

## CBOT Exchange Volume Report - Monthly

	VOLUME AUG 2023	VOLUME AUG 2022	% CHG	VOIUME JUL 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
<b>Interest Rate Futures</b>								
10-YR Eris LIBOR	0	7,893	-100.0%	0	0.0%	25,530	119,918	-78.7%
10-YR Eris SOFR	5,169	1,309	294.9%	2,563	101.7%	107,577	7,391	1,355.5%
10-YR MAC LIBOR	0	5,870	-100.0%	0	0.0%	62,603	237,449	-73.6%
10-YR MAC SOFR	0	0	-	0	0.0%	18	0	-
10-YR NOTE	55,871,510	43,518,409	28.4%	29,864,662	87.1%	329,178,913	320,182,293	2.8%
10Y YIELD	141,956	94,753	49.8%	80,437	76.5%	706,341	787,263	-10.3%
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	1,600	-100.0%
1-YR Eris SOFR	3	6,784	-100.0%	1	200.0%	39,733	196,232	-79.8%
20-YR BOND	140	3,934	-96.4%	73	91.8%	3,511	31,272	-88.8%
20-YR Eris LIBOR	0	0	0.0%	0	-	0	0	0.0%
2-YR Eris LIBOR	0	19,588	-100.0%	0	0.0%	95,589	573,025	-83.3%
2-YR Eris SOFR	5,852	4,947	18.3%	1,568	273.2%	161,739	102,176	58.3%
2-YR NOTE	25,015,943	19,694,183	27.0%	11,048,054	126.4%	133,180,917	120,046,029	10.9%
2Y YIELD	5,462	5,860	-6.8%	4,552	20.0%	53,411	60,656	-11.9%
30-Year UMBS TBA Futures - 2.5%	154	0	-	60	156.7%	1,015	0	-
30-Year UMBS TBA Futures - 3.0%	709	0	-	728	-2.6%	2,502	0	-
30-Year UMBS TBA Futures - 3.5%	396	0	-	696	-43.1%	2,861	0	-
30-Year UMBS TBA Futures - 4.0%	1,385	0	-	879	57.6%	4,016	0	-
30-Year UMBS TBA Futures - 4.5%	1,540	0	-	1,243	23.9%	9,010	0	-
30-Year UMBS TBA Futures - 5.0%	2,458	0	-	2,592	-5.2%	11,483	0	-
30-Year UMBS TBA Futures - 5.5%	2,055	0	-	6,582	-68.8%	10,645	0	-
30-Year UMBS TBA Futures - 6.0%	2,625	0	-	820	220.1%	7,027	0	-
30-YR BOND	12,570,583	9,453,476	33.0%	6,643,190	89.2%	67,767,897	68,093,887	-0.5%
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	1,221	6,891	-82.3%	550	122.0%	7,781	81,683	-90.5%
3-YR Eris BSBY	0	0	0.0%	0	0.0%	0	4	-100.0%
3-YR Eris LIBOR	0	4,766	-100.0%	0	0.0%	16,994	207,006	-91.8%
3-YR Eris SOFR	1,447	5,254	-72.5%	5,733	-74.8%	49,985	41,561	20.3%
3-YR NOTE	173,353	348,333	-50.2%	79,017	119.4%	947,102	2,804,878	-66.2%
4-YR Eris LIBOR	0	3,986	-100.0%	0	0.0%	1,403	60,383	-97.7%
4-YR Eris SOFR	1,278	1,586	-19.4%	862	48.3%	11,748	10,047	16.9%
5-YR Eris LIBOR	0	23,189	-100.0%	0	0.0%	61,451	348,156	-82.3%
5-YR Eris SOFR	14,956	2,298	550.8%	8,611	73.7%	245,293	25,606	858.0%
5-YR MAC LIBOR	0	31,294	-100.0%	0	0.0%	45,628	258,011	-82.3%
5-YR MAC SOFR	0	0	-	0	0.0%	92	0	-
5-YR NOTE	49,038,529	34,940,907	40.3%	22,611,827	116.9%	257,557,849	229,150,904	12.4%
5Y YIELD	6	325	-98.2%	5	20.0%	944	20,778	-95.5%
7-YR Eris LIBOR	0	3,465	-100.0%	0	0.0%	5,425	37,915	-85.7%
7-YR Eris SOFR	1,466	892	64.3%	676	116.9%	7,513	6,431	16.8%
FED FUND	6,712,559	6,174,211	8.7%	6,551,254	2.5%	80,671,808	57,321,560	40.7%
Ultra 10-Year Note	15,096,433	9,416,856	60.3%	7,211,963	109.3%	78,094,210	65,576,597	19.1%
ULTRA T-BOND	10,529,550	7,101,214	48.3%	3,919,852	168.6%	47,864,497	40,548,980	18.0%

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<b>Interest Rate Options</b>								
10-YR NOTE	15,184,421	12,734,291	19.2%	13,100,036	15.9%	112,334,241	108,713,561	3.3%
2-YR NOTE	531,204	134,515	294.9%	266,768	99.1%	3,399,567	456,570	644.6%
30-YR BOND	4,091,789	2,129,275	92.2%	2,029,978	101.6%	20,699,871	19,486,775	6.2%
5-YR NOTE	5,769,521	4,543,721	27.0%	5,374,942	7.3%	49,934,927	42,403,320	17.8%
FED FUND	0	0	0.0%	1	-100.0%	4	45	-91.1%
Ultra 10-Year Note	1,593	0	0.0%	1,900	-16.2%	7,426	747	894.1%
ULTRA T-BOND	12,147	1,194	917.3%	3,915	210.3%	28,188	19,406	45.3%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE SECTOR	30,429	45,132	-32.6%	46,896	-35.1%	487,217	549,824	-11.4%
E-mini (\$5) Dow	3,585,665	3,780,051	-5.1%	2,804,935	27.8%	28,627,575	34,416,448	-16.8%
MICRO MINI \$5 DOW	1,906,342	2,546,298	-25.1%	1,306,672	45.9%	18,523,554	31,737,754	-41.6%
<b>Equity Index Options</b>								
DJIA	5,418	0	-	6,039	-10.3%	55,919	0	-
E-mini (\$5) Dow	332	1,706	-80.5%	103	222.3%	5,381	17,952	-70.0%
<b>Energy Futures</b>								
ETHANOL	0	0	0.0%	0	-	0	0	0.0%
<b>Ag Products Futures</b>								
CHI WHEAT	2,956,657	2,374,166	24.5%	2,789,157	6.0%	21,453,580	18,400,086	16.6%
CORN	7,373,429	7,017,791	5.1%	6,916,500	6.6%	60,364,088	56,791,336	6.3%
DJ_UBS ROLL SELECT INDEX FU	708	752	-5.9%	802	-11.7%	55,881	56,450	-1.0%
DOW-UBS COMMOD INDEX	6,814	14,974	-54.5%	7,264	-6.2%	375,604	448,043	-16.2%
DOW-UBS COMMOD INDEX SWA	50	0	-	0	0.0%	215,510	100	215,410.0%
FERTILIZER PRODUCS	1,866	4,123	-54.7%	2,910	-35.9%	16,097	23,423	-31.3%
KC WHEAT	1,191,791	1,020,624	16.8%	1,026,510	16.1%	8,681,403	7,667,612	13.2%
MINI CORN	37,844	48,566	-22.1%	53,328	-29.0%	285,678	472,742	-39.6%
MINI SOYBEAN	44,960	62,678	-28.3%	65,263	-31.1%	346,826	492,861	-29.6%
MINI WHEAT	44,093	25,697	71.6%	54,171	-18.6%	254,403	217,399	17.0%
OATS	15,341	7,648	100.6%	13,679	12.2%	110,909	69,869	58.7%
ROUGH RICE	29,957	27,203	10.1%	12,873	132.7%	154,735	156,060	-0.8%
SOYBEAN	4,358,837	3,567,413	22.2%	4,534,338	-3.9%	40,701,663	33,869,471	20.2%
SOYBEAN MEAL	3,162,259	2,450,507	29.0%	2,778,924	13.8%	23,463,091	17,965,005	30.6%
SOYBEAN OIL	2,860,129	2,638,324	8.4%	3,076,923	-7.0%	24,715,109	18,723,490	32.0%
WHEAT	950	200	375.0%	1,025	-7.3%	7,505	56,114	-86.6%

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<b>Ag Products Options</b>								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	500	-100.0%	1,950	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	350	-100.0%	1,410	212	565.1%
CHI WHEAT	720,036	508,035	41.7%	766,475	-6.1%	5,484,670	4,912,480	11.6%
CORN	2,664,915	2,582,297	3.2%	4,639,656	-42.6%	23,831,115	23,028,575	3.5%
CORN NEARBY+2 CAL SPRD	9,060	25,168	-64.0%	10,862	-16.6%	256,847	195,496	31.4%
DEC-DEC CORN CAL SPRD	0	0	0.0%	426	-100.0%	5,664	0	0.0%
DEC-JUL SOYBEAN MEAL CSO	200	0	-	0	-	200	0	-
DEC-JULY CORN CAL SPRD	3,100	5,859	-47.1%	800	287.5%	16,042	13,691	17.2%
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	10,829	7,925	36.6%	774	1,299.1%	104,563	71,220	46.8%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	0	0.0%	2,270	845	168.6%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	0	0.0%	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	3,210	0	0.0%	0	0.0%	76,747	42,628	80.0%
KC WHEAT	72,795	54,146	34.4%	63,174	15.2%	631,557	615,298	2.6%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-JULY CORN CAL SPRD	3,060	13,475	-77.3%	700	337.1%	15,741	23,050	-31.7%
MAR-JULY SOYBEAN CAL SPRD	0	500	-100.0%	0	0.0%	30	500	-94.0%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	150	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	4,535	-100.0%	0	0.0%	200	5,135	-96.1%
NOV-MAR SOYBEAN CSO	1,825	0	0.0%	0	0.0%	1,840	0	0.0%
OATS	156	181	-13.8%	335	-53.4%	1,334	1,776	-24.9%
ROUGH RICE	2,318	2,444	-5.2%	2,247	3.2%	20,424	13,098	55.9%
SEP-DEC SOYBEAN MEAL CSO	2,150	830	159.0%	1,050	104.8%	3,200	830	285.5%
SOYBEAN	1,487,135	1,381,547	7.6%	1,774,437	-16.2%	12,414,399	13,143,161	-5.5%
SOYBEAN CRUSH	0	10	-100.0%	0	0.0%	5	161	-96.9%
SOYBEAN MEAL	310,886	266,693	16.6%	351,863	-11.6%	2,953,338	1,951,693	51.3%
SOYBEAN OIL	385,787	218,299	76.7%	526,383	-26.7%	3,095,063	2,006,255	54.3%
SOYBN NEARBY+2 CAL SPRD	4,365	8,210	-46.8%	13,503	-67.7%	61,956	27,783	123.0%
SOYMEAL NEARBY+2 CAL SPRD	1,140	150	660.0%	0	0.0%	3,370	1,250	169.6%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	0.0%	175	0	-
WHEAT	953	36	2,547.2%	1,216	-21.6%	15,106	1,257	1,101.8%
WHEAT-CORN ICSO	0	1,530	-100.0%	0	0.0%	225	8,350	-97.3%
WHEAT NEARBY+2 CAL SPRD	350	813	-56.9%	510	-31.4%	4,552	31,287	-85.5%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	175,198,738	130,882,773	33.9%	88,049,050	99.0%	997,022,061	906,946,131	9.9%
Equity Index Futures	5,522,436	6,371,481	-13.3%	4,158,503	32.8%	47,638,346	66,704,026	-28.6%
Energy Futures	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures	22,085,685	19,260,666	14.7%	21,333,667	3.5%	181,202,082	155,410,061	16.6%
<b>TOTAL FUTURES</b>	<b>202,806,859</b>	<b>156,514,920</b>	<b>29.6%</b>	<b>113,541,220</b>	<b>78.6%</b>	<b>1,225,862,489</b>	<b>1,129,060,218</b>	<b>8.6%</b>

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<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	5,750	1,706	237.0%	6,142	-6.4%	61,300	17,952	241.5%
Interest Rate Options	25,590,675	19,542,996	30.9%	20,777,540	23.2%	186,404,224	171,080,424	9.0%
Ag Products Options	5,684,270	5,082,683	11.8%	8,155,261	-30.3%	49,006,913	46,099,883	6.3%
<b>TOTAL OPTIONS</b>	<b>31,280,695</b>	<b>24,627,385</b>	<b>27.0%</b>	<b>28,938,943</b>	<b>8.1%</b>	<b>235,472,437</b>	<b>217,198,259</b>	<b>8.4%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	200,789,413	150,425,769	33.5%	108,826,590	84.5%	1,183,426,285	1,078,026,555	9.8%
Equity Index	5,528,186	6,373,187	-13.3%	4,164,645	32.7%	47,699,646	66,721,978	-28.5%
Energy	0	0	0.0%	0	-	0	0	0.0%
Ag Products	27,769,955	24,343,349	14.1%	29,488,928	-5.8%	230,208,995	201,509,944	14.2%
<b>GRAND TOTAL</b>	<b>234,087,554</b>	<b>181,142,305</b>	<b>29.2%</b>	<b>142,480,163</b>	<b>64.3%</b>	<b>1,461,334,926</b>	<b>1,346,258,477</b>	<b>8.5%</b>