

CBOT Exchange Volume Report - Monthly

	VOLUME AUG 2024	VOLUME AUG 2023	% CHG	VOIUME JUL 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	81,095	5,169	1,468.9%	21,306	280.6%	337,134	107,577	213.4%
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	74,630,623	55,871,510	33.6%	43,344,115	72.2%	407,911,886	329,178,913	23.9%
10Y YIELD	156,726	141,956	10.4%	135,536	15.6%	1,071,355	706,341	51.7%
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	3,654	3	121,700.0%	1,738	110.2%	28,641	39,733	-27.9%
20-YR BOND	0	140	-100.0%	0	0.0%	0	3,511	-100.0%
2-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	95,589	-100.0%
2-YR Eris SOFR	29,399	5,852	402.4%	4,096	617.7%	153,577	161,739	-5.0%
2-YR NOTE	35,479,246	25,015,943	41.8%	18,100,298	96.0%	172,762,229	133,180,917	29.7%
2Y YIELD	5,118	5,462	-6.3%	3,974	28.8%	31,514	53,411	-41.0%
30-Year UMBS TBA Futures - 2.5%	0	154	-100.0%	0	0.0%	0	1,015	-100.0%
30-Year UMBS TBA Futures - 3.0%	235	709	-66.9%	140	67.9%	3,699	2,502	47.8%
30-Year UMBS TBA Futures - 3.5%	180	396	-54.5%	356	-49.4%	4,204	2,861	46.9%
30-Year UMBS TBA Futures - 4.0%	758	1,385	-45.3%	716	5.9%	7,566	4,016	88.4%
30-Year UMBS TBA Futures - 4.5%	1,567	1,540	1.8%	837	87.2%	10,552	9,010	17.1%
30-Year UMBS TBA Futures - 5.0%	6,650	2,458	170.5%	5,645	17.8%	28,925	11,483	151.9%
30-Year UMBS TBA Futures - 5.5%	7,489	2,055	264.4%	8,115	-7.7%	53,173	10,645	399.5%
30-Year UMBS TBA Futures - 6.0%	9,264	2,625	252.9%	8,051	15.1%	42,922	7,027	510.8%
30-YR BOND	15,576,051	12,570,583	23.9%	9,635,767	61.6%	90,245,801	67,767,897	33.2%
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	1,221	-99.7%	17	-76.5%	910	7,781	-88.3%
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	8,251	1,447	470.2%	2,559	222.4%	66,780	49,985	33.6%
3-YR NOTE	265,509	173,353	53.2%	140,745	88.6%	1,588,714	947,102	67.7%
4-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	1,403	-100.0%
4-YR Eris SOFR	5,722	1,278	347.7%	16,314	-64.9%	52,017	11,748	342.8%
5-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	61,451	-100.0%
5-YR Eris SOFR	133,174	14,956	790.4%	23,003	478.9%	520,405	245,293	112.2%
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	62,032,813	49,038,529	26.5%	27,777,119	123.3%	302,157,078	257,557,849	17.3%
5Y YIELD	0	6	-100.0%	1	-100.0%	4	944	-99.6%
7-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	5,425	-100.0%
7-YR Eris SOFR	1,752	1,466	19.5%	1,008	73.8%	21,256	7,513	182.9%
BBG Duration-Hedged Credit Index	6,076	0	-	9,007	-32.5%	15,466	0	-
BBG HY Credit Index	615	0	-	1,369	-55.1%	2,382	0	-
BBG IG Credit Index	3,347	0	-	2,668	25.4%	6,677	0	-
FED FUND	10,717,030	6,712,559	59.7%	9,009,180	19.0%	63,670,226	80,671,808	-21.1%
MICRO ULTRA 10-YEAR NOTE	16,607	0	-	20,966	-20.8%	235,054	0	-
MICRO ULTRA T-BOND	19,027	0	-	31,276	-39.2%	203,891	0	-
UBSBM	2,541	0	-	1,270	100.1%	7,613	0	-
Ultra 10-Year Note	20,271,490	15,096,433	34.3%	11,415,070	77.6%	114,617,454	78,094,210	46.8%
ULTRA T-BOND	13,830,747	10,529,550	31.4%	6,817,443	102.9%	72,287,779	47,864,497	51.0%

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Interest Rate Options								
10-YR NOTE	20,287,456	15,184,421	33.6%	17,217,982	17.8%	147,887,181	112,334,241	31.6%
2-YR NOTE	950,400	531,204	78.9%	638,417	48.9%	5,700,558	3,399,567	67.7%
30-YR BOND	3,236,310	4,091,789	-20.9%	3,676,405	-12.0%	28,853,265	20,699,871	39.4%
5-YR NOTE	6,242,350	5,769,521	8.2%	5,618,951	11.1%	44,410,982	49,934,927	-11.1%
FED FUND	0	0	0.0%	0	0.0%	0	4	-100.0%
Ultra 10-Year Note	11,876	1,593	645.5%	14,191	-16.3%	124,477	7,426	1,576.2%
ULTRA 10-YEAR NOTE	56	0	-	100	-44.0%	708	0	-
ULTRA T-BOND	18,845	12,147	55.1%	35,438	-46.8%	183,557	28,188	551.2%
Equity Index Futures								
AIR	2	0	-	0	0.0%	552	0	-
DJ US REAL ESTATE SECTOR	66,287	30,429	117.8%	67,950	-2.4%	686,457	487,217	40.9%
E-mini (\$5) Dow	2,974,043	3,585,665	-17.1%	3,239,052	-8.2%	24,488,061	28,627,575	-14.5%
MICRO MINI \$5 DOW	2,594,237	1,906,342	36.1%	2,465,402	5.2%	16,408,613	18,523,554	-11.4%
Equity Index Options								
DJIA	1,335	5,418	-75.4%	1,330	0.4%	10,257	55,919	-81.7%
E-mini (\$5) Dow	975	332	193.7%	1,382	-29.5%	8,485	5,381	57.7%
Ag Products Futures								
BLOOMBERG COMMOD INDEX F	40,229	6,814	490.4%	27,110	48.4%	402,540	375,604	7.2%
BLOOMBERG COMMOD INDEX S	0	50	-100.0%	0	0.0%	121,024	215,510	-43.8%
CHI WHEAT	3,029,576	2,956,657	2.5%	2,193,485	38.1%	22,568,838	21,453,580	5.2%
CORN	9,565,575	7,373,429	29.7%	8,300,001	15.2%	68,801,892	60,364,088	14.0%
DJ_UBS ROLL SELECT INDEX FU	4,733	708	568.5%	2,445	93.6%	62,410	55,881	11.7%
FERTILIZER PRODUCS	1,984	1,866	6.3%	1,850	7.2%	14,022	16,097	-12.9%
KC WHEAT	1,543,325	1,191,791	29.5%	1,052,460	46.6%	11,405,916	8,681,403	31.4%
MINI CORN	24,305	37,844	-35.8%	23,436	3.7%	227,447	285,678	-20.4%
MINI SOYBEAN	46,080	44,960	2.5%	44,628	3.3%	337,679	346,826	-2.6%
MINI WHEAT	23,512	44,093	-46.7%	24,796	-5.2%	188,697	254,403	-25.8%
OATS	13,619	15,341	-11.2%	13,968	-2.5%	122,824	110,909	10.7%
ROUGH RICE	29,550	29,957	-1.4%	17,628	67.6%	186,756	154,735	20.7%
SOYBEAN	4,541,829	4,358,837	4.2%	5,538,033	-18.0%	44,537,935	40,701,663	9.4%
SOYBEAN MEAL	3,491,359	3,162,259	10.4%	3,853,806	-9.4%	29,003,880	23,463,091	23.6%
SOYBEAN OIL	3,594,342	2,860,129	25.7%	4,897,029	-26.6%	29,196,158	24,715,109	18.1%
WHEAT	0	950	-100.0%	200	-100.0%	4,050	7,505	-46.0%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	0.0%	3,000	-100.0%	3,000	1,950	53.8%
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	1,081	-100.0%	2,296	1,410	62.8%
CHI WHEAT	600,231	720,036	-16.6%	551,025	8.9%	5,649,611	5,484,670	3.0%
CORN	1,944,921	2,664,915	-27.0%	3,079,089	-36.8%	20,190,345	23,831,115	-15.3%
CORN NEARBY+2 CAL SPRD	9,883	9,060	9.1%	2,790	254.2%	28,759	256,847	-88.8%
DEC-DEC CORN CAL SPRD	2,560	0	0.0%	5,905	-56.6%	26,175	5,664	362.1%
DEC-JUL SOYBEAN MEAL CSO	150	200	-25.0%	0	0.0%	150	200	-25.0%
DEC-JULY CORN CAL SPRD	7,213	3,100	132.7%	1,593	352.8%	20,111	16,042	25.4%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	350	-100.0%
FERTILIZER PRODUCTS	100	0	-	30	233.3%	325	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	300	10,829	-97.2%	0	0.0%	12,243	104,563	-88.3%
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	0	3,210	-100.0%	0	0.0%	68,038	76,747	-11.3%
KC WHEAT	44,551	72,795	-38.8%	55,534	-19.8%	949,151	631,557	50.3%
MAR-JULY CORN CAL SPRD	0	3,060	-100.0%	0	0.0%	4,957	15,741	-68.5%
MAR-JULY SOYBEAN CAL SPRD	1,300	0	0.0%	1,600	-18.8%	2,900	30	9,566.7%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,154	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	20	0	0.0%	1,570	-98.7%	2,965	200	1,382.5%
NOV-MAR SOYBEAN CSO	7,205	1,825	294.8%	1,120	543.3%	17,285	1,840	839.4%
OATS	105	156	-32.7%	81	29.6%	1,256	1,334	-5.8%
ROUGH RICE	1,230	2,318	-46.9%	2,146	-42.7%	12,064	20,424	-40.9%
SEP-DEC SOYBEAN MEAL CSO	750	2,150	-65.1%	750	0.0%	1,500	3,200	-53.1%
SOYBEAN	1,956,743	1,487,135	31.6%	2,040,449	-4.1%	15,249,340	12,414,399	22.8%
SOYBEAN CRUSH	0	0	0.0%	0	0.0%	0	5	-100.0%
SOYBEAN MEAL	368,736	310,886	18.6%	407,338	-9.5%	3,739,069	2,953,338	26.6%
SOYBEAN OIL	528,267	385,787	36.9%	564,281	-6.4%	2,991,694	3,095,063	-3.3%
SOYBN NEARBY+2 CAL SPRD	400	4,365	-90.8%	9,312	-95.7%	29,882	61,956	-51.8%
SOYMEAL NEARBY+2 CAL SPRD	200	1,140	-82.5%	5,450	-96.3%	10,755	3,370	219.1%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%	2,350	-100.0%	9,425	175	5,285.7%
WHEAT	831	953	-12.8%	5,347	-84.5%	53,698	15,106	255.5%
WHEAT-CORN ICSO	0	0	0.0%	0	0.0%	980	225	335.6%
WHEAT NEARBY+2 CAL SPRD	170	350	-51.4%	1,150	-85.2%	24,931	4,552	447.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	233,302,760	175,198,738	33.2%	126,539,705	84.4%	1,228,146,884	997,022,061	23.2%
Equity Index Futures	5,634,569	5,522,436	2.0%	5,772,404	-2.4%	41,583,683	47,638,346	-12.7%
Ag Products Futures	25,950,018	22,085,685	17.5%	25,990,875	-0.2%	207,182,068	181,202,082	14.3%
TOTAL FUTURES	264,887,347	202,806,859	30.6%	158,302,984	67.3%	1,476,912,635	1,225,862,489	20.5%

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TOTAL OPTIONS GROUP								
Equity Index Options	2,310	5,750	-59.8%	2,712	-14.8%	18,742	61,300	-69.4%
Interest Rate Options	30,747,293	25,590,675	20.2%	27,201,484	13.0%	227,160,728	186,404,224	21.9%
Ag Products Options	5,475,866	5,684,270	-3.7%	6,742,991	-18.8%	49,124,994	49,006,913	0.2%
TOTAL OPTIONS	36,225,469	31,280,695	15.8%	33,947,187	6.7%	276,304,464	235,472,437	17.3%
TOTAL COMBINED								
Interest Rate	264,050,053	200,789,413	31.5%	153,741,189	71.7%	1,455,307,612	1,183,426,285	23.0%
Equity Index	5,636,879	5,528,186	2.0%	5,775,116	-2.4%	41,602,425	47,699,646	-12.8%
Ag Products	31,425,884	27,769,955	13.2%	32,733,866	-4.0%	256,307,062	230,208,995	11.3%
GRAND TOTAL	301,112,816	234,087,554	28.6%	192,250,171	56.6%	1,753,217,099	1,461,334,926	20.0%