12.4%
MINI SOYBEAN	54,045	36,962	46.2%	62,678	-13.8%	546,906	530,401	3.1%
MINI WHEAT	31,614	14,676	115.4%	25,697	23.0%	249,013	188,713	32.0%
OATS	7,471	11,009	-32.1%	7,648	-2.3%	77,340	96,696	-20.0%
ROUGH RICE	10,754	11,351	-5.3%	27,203	-60.5%	166,814	148,050	12.7%
SOYBEAN	4,123,627	3,105,623	32.8%	3,567,413	15.6%	37,993,098	39,512,476	-3.8%
SOYBEAN MEAL	2,438,004	1,863,917	30.8%	2,450,507	-0.5%	20,403,009	18,846,259	8.3%
SOYBEAN OIL	2,663,653	2,472,503	7.7%	2,638,324	1.0%	21,387,143	24,827,023	-13.9%
WHEAT	1,050	23,613	-95.6%	200	425.0%	57,164	243,458	-76.5%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	212	0	0.0%
CHI WHEAT	632,750	383,206	65.1%	508,035	24.5%	5,545,230	4,088,721	35.6%
CORN	2,137,134	2,023,105	5.6%	2,582,297	-17.2%	25,165,709	26,396,755	-4.7%
CORN NEARBY+2 CAL SPRD	5,443	6,176	-11.9%	25,168	-78.4%	200,939	114,776	75.1%
DEC-DEC CORN CAL SPRD	0	30	-100.0%	0	0.0%	0	1,517	-100.0%
DEC-JULY CORN CAL SPRD	1,725	4,400	-60.8%	5,859	-70.6%	15,416	15,985	-3.6%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
Intercommodity Spread	0	0	0.0%	0	0.0%	0	271	-100.0%
JAN-MAR SOYBEAN CSO	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	7,650	5,050	51.5%	7,925	-3.5%	78,870	40,105	96.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	0.0%	845	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	3,700	100	3,600.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	2	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	1,645	0	0.0%	0	0.0%	44,273	2,422	1,728.0%
KC WHEAT	51,316	69,933	-26.6%	54,146	-5.2%	666,614	578,875	15.2%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
MAR-JULY CORN CAL SPRD	2,440	400	510.0%	13,475	-81.9%	25,490	400	6,272.5%
MAR-JULY SOYBEAN CAL SPRD	100	0	0.0%	500	-80.0%	600	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	150	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	25	0	0.0%	4,535	-99.4%	5,160	0	0.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	0	150	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
OATS	36	483	-92.5%	181	-80.1%	1,812	2,607	-30.5%
ROUGH RICE	1,535	899	70.7%	2,444	-37.2%	14,633	8,292	76.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	830	-100.0%	830	0	-
SOYBEAN	1,089,772	1,053,963	3.4%	1,381,547	-21.1%	14,232,933	14,669,512	-3.0%
SOYBEAN CRUSH	4	119	-96.6%	10	-60.0%	165	1,190	-86.1%
SOYBEAN MEAL	213,663	172,201	24.1%	266,693	-19.9%	2,165,356	1,982,139	9.2%
SOYBEAN OIL	187,134	214,517	-12.8%	218,299	-14.3%	2,193,389	2,688,058	-18.4%
SOYBN NEARBY+2 CAL SPRD	4,265	550	675.5%	8,210	-48.1%	32,048	20,554	55.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	150	-100.0%	1,250	0	0.0%
SOY OIL NEARBY+2 CAL SPRD	1,100	0	-	0	-	1,100	0	-
WHEAT	277	1,009	-72.5%	36	669.4%	1,534	11,276	-86.4%
WHEAT-CORN ICSO	2	0	0.0%	1,530	-99.9%	8,352	831	905.1%
WHEAT NEARBY+2 CAL SPRD	410	1,492	-72.5%	813	-49.6%	31,697	5,467	479.8%
Ags Futures								
FERTILIZER PRODUCTS	2,990	6,709	-55.4%	4,123	-27.5%	26,413	33,717	-21.7%

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TOTAL FUTURES GROUP								
Interest Rate Futures	99,452,643	78,322,861	27.0%	130,882,773	-24.0%	1,006,398,774	868,120,362	15.9%
Equity Index Futures	7,877,929	8,009,055	-1.6%	6,371,481	23.6%	74,581,955	57,562,035	29.6%
Energy Futures	0	0	0.0%	0	0.0%	0	262	-100.0%
Ag Products Futures	16,753,876	14,933,072	12.2%	19,256,543	-13.0%	172,140,514	188,392,697	-8.6%
Ags Futures	2,990	6,709	-55.4%	4,123	-27.5%	26,413	33,717	-21.7%
TOTAL FUTURES	124,087,438	101,271,697	22.5%	156,514,920	-20.7%	1,253,147,656	1,114,109,073	12.5%
TOTAL OPTIONS GROUP								
Equity Index Options	3,192	2,514	27.0%	1,706	87.1%	21,144	13,800	53.2%
Interest Rate Options	24,708,827	17,957,138	37.6%	19,542,996	26.4%	195,789,251	175,512,677	11.6%
Ag Products Options	4,338,426	3,937,533	10.2%	5,082,683	-14.6%	50,438,309	50,630,003	-0.4%
TOTAL OPTIONS	29,050,445	21,897,185	32.7%	24,627,385	18.0%	246,248,704	226,156,480	8.9%
TOTAL COMBINED								
Interest Rate	124,161,470	96,279,999	29.0%	150,425,769	-17.5%	1,202,188,025	1,043,633,039	15.2%
Equity Index	7,881,121	8,011,569	-1.6%	6,373,187	23.7%	74,603,099	57,575,835	29.6%
Energy	0	0	0.0%	0	0.0%	0	262	-100.0%
Ag Products	21,092,302	18,870,605	11.8%	24,339,226	-13.3%	222,578,823	239,022,700	-6.9%
Ags	2,990	6,709	-55.4%	4,123	-27.5%	26,413	33,717	-21.7%
GRAND TOTAL	153,137,883	123,168,882	24.3%	181,142,305	-15.5%	1,499,396,360	1,340,265,553	11.9%