

CBOT Exchange Volume Report - Monthly

	VOLUME JUL 2022	VOLUME JUL 2021	% CHG	VOIUME JUN 2022	% CHG	VOLUME Y.T.D 2022	VOLUME Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	7,802	13,864	-43.7%	29,991	-74.0%	112,025	74,757	49.9%
10-YR Eris SOFR	417	30	1,290.0%	1,465	-71.5%	6,082	150	3,954.7%
10-YR MAC LIBOR	6,498	49,216	-86.8%	30,140	-78.4%	231,579	822,395	-71.8%
10-YR NOTE	29,789,371	32,475,563	-8.3%	33,702,171	-11.6%	276,663,884	279,694,596	-1.1%
10Y YIELD	97,723	0	-	60,495	61.5%	692,510	0	-
15-YR Eris LIBOR	0	0	0.0%	0	0.0%	1,500	0	0.0%
1-YR Eris BSBY	300	0	-	300	0.0%	1,300	0	-
1-YR Eris SOFR	7,711	69,260	-88.9%	30,998	-75.1%	189,448	485,278	-61.0%
20-YR BOND	3,644	0	-	2,709	34.5%	27,338	0	-
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	0	0.0%
2-YR Eris LIBOR	15,701	9,949	57.8%	219,336	-92.8%	553,437	95,839	477.5%
2-YR Eris SOFR	4,487	4,350	3.1%	22,317	-79.9%	97,229	21,620	349.7%
2-YR NOTE	9,994,491	6,380,895	56.6%	12,880,004	-22.4%	100,351,846	63,805,914	57.3%
2Y YIELD	6,345	0	-	9,449	-32.9%	54,796	0	-
30-YR BOND	6,272,415	7,393,736	-15.2%	7,397,955	-15.2%	58,640,411	66,795,813	-12.2%
30-YR Eris LIBOR	0	0	0.0%	0	0.0%	636	634	0.3%
30-YR SWAP RATE	0	3,500	-100.0%	0	0.0%	4,304	4,500	-4.4%
30Y YIELD	7,835	0	-	9,053	-13.5%	74,792	0	-
3-YR Eris BSBY	0	0	-	0	0.0%	4	0	-
3-YR Eris LIBOR	6,579	13,055	-49.6%	45,222	-85.5%	202,240	100,361	101.5%
3-YR Eris SOFR	6,158	1,487	314.1%	8,631	-28.7%	36,307	8,923	306.9%
3-YR NOTE	335,607	140,003	139.7%	417,214	-19.6%	2,456,545	1,215,720	102.1%
4-YR Eris LIBOR	3,545	8,122	-56.4%	14,445	-75.5%	56,397	22,252	153.4%
4-YR Eris SOFR	104	420	-75.2%	2,256	-95.4%	8,461	3,650	131.8%
5-YR Eris LIBOR	24,882	41,487	-40.0%	59,196	-58.0%	324,967	225,535	44.1%
5-YR Eris SOFR	4,178	430	871.6%	5,674	-26.4%	23,308	1,855	1,156.5%
5-YR MAC LIBOR	32,844	48,036	-31.6%	46,804	-29.8%	226,717	391,546	-42.1%
5-YR NOTE	20,411,444	17,386,959	17.4%	23,186,402	-12.0%	194,209,997	162,086,596	19.8%
5Y YIELD	4,575	0	-	3,923	16.6%	20,453	0	-
7-YR Eris LIBOR	2,298	1,658	38.6%	2,940	-21.8%	34,450	20,058	71.8%
7-YR Eris SOFR	108	0	-	330	-67.3%	5,539	0	-
FED FUND	6,872,850	1,569,105	338.0%	7,916,746	-13.2%	51,147,349	13,444,847	280.4%
Ultra 10-Year Note	5,263,388	6,111,914	-13.9%	6,483,437	-18.8%	56,159,741	53,257,426	5.4%
ULTRA T-BOND	2,914,968	3,335,173	-12.6%	3,596,860	-19.0%	33,447,766	32,984,729	1.4%
Interest Rate Options								
10-YR NOTE	12,948,747	11,180,893	15.8%	14,251,601	-9.1%	95,979,270	96,511,120	-0.6%
2-YR NOTE	137,141	329	41,584.2%	55,307	148.0%	322,055	91,828	250.7%
30-YR BOND	1,964,956	2,788,342	-29.5%	2,656,109	-26.0%	17,357,500	19,508,834	-11.0%
5-YR NOTE	5,355,042	3,229,002	65.8%	4,737,416	13.0%	37,859,599	23,251,554	62.8%
FED FUND	1	0	0.0%	2	-50.0%	45	0	0.0%
Ultra 10-Year Note	6	46	-87.0%	0	0.0%	747	46	1,523.9%
ULTRA T-BOND	1,074	520	106.5%	1,299	-17.3%	18,212	4,074	347.0%

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Equity Index Futures								
DJ US REAL ESTATE	49,763	33,970	46.5%	149,016	-66.6%	504,692	363,561	38.8%
E-mini (\$5) Dow	3,318,866	3,244,209	2.3%	4,382,120	-24.3%	30,636,397	25,508,678	20.1%
MICRO MINI \$5 DOW	3,031,530	2,370,760	27.9%	3,854,475	-21.4%	29,191,456	18,499,459	57.8%
S&P 500	0	0	0.0%	0	-	0	0	0.0%
Equity Index Options								
E-mini (\$5) Dow	1,739	659	163.9%	2,903	-40.1%	16,246	10,145	60.1%
Energy Futures								
ETHANOL	0	2	-100.0%	0	0.0%	0	262	-100.0%
Ag Products Futures								
CHI WHEAT	1,811,106	2,284,446	-20.7%	2,581,677	-29.8%	16,025,920	18,862,827	-15.0%
CORN	5,943,242	5,491,812	8.2%	8,335,184	-28.7%	49,773,545	57,035,095	-12.7%
DJ_UBS ROLL SELECT INDEX FU	3,528	436	709.2%	25,344	-86.1%	55,698	17,999	209.5%
DOW-UBS COMMOD INDEX	38,750	44,268	-12.5%	131,236	-70.5%	433,069	382,745	13.1%
DOW-UBS COMMOD INDEX SWA	100	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	761,919	982,399	-22.4%	1,036,927	-26.5%	6,646,988	7,827,588	-15.1%
MINI CORN	48,795	53,188	-8.3%	45,155	8.1%	424,176	516,406	-17.9%
MINI SOYBEAN	57,013	43,942	29.7%	52,016	9.6%	430,183	451,492	-4.7%
MINI WHEAT	22,435	23,231	-3.4%	22,705	-1.2%	191,702	149,781	28.0%
OATS	5,102	11,563	-55.9%	9,820	-48.0%	62,221	75,815	-17.9%
ROUGH RICE	10,655	9,953	7.1%	22,815	-53.3%	128,857	115,582	11.5%
SOYBEAN	3,395,534	3,301,102	2.9%	4,914,527	-30.9%	30,302,058	33,077,925	-8.4%
SOYBEAN MEAL	2,179,748	1,815,008	20.1%	2,589,982	-15.8%	15,514,498	15,147,038	2.4%
SOYBEAN OIL	2,343,022	2,278,400	2.8%	2,796,937	-16.2%	16,085,166	19,889,842	-19.1%
WHEAT	0	41,285	-100.0%	816	-100.0%	55,914	190,006	-70.6%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	212	0	0.0%	0	-	212	0	0.0%
CHI WHEAT	646,664	453,504	42.6%	562,194	15.0%	4,404,445	3,261,762	35.0%
CORN	3,362,056	2,325,609	44.6%	3,548,752	-5.3%	20,446,278	22,107,181	-7.5%
CORN NEARBY+2 CAL SPRD	14,652	18,260	-19.8%	32,192	-54.5%	170,328	100,815	69.0%
DEC-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	1,337	-100.0%
DEC-JULY CORN CAL SPRD	725	2,300	-68.5%	3,767	-80.8%	7,832	2,400	226.3%
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	6,675	0	0.0%	11,876	-43.8%	63,295	28,555	121.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	435	-100.0%	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%	1	-100.0%	2	0	0.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	0.0%	7,952	-100.0%	42,628	2,422	1,660.0%
KC WHEAT	64,741	71,838	-9.9%	68,349	-5.3%	561,152	399,623	40.4%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
MAR-JULY CORN CAL SPRD	0	0	0.0%	0	0.0%	9,575	0	0.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	150	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	600	0	0.0%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	0	0	0.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
OATS	142	943	-84.9%	156	-9.0%	1,595	1,977	-19.3%
ROUGH RICE	1,777	340	422.6%	1,504	18.2%	10,654	6,178	72.5%
SOYBEAN	1,598,039	1,258,933	26.9%	1,534,694	4.1%	11,761,614	12,302,339	-4.4%
SOYBEAN CRUSH	0	60	-100.0%	30	-100.0%	151	1,071	-85.9%
SOYBEAN MEAL	228,185	163,182	39.8%	214,351	6.5%	1,685,000	1,615,749	4.3%
SOYBEAN OIL	298,246	215,339	38.5%	245,359	21.6%	1,787,956	2,240,548	-20.2%
SOYBN NEARBY+2 CAL SPRD	10	7,020	-99.9%	530	-98.1%	19,573	17,121	14.3%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	1,100	0	0.0%
WHEAT	6	1,699	-99.6%	0	0.0%	1,221	8,022	-84.8%
WHEAT-CORN ICSO	2,100	0	0.0%	600	250.0%	6,820	831	720.7%
WHEAT NEARBY+2 CAL SPRD	845	1,758	-51.9%	4,901	-82.8%	30,474	3,560	756.0%
Ags Futures								
FERTILIZER PRODUCS	2,190	1,470	49.0%	3,148	-30.4%	19,300	24,238	-20.4%
TOTAL FUTURES GROUP								
Interest Rate Futures	82,098,268	75,058,212	9.4%	96,186,463	-14.6%	776,063,358	675,564,994	14.9%
Equity Index Futures	6,400,159	5,648,939	13.3%	8,385,611	-23.7%	60,332,545	44,371,698	36.0%
Energy Futures	0	2	-100.0%	0	0.0%	0	262	-100.0%
Ag Products Futures	16,620,949	16,381,033	1.5%	22,565,141	-26.3%	136,130,095	153,740,141	-11.5%
Ags Futures	2,190	1,470	49.0%	3,148	-30.4%	19,300	24,238	-20.4%
TOTAL FUTURES	105,121,566	97,089,656	8.3%	127,140,363	-17.3%	972,545,298	873,701,333	11.3%

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TOTAL OPTIONS GROUP								
Equity Index Options	1,739	659	163.9%	2,903	-40.1%	16,246	10,145	60.1%
Interest Rate Options	20,406,967	17,199,132	18.7%	21,701,734	-6.0%	151,537,428	139,367,456	8.7%
Ag Products Options	6,225,075	4,520,785	37.7%	6,237,643	-0.2%	41,017,200	42,101,862	-2.6%
TOTAL OPTIONS	26,633,781	21,720,576	22.6%	27,942,280	-4.7%	192,570,874	181,479,463	6.1%
TOTAL COMBINED								
Interest Rate	102,505,235	92,257,344	11.1%	117,888,197	-13.0%	927,600,786	814,932,450	13.8%
Equity Index	6,401,898	5,649,598	13.3%	8,388,514	-23.7%	60,348,791	44,381,843	36.0%
Energy	0	2	-100.0%	0	0.0%	0	262	-100.0%
Ag Products	22,846,024	20,901,818	9.3%	28,802,784	-20.7%	177,147,295	195,842,003	-9.5%
Ags	2,190	1,470	49.0%	3,148	-30.4%	19,300	24,238	-20.4%
GRAND TOTAL	131,755,347	118,810,232	10.9%	155,082,643	-15.0%	1,165,116,172	1,055,180,796	10.4%