

CBOT Exchange Volume Report - Monthly

	VOLUME JUL 2023	VOLUME JUL 2022	% CHG	VOIUME JUN 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	7,802	-100.0%	0	0.0%	25,530	112,025	-77.2%
10-YR Eris SOFR	2,563	417	514.6%	54,433	-95.3%	102,408	6,082	1,583.8%
10-YR MAC LIBOR	0	6,498	-100.0%	7,943	-100.0%	62,603	231,579	-73.0%
10-YR MAC SOFR	0	0	-	0	0.0%	18	0	-
10-YR NOTE	29,864,662	29,789,371	0.3%	32,561,044	-8.3%	273,307,403	276,663,884	-1.2%
10Y YIELD	80,437	97,723	-17.7%	64,066	25.6%	564,385	692,510	-18.5%
15-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	1,500	-100.0%
1-YR Eris BSBY	0	300	-100.0%	0	0.0%	0	1,300	-100.0%
1-YR Eris SOFR	1	7,711	-100.0%	11,283	-100.0%	39,730	189,448	-79.0%
20-YR BOND	73	3,644	-98.0%	120	-39.2%	3,371	27,338	-87.7%
20-YR Eris LIBOR	0	0	0.0%	0	-	0	0	0.0%
2-YR Eris LIBOR	0	15,701	-100.0%	0	0.0%	95,589	553,437	-82.7%
2-YR Eris SOFR	1,568	4,487	-65.1%	46,325	-96.6%	155,887	97,229	60.3%
2-YR NOTE	11,048,054	9,994,491	10.5%	12,352,183	-10.6%	108,164,974	100,351,846	7.8%
2Y YIELD	4,552	6,345	-28.3%	4,893	-7.0%	47,949	54,796	-12.5%
30-Year UMBS TBA Futures - 2.5%	60	0	-	15	300.0%	861	0	-
30-Year UMBS TBA Futures - 3.0%	728	0	-	242	200.8%	1,793	0	-
30-Year UMBS TBA Futures - 3.5%	696	0	-	250	178.4%	2,465	0	-
30-Year UMBS TBA Futures - 4.0%	879	0	-	488	80.1%	2,631	0	-
30-Year UMBS TBA Futures - 4.5%	1,243	0	-	2,433	-48.9%	7,470	0	-
30-Year UMBS TBA Futures - 5.0%	2,592	0	-	3,564	-27.3%	9,025	0	-
30-Year UMBS TBA Futures - 5.5%	6,582	0	-	560	1,075.4%	8,590	0	-
30-Year UMBS TBA Futures - 6.0%	820	0	-	1,560	-47.4%	4,402	0	-
30-YR BOND	6,643,190	6,272,415	5.9%	6,734,296	-1.4%	55,197,314	58,640,411	-5.9%
30-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	636	-100.0%
30-YR MAC LIBOR	0	0	0.0%	0	0.0%	0	4,304	-100.0%
30-YR SWAP RATE	0	0	-	0	0.0%	0	0	-
30Y YIELD	550	7,835	-93.0%	616	-10.7%	6,560	74,792	-91.2%
3-YR Eris BSBY	0	0	0.0%	0	0.0%	0	4	-100.0%
3-YR Eris LIBOR	0	6,579	-100.0%	0	0.0%	16,994	202,240	-91.6%
3-YR Eris SOFR	5,733	6,158	-6.9%	11,666	-50.9%	48,538	36,307	33.7%
3-YR NOTE	79,017	335,607	-76.5%	69,808	13.2%	773,749	2,456,545	-68.5%
4-YR Eris LIBOR	0	3,545	-100.0%	0	0.0%	1,403	56,397	-97.5%
4-YR Eris SOFR	862	104	728.8%	2,816	-69.4%	10,470	8,461	23.7%
5-YR Eris LIBOR	0	24,882	-100.0%	0	0.0%	61,451	324,967	-81.1%
5-YR Eris SOFR	8,611	4,178	106.1%	91,704	-90.6%	230,337	23,308	888.2%
5-YR MAC LIBOR	0	32,844	-100.0%	0	0.0%	45,628	226,717	-79.9%
5-YR MAC SOFR	0	0	-	0	0.0%	92	0	-
5-YR NOTE	22,611,827	20,411,444	10.8%	23,675,228	-4.5%	208,519,320	194,209,997	7.4%
5Y YIELD	5	4,575	-99.9%	27	-81.5%	938	20,453	-95.4%
7-YR Eris LIBOR	0	2,298	-100.0%	0	0.0%	5,425	34,450	-84.3%
7-YR Eris SOFR	676	108	525.9%	1,376	-50.9%	6,047	5,539	9.2%
FED FUND	6,551,254	6,872,850	-4.7%	10,412,908	-37.1%	73,959,249	51,147,349	44.6%
Ultra 10-Year Note	7,211,963	5,263,388	37.0%	7,660,288	-5.9%	62,997,777	56,159,741	12.2%
ULTRA T-BOND	3,919,852	2,914,968	34.5%	4,120,848	-4.9%	37,334,947	33,447,766	11.6%

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Interest Rate Options								
10-YR NOTE	13,100,036	12,948,747	1.2%	10,998,479	19.1%	97,149,820	95,979,270	1.2%
2-YR NOTE	266,768	137,141	94.5%	429,672	-37.9%	2,868,363	322,055	790.6%
30-YR BOND	2,029,978	1,964,956	3.3%	1,920,370	5.7%	16,608,082	17,357,500	-4.3%
5-YR NOTE	5,374,942	5,355,042	0.4%	5,292,708	1.6%	44,165,406	37,859,599	16.7%
FED FUND	1	1	0.0%	1	0.0%	4	45	-91.1%
Ultra 10-Year Note	1,900	6	31,566.7%	50	3,700.0%	5,833	747	680.9%
ULTRA T-BOND	3,915	1,074	264.5%	1,522	157.2%	16,041	18,212	-11.9%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	46,896	49,763	-5.8%	127,816	-63.3%	456,788	504,692	-9.5%
E-mini (\$5) Dow	2,804,935	3,318,866	-15.5%	3,734,728	-24.9%	25,041,910	30,636,397	-18.3%
MICRO MINI \$5 DOW	1,306,672	3,031,530	-56.9%	1,727,526	-24.4%	16,617,212	29,191,456	-43.1%
Equity Index Options								
DJIA	6,039	0	-	4,250	42.1%	50,501	0	-
E-mini (\$5) Dow	103	1,739	-94.1%	117	-12.0%	5,049	16,246	-68.9%
Energy Futures								
ETHANOL	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures								
CHI WHEAT	2,789,157	1,811,106	54.0%	3,689,250	-24.4%	18,496,923	16,025,920	15.4%
CORN	6,916,500	5,943,242	16.4%	10,968,567	-36.9%	52,990,659	49,773,545	6.5%
DJ_UBS ROLL SELECT INDEX FU	802	3,528	-77.3%	26,112	-96.9%	55,173	55,698	-0.9%
DOW-UBS COMMOD INDEX	7,264	38,750	-81.3%	121,302	-94.0%	368,790	433,069	-14.8%
DOW-UBS COMMOD INDEX SWA	0	100	-100.0%	107,730	-100.0%	215,460	100	215,360.0%
FERTILIZER PRODUCS	2,910	2,190	32.9%	1,695	71.7%	14,231	19,300	-26.3%
KC WHEAT	1,026,510	761,919	34.7%	1,144,037	-10.3%	7,489,612	6,646,988	12.7%
MINI CORN	53,328	48,795	9.3%	59,526	-10.4%	247,834	424,176	-41.6%
MINI SOYBEAN	65,263	57,013	14.5%	56,379	15.8%	301,866	430,183	-29.8%
MINI WHEAT	54,171	22,435	141.5%	38,264	41.6%	210,310	191,702	9.7%
OATS	13,679	5,102	168.1%	19,637	-30.3%	95,568	62,221	53.6%
ROUGH RICE	12,873	10,655	20.8%	21,099	-39.0%	124,778	128,857	-3.2%
SOYBEAN	4,534,338	3,395,534	33.5%	6,881,232	-34.1%	36,342,826	30,302,058	19.9%
SOYBEAN MEAL	2,778,924	2,179,748	27.5%	3,973,526	-30.1%	20,300,832	15,514,498	30.9%
SOYBEAN OIL	3,076,923	2,343,022	31.3%	4,279,460	-28.1%	21,854,980	16,085,166	35.9%
WHEAT	1,025	0	0.0%	310	230.6%	6,555	55,914	-88.3%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	500	0	-	1,250	-60.0%	1,950	0	-
AUG-NOV SOYBEAN CAL SPRD	350	212	65.1%	1,060	-67.0%	1,410	212	565.1%
CHI WHEAT	766,475	646,664	18.5%	784,231	-2.3%	4,764,634	4,404,445	8.2%
CORN	4,639,656	3,362,056	38.0%	5,627,381	-17.6%	21,166,200	20,446,278	3.5%
CORN NEARBY+2 CAL SPRD	10,862	14,652	-25.9%	45,607	-76.2%	247,787	170,328	45.5%
DEC-DEC CORN CAL SPRD	426	0	0.0%	4,139	-89.7%	5,664	0	0.0%
DEC-JULY CORN CAL SPRD	800	725	10.3%	6,917	-88.4%	12,942	7,832	65.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	0.0%	350	0	-
Intercommodity Spread	0	0	0.0%	0	-	0	0	0.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	0.0%	0	0	-
JULY-DEC CORN CAL SPRD	774	6,675	-88.4%	15,968	-95.2%	93,734	63,295	48.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	245	-100.0%	2,270	845	168.6%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	500	-100.0%	2,560	0	0.0%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	3,700	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	10	2	400.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	0.0%	10,176	-100.0%	73,537	42,628	72.5%
KC WHEAT	63,174	64,741	-2.4%	86,473	-26.9%	558,762	561,152	-0.4%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-JULY CORN CAL SPRD	700	0	0.0%	2,350	-70.2%	12,681	9,575	32.4%
MAR-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	30	0	0.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	150	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	200	600	-66.7%
NOV-MAR SOYBEAN CSO	0	0	0.0%	0	0.0%	15	0	0.0%
OATS	335	142	135.9%	321	4.4%	1,178	1,595	-26.1%
ROUGH RICE	2,247	1,777	26.4%	3,377	-33.5%	18,106	10,654	69.9%
SEP-DEC SOYBEAN MEAL CSO	1,050	0	-	0	0.0%	1,050	0	-
SOYBEAN	1,774,437	1,598,039	11.0%	2,287,402	-22.4%	10,927,264	11,761,614	-7.1%
SOYBEAN CRUSH	0	0	0.0%	0	0.0%	5	151	-96.7%
SOYBEAN MEAL	351,863	228,185	54.2%	434,772	-19.1%	2,642,452	1,685,000	56.8%
SOYBEAN OIL	526,383	298,246	76.5%	707,014	-25.5%	2,709,276	1,787,956	51.5%
SOYBN NEARBY+2 CAL SPRD	13,503	10	134,930.0%	26,566	-49.2%	57,591	19,573	194.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	0	0.0%	2,230	1,100	102.7%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	0.0%	175	0	-
WHEAT	1,216	6	20,166.7%	999	21.7%	14,153	1,221	1,059.1%
WHEAT-CORN IC SO	0	2,100	-100.0%	20	-100.0%	225	6,820	-96.7%
WHEAT NEARBY+2 CAL SPRD	510	845	-39.6%	107	376.6%	4,202	30,474	-86.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	88,049,050	82,098,268	7.2%	97,892,983	-10.1%	821,823,323	776,063,358	5.9%
Equity Index Futures	4,158,503	6,400,159	-35.0%	5,590,070	-25.6%	42,115,910	60,332,545	-30.2%
Energy Futures	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures	21,333,667	16,623,139	28.3%	31,388,126	-32.0%	159,116,397	136,149,395	16.9%
TOTAL FUTURES	113,541,220	105,121,566	8.0%	134,871,179	-15.8%	1,023,055,630	972,545,298	5.2%



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TOTAL OPTIONS GROUP								
Equity Index Options	6,142	1,739	253.2%	4,367	40.6%	55,550	16,246	241.9%
Interest Rate Options	20,777,540	20,406,967	1.8%	18,642,802	11.5%	160,813,549	151,537,428	6.1%
Ag Products Options	8,155,261	6,225,075	31.0%	10,046,875	-18.8%	43,322,643	41,017,200	5.6%
TOTAL OPTIONS	28,938,943	26,633,781	8.7%	28,694,044	0.9%	204,191,742	192,570,874	6.0%
TOTAL COMBINED								
Interest Rate	108,826,590	102,505,235	6.2%	116,535,785	-6.6%	982,636,872	927,600,786	5.9%
Equity Index	4,164,645	6,401,898	-34.9%	5,594,437	-25.6%	42,171,460	60,348,791	-30.1%
Energy	0	0	0.0%	0	-	0	0	0.0%
Ag Products	29,488,928	22,848,214	29.1%	41,435,001	-28.8%	202,439,040	177,166,595	14.3%
GRAND TOTAL	142,480,163	131,755,347	8.1%	163,565,223	-12.9%	1,227,247,372	1,165,116,172	5.3%