

CBOT Exchange Volume Report - Monthly

	VOLUME AUG 2022	VOLUME AUG 2021	% CHG	VOIUME JUL 2022	% CHG	VOLUME Y.T.D 2022	VOLUME Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	7,893	7,103	11.1%	7,802	1.2%	119,918	81,860	46.5%
10-YR Eris SOFR	1,309	0	0.0%	417	213.9%	7,391	150	4,827.3%
10-YR MAC LIBOR	5,870	41,534	-85.9%	6,498	-9.7%	237,449	863,929	-72.5%
10-YR NOTE	43,518,409	44,117,062	-1.4%	29,789,371	46.1%	320,182,293	323,811,658	-1.1%
10Y YIELD	94,753	122,254	-22.5%	97,723	-3.0%	787,263	122,254	544.0%
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%	1,600	0	-
1-YR Eris SOFR	6,784	124,070	-94.5%	7,711	-12.0%	196,232	609,348	-67.8%
20-YR BOND	3,934	0	-	3,644	8.0%	31,272	0	-
20-YR SWAP RATE	0	0	0.0%	0	0.0%	0	0	0.0%
2-YR Eris LIBOR	19,588	5,159	279.7%	15,701	24.8%	573,025	100,998	467.4%
2-YR Eris SOFR	4,947	2,200	124.9%	4,487	10.3%	102,176	23,820	329.0%
2-YR NOTE	19,694,183	12,762,762	54.3%	9,994,491	97.1%	120,046,029	76,568,676	56.8%
2Y YIELD	5,860	4,875	20.2%	6,345	-7.6%	60,656	4,875	1,144.2%
30-YR BOND	9,453,476	10,432,856	-9.4%	6,272,415	50.7%	68,093,887	77,228,669	-11.8%
30-YR Eris LIBOR	0	0	0.0%	0	0.0%	636	634	0.3%
30-YR SWAP RATE	0	1,010	-100.0%	0	0.0%	4,304	5,510	-21.9%
30Y YIELD	6,891	830	730.2%	7,835	-12.0%	81,683	830	9,741.3%
3-YR Eris BSBY	0	0	-	0	0.0%	4	0	-
3-YR Eris LIBOR	4,766	9,804	-51.4%	6,579	-27.6%	207,006	110,165	87.9%
3-YR Eris SOFR	5,254	760	591.3%	6,158	-14.7%	41,561	9,683	329.2%
3-YR NOTE	348,333	209,616	66.2%	335,607	3.8%	2,804,878	1,425,336	96.8%
4-YR Eris LIBOR	3,986	2,500	59.4%	3,545	12.4%	60,383	24,752	144.0%
4-YR Eris SOFR	1,586	0	0.0%	104	1,425.0%	10,047	3,650	175.3%
5-YR Eris LIBOR	23,189	11,518	101.3%	24,882	-6.8%	348,156	237,053	46.9%
5-YR Eris SOFR	2,298	640	259.1%	4,178	-45.0%	25,606	2,495	926.3%
5-YR MAC LIBOR	31,294	25,513	22.7%	32,844	-4.7%	258,011	417,059	-38.1%
5-YR NOTE	34,940,907	28,577,998	22.3%	20,411,444	71.2%	229,150,904	190,664,594	20.2%
5Y YIELD	325	2,741	-88.1%	4,575	-92.9%	20,778	2,741	658.0%
7-YR Eris LIBOR	3,465	1,097	215.9%	2,298	50.8%	37,915	21,155	79.2%
7-YR Eris SOFR	892	0	-	108	725.9%	6,431	0	-
FED FUND	6,174,211	1,276,588	383.6%	6,872,850	-10.2%	57,321,560	14,721,435	289.4%
Ultra 10-Year Note	9,416,856	9,928,658	-5.2%	5,263,388	78.9%	65,576,597	63,186,084	3.8%
ULTRA T-BOND	7,101,214	6,563,359	8.2%	2,914,968	143.6%	40,548,980	39,548,088	2.5%
Interest Rate Options								
10-YR NOTE	12,734,291	13,477,848	-5.5%	12,948,747	-1.7%	108,713,561	109,988,968	-1.2%
2-YR NOTE	134,515	17,299	677.6%	137,141	-1.9%	456,570	109,127	318.4%
30-YR BOND	2,129,275	2,284,746	-6.8%	1,964,956	8.4%	19,486,775	21,793,580	-10.6%
5-YR NOTE	4,543,721	2,407,094	88.8%	5,355,042	-15.2%	42,403,320	25,658,648	65.3%
FED FUND	0	0	0.0%	1	-100.0%	45	0	0.0%
Ultra 10-Year Note	0	0	0.0%	6	-100.0%	747	46	1,523.9%
ULTRA T-BOND	1,194	1,096	8.9%	1,074	11.2%	19,406	5,170	275.4%

CBOT Exchange Volume Report - Monthly

	VOLUME AUG 2022	VOLUME AUG 2021	% CHG	VOIUME JUL 2022	% CHG	VOLUME Y.T.D 2022	VOLUME Y.T.D 2021	% CHG
Equity Index Futures								
DJ US REAL ESTATE SECTOR	45,132	36,712	22.9%	49,763	-9.3%	549,824	400,273	37.4%
E-mini (\$5) Dow	3,780,051	2,973,825	27.1%	3,318,866	13.9%	34,416,448	28,482,503	20.8%
MICRO MINI \$5 DOW	2,546,298	2,170,745	17.3%	3,031,530	-16.0%	31,737,754	20,670,204	53.5%
S&P 500	0	0	0.0%	0	-	0	0	0.0%
Equity Index Options								
E-mini (\$5) Dow	1,706	1,141	49.5%	1,739	-1.9%	17,952	11,286	59.1%
Energy Futures								
ETHANOL	0	0	0.0%	0	0.0%	0	262	-100.0%
Ag Products Futures								
CHI WHEAT	2,374,166	3,153,619	-24.7%	1,811,106	31.1%	18,400,086	22,016,446	-16.4%
CORN	7,017,791	7,366,912	-4.7%	5,943,242	18.1%	56,791,336	64,402,007	-11.8%
DJ_UBS ROLL SELECT INDEX FU	752	981	-23.3%	3,528	-78.7%	56,450	18,980	197.4%
DOW-UBS COMMOD INDEX	14,974	31,813	-52.9%	38,750	-61.4%	448,043	414,558	8.1%
DOW-UBS COMMOD INDEX SWA	0	0	-	100	-100.0%	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	1,020,624	1,370,193	-25.5%	761,919	34.0%	7,667,612	9,197,781	-16.6%
MINI CORN	48,566	40,025	21.3%	48,795	-0.5%	472,742	556,431	-15.0%
MINI SOYBEAN	62,678	41,947	49.4%	57,013	9.9%	492,861	493,439	-0.1%
MINI WHEAT	25,697	24,256	5.9%	22,435	14.5%	217,399	174,037	24.9%
OATS	7,648	9,872	-22.5%	5,102	49.9%	69,869	85,687	-18.5%
ROUGH RICE	27,203	21,117	28.8%	10,655	155.3%	156,060	136,699	14.2%
SOYBEAN	3,567,413	3,328,928	7.2%	3,395,534	5.1%	33,869,471	36,406,853	-7.0%
SOYBEAN MEAL	2,450,507	1,835,304	33.5%	2,179,748	12.4%	17,965,005	16,982,342	5.8%
SOYBEAN OIL	2,638,324	2,464,678	7.0%	2,343,022	12.6%	18,723,490	22,354,520	-16.2%
WHEAT	200	29,839	-99.3%	0	0.0%	56,114	219,845	-74.5%

CBOT Exchange Volume Report - Monthly

	VOLUME AUG 2022	VOLUME AUG 2021	% CHG	VOIUME JUL 2022	% CHG	VOLUME Y.T.D 2022	VOLUME Y.T.D 2021	% CHG
Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	212	-100.0%	212	0	0.0%
CHI WHEAT	508,035	443,753	14.5%	646,664	-21.4%	4,912,480	3,705,515	32.6%
CORN	2,582,297	2,266,469	13.9%	3,362,056	-23.2%	23,028,575	24,373,650	-5.5%
CORN NEARBY+2 CAL SPRD	25,168	7,785	223.3%	14,652	71.8%	195,496	108,600	80.0%
DEC-DEC CORN CAL SPRD	0	150	-100.0%	0	0.0%	0	1,487	-100.0%
DEC-JULY CORN CAL SPRD	5,859	9,185	-36.2%	725	708.1%	13,691	11,585	18.2%
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	7,925	6,500	21.9%	6,675	18.7%	71,220	35,055	103.2%
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	0	0	0.0%	0	0.0%	42,628	2,422	1,660.0%
KC WHEAT	54,146	109,319	-50.5%	64,741	-16.4%	615,298	508,942	20.9%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	0.0%	0	0	0.0%
MAR-JULY CORN CAL SPRD	13,475	0	0.0%	0	0.0%	23,050	0	0.0%
MAR-JULY SOYBEAN CAL SPRD	500	0	0.0%	0	0.0%	500	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	150	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	4,535	0	0.0%	0	0.0%	5,135	0	0.0%
NOV-MAR SOYBEAN CSO	0	150	-100.0%	0	0.0%	0	150	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
OATS	181	147	23.1%	142	27.5%	1,776	2,124	-16.4%
ROUGH RICE	2,444	1,215	101.2%	1,777	37.5%	13,098	7,393	77.2%
SEP-DEC SOYBEAN MEAL CSO	830	0	-	0	-	830	0	-
SOYBEAN	1,381,547	1,313,210	5.2%	1,598,039	-13.5%	13,143,161	13,615,549	-3.5%
SOYBEAN CRUSH	10	0	0.0%	0	0.0%	161	1,071	-85.0%
SOYBEAN MEAL	266,693	194,189	37.3%	228,185	16.9%	1,951,693	1,809,938	7.8%
SOYBEAN OIL	218,299	232,993	-6.3%	298,246	-26.8%	2,006,255	2,473,541	-18.9%
SOYBN NEARBY+2 CAL SPRD	8,210	2,883	184.8%	10	82,000.0%	27,783	20,004	38.9%
SOYMEAL NEARBY+2 CAL SPRD	150	0	0.0%	0	0.0%	1,250	0	0.0%
WHEAT	36	2,245	-98.4%	6	500.0%	1,257	10,267	-87.8%
WHEAT-CORN IC SO	1,530	0	0.0%	2,100	-27.1%	8,350	831	904.8%
WHEAT NEARBY+2 CAL SPRD	813	415	95.9%	845	-3.8%	31,287	3,975	687.1%
Ags Futures								
FERTILIZER PRODUCS	4,123	2,770	48.8%	2,190	88.3%	23,423	27,008	-13.3%
TOTAL FUTURES GROUP								
Interest Rate Futures	130,882,773	114,232,507	14.6%	82,098,268	59.4%	906,946,131	789,797,501	14.8%
Equity Index Futures	6,371,481	5,181,282	23.0%	6,400,159	-0.4%	66,704,026	49,552,980	34.6%
Energy Futures	0	0	0.0%	0	0.0%	0	262	-100.0%
Ag Products Futures	19,256,543	19,719,484	-2.3%	16,620,949	15.9%	155,386,638	173,459,625	-10.4%
Ags Futures	4,123	2,770	48.8%	2,190	88.3%	23,423	27,008	-13.3%
TOTAL FUTURES	156,514,920	139,136,043	12.5%	105,121,566	48.9%	1,129,060,218	1,012,837,376	11.5%

CBOT Exchange Volume Report - Monthly

	VOLUME AUG 2022	VOLUME AUG 2021	% CHG	VOIUME JUL 2022	% CHG	VOLUME Y.T.D 2022	VOLUME Y.T.D 2021	% CHG
TOTAL OPTIONS GROUP								
Equity Index Options	1,706	1,141	49.5%	1,739	-1.9%	17,952	11,286	59.1%
Interest Rate Options	19,542,996	18,188,083	7.4%	20,406,967	-4.2%	171,080,424	157,555,539	8.6%
Ag Products Options	5,082,683	4,590,608	10.7%	6,225,075	-18.4%	46,099,883	46,692,470	-1.3%
TOTAL OPTIONS	24,627,385	22,779,832	8.1%	26,633,781	-7.5%	217,198,259	204,259,295	6.3%
TOTAL COMBINED								
Interest Rate	150,425,769	132,420,590	13.6%	102,505,235	46.7%	1,078,026,555	947,353,040	13.8%
Equity Index	6,373,187	5,182,423	23.0%	6,401,898	-0.4%	66,721,978	49,564,266	34.6%
Energy	0	0	0.0%	0	0.0%	0	262	-100.0%
Ag Products	24,339,226	24,310,092	0.1%	22,846,024	6.5%	201,486,521	220,152,095	-8.5%
Ags	4,123	2,770	48.8%	2,190	88.3%	23,423	27,008	-13.3%
GRAND TOTAL	181,142,305	161,915,875	11.9%	131,755,347	37.5%	1,346,258,477	1,217,096,671	10.6%