

## CBOT Exchange Volume Report - Monthly

	VOLUME SEP 2023	VOLUME SEP 2022	% CHG	VOIUME AUG 2023	% CHG	VOLUME Y.T.D 2023	VOLUME Y.T.D 2022	% CHG
<b>Interest Rate Futures</b>								
10-YR Eris LIBOR	0	31,217	-100.0%	0	0.0%	25,530	151,135	-83.1%
10-YR Eris SOFR	46,370	138	33,501.4%	5,169	797.1%	153,947	7,529	1,944.7%
10-YR MAC LIBOR	0	35,644	-100.0%	0	0.0%	62,603	273,093	-77.1%
10-YR MAC SOFR	0	0	-	0	0.0%	18	0	-
10-YR NOTE	30,696,121	35,986,705	-14.7%	55,871,510	-45.1%	359,875,034	356,168,998	1.0%
10Y YIELD	128,674	129,061	-0.3%	141,956	-9.4%	835,015	916,324	-8.9%
15-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	1,500	-100.0%
1-YR Eris BSBY	0	0	0.0%	0	0.0%	0	1,600	-100.0%
1-YR Eris SOFR	5,158	25,508	-79.8%	3	171,833.3%	44,891	221,740	-79.8%
20-YR BOND	160	2,283	-93.0%	140	14.3%	3,671	33,555	-89.1%
20-YR Eris LIBOR	0	0	0.0%	0	-	0	0	0.0%
2-YR Eris LIBOR	0	185,677	-100.0%	0	0.0%	95,589	758,702	-87.4%
2-YR Eris SOFR	49,222	9,303	429.1%	5,852	741.1%	210,961	111,479	89.2%
2-YR NOTE	10,965,603	12,297,099	-10.8%	25,015,943	-56.2%	144,146,520	132,343,128	8.9%
2Y YIELD	5,496	9,401	-41.5%	5,462	0.6%	58,907	70,057	-15.9%
30-Year UMBS TBA Futures - 2.5%	50	0	-	154	-67.5%	1,065	0	-
30-Year UMBS TBA Futures - 3.0%	1,075	0	-	709	51.6%	3,577	0	-
30-Year UMBS TBA Futures - 3.5%	1,251	0	-	396	215.9%	4,112	0	-
30-Year UMBS TBA Futures - 4.0%	1,402	0	-	1,385	1.2%	5,418	0	-
30-Year UMBS TBA Futures - 4.5%	1,486	0	-	1,540	-3.5%	10,496	0	-
30-Year UMBS TBA Futures - 5.0%	1,889	0	-	2,458	-23.1%	13,372	0	-
30-Year UMBS TBA Futures - 5.5%	3,189	0	-	2,055	55.2%	13,834	0	-
30-Year UMBS TBA Futures - 6.0%	3,031	0	-	2,625	15.5%	10,058	0	-
30-YR BOND	8,630,563	7,216,425	19.6%	12,570,583	-31.3%	76,398,460	75,310,312	1.4%
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	1,202	8,818	-86.4%	1,221	-1.6%	8,983	90,501	-90.1%
3-YR Eris BSBY	0	0	0.0%	0	0.0%	0	4	-100.0%
3-YR Eris LIBOR	0	9,634	-100.0%	0	0.0%	16,994	216,640	-92.2%
3-YR Eris SOFR	15,617	6,233	150.6%	1,447	979.3%	65,602	47,794	37.3%
3-YR NOTE	114,168	322,250	-64.6%	173,353	-34.1%	1,061,270	3,127,128	-66.1%
4-YR Eris LIBOR	0	1,892	-100.0%	0	0.0%	1,403	62,275	-97.7%
4-YR Eris SOFR	5,153	1,668	208.9%	1,278	303.2%	16,901	11,715	44.3%
5-YR Eris LIBOR	0	37,699	-100.0%	0	0.0%	61,451	385,855	-84.1%
5-YR Eris SOFR	72,935	3,658	1,893.8%	14,956	387.7%	318,228	29,264	987.4%
5-YR MAC LIBOR	0	48,145	-100.0%	0	0.0%	45,628	306,156	-85.1%
5-YR MAC SOFR	0	0	-	0	0.0%	92	0	-
5-YR NOTE	22,041,565	23,725,897	-7.1%	49,038,529	-55.1%	279,599,414	252,876,801	10.6%
5Y YIELD	15	483	-96.9%	6	150.0%	959	21,261	-95.5%
7-YR Eris LIBOR	0	2,707	-100.0%	0	0.0%	5,425	40,622	-86.6%
7-YR Eris SOFR	3,173	588	439.6%	1,466	116.4%	10,686	7,019	52.2%
FED FUND	7,154,122	8,419,496	-15.0%	6,712,559	6.6%	87,825,930	65,741,056	33.6%
UBSBM	440	0	-	0	-	440	0	-
Ultra 10-Year Note	8,336,472	6,862,010	21.5%	15,096,433	-44.8%	86,430,682	72,438,607	19.3%
ULTRA T-BOND	4,969,582	4,073,004	22.0%	10,529,550	-52.8%	52,834,079	44,621,984	18.4%

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<b>Interest Rate Options</b>								
10-YR NOTE	13,096,879	15,664,865	-16.4%	15,184,421	-13.7%	125,431,120	124,378,426	0.8%
2-YR NOTE	685,966	160,034	328.6%	531,204	29.1%	4,085,533	616,604	562.6%
30-YR BOND	3,436,937	3,045,580	12.8%	4,091,789	-16.0%	24,136,808	22,532,355	7.1%
5-YR NOTE	4,884,371	5,835,995	-16.3%	5,769,521	-15.3%	54,819,298	48,239,315	13.6%
FED FUND	0	0	0.0%	0	0.0%	4	45	-91.1%
Ultra 10-Year Note	533	4	13,225.0%	1,593	-66.5%	7,959	751	959.8%
ULTRA T-BOND	7,513	2,349	219.8%	12,147	-38.1%	35,701	21,755	64.1%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE SECTOR	144,496	173,685	-16.8%	30,429	374.9%	631,713	723,509	-12.7%
E-mini (\$5) Dow	3,671,788	4,312,623	-14.9%	3,585,665	2.4%	32,299,363	38,729,071	-16.6%
MICRO MINI \$5 DOW	1,621,717	3,391,621	-52.2%	1,906,342	-14.9%	20,145,271	35,129,375	-42.7%
<b>Equity Index Options</b>								
DJIA	4,565	1,892	141.3%	5,418	-15.7%	60,484	1,892	3,096.8%
E-mini (\$5) Dow	256	1,300	-80.3%	332	-22.9%	5,637	19,252	-70.7%
<b>Energy Futures</b>								
ETHANOL	0	0	0.0%	0	-	0	0	0.0%
<b>Ag Products Futures</b>								
CHI WHEAT	1,849,056	1,842,948	0.3%	2,956,657	-37.5%	23,302,636	20,243,034	15.1%
CORN	4,325,168	4,738,877	-8.7%	7,373,429	-41.3%	64,689,256	61,530,213	5.1%
DJ_UBS ROLL SELECT INDEX FU	23,200	21,828	6.3%	708	3,176.8%	79,081	78,278	1.0%
DOW-UBS COMMOD INDEX	52,718	147,185	-64.2%	6,814	673.7%	428,322	595,228	-28.0%
DOW-UBS COMMOD INDEX SWA	60,512	0	-	50	120,924.0%	276,022	100	275,922.0%
FERTILIZER PRODUCS	1,085	2,990	-63.7%	1,866	-41.9%	17,182	26,413	-34.9%
KC WHEAT	759,958	628,772	20.9%	1,191,791	-36.2%	9,441,361	8,296,384	13.8%
MINI CORN	19,737	44,048	-55.2%	37,844	-47.8%	305,415	516,790	-40.9%
MINI SOYBEAN	31,217	54,045	-42.2%	44,960	-30.6%	378,043	546,906	-30.9%
MINI WHEAT	25,272	31,614	-20.1%	44,093	-42.7%	279,675	249,013	12.3%
OATS	10,239	7,471	37.0%	15,341	-33.3%	121,148	77,340	56.6%
ROUGH RICE	13,919	10,754	29.4%	29,957	-53.5%	168,654	166,814	1.1%
SOYBEAN	4,650,277	4,123,627	12.8%	4,358,837	6.7%	45,351,940	37,993,098	19.4%
SOYBEAN MEAL	2,700,362	2,438,004	10.8%	3,162,259	-14.6%	26,163,453	20,403,009	28.2%
SOYBEAN OIL	3,009,804	2,663,653	13.0%	2,860,129	5.2%	27,724,913	21,387,143	29.6%
WHEAT	300	1,050	-71.4%	950	-68.4%	7,805	57,164	-86.3%

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<b>Ag Products Options</b>								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	0.0%	1,950	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	0.0%	0	0.0%	1,410	212	565.1%
CHI WHEAT	527,547	632,750	-16.6%	720,036	-26.7%	6,012,217	5,545,230	8.4%
CORN	1,781,523	2,137,134	-16.6%	2,664,915	-33.1%	25,612,638	25,165,709	1.8%
CORN NEARBY+2 CAL SPRD	3,468	5,443	-36.3%	9,060	-61.7%	260,315	200,939	29.5%
DEC-DEC CORN CAL SPRD	2	0	0.0%	0	0.0%	5,666	0	0.0%
DEC-JUL SOYBEAN MEAL CSO	10	0	-	200	-95.0%	210	0	-
DEC-JULY CORN CAL SPRD	640	1,725	-62.9%	3,100	-79.4%	16,682	15,416	8.2%
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	600	7,650	-92.2%	10,829	-94.5%	105,163	78,870	33.3%
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	2,880	1,645	75.1%	3,210	-10.3%	79,627	44,273	79.9%
KC WHEAT	45,449	51,316	-11.4%	72,795	-37.6%	677,006	666,614	1.6%
MAR-DEC CORN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
MAR-JULY CORN CAL SPRD	4,158	2,440	70.4%	3,060	35.9%	19,899	25,490	-21.9%
MAR-JULY SOYBEAN CAL SPRD	100	100	0.0%	0	0.0%	130	600	-78.3%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	150	-100.0%
NOV-JULY SOYBEAN CAL SPRD	1,220	25	4,780.0%	0	0.0%	1,420	5,160	-72.5%
NOV-MAR SOYBEAN CSO	2,004	0	0.0%	1,825	9.8%	3,844	0	0.0%
OATS	320	36	788.9%	156	105.1%	1,654	1,812	-8.7%
ROUGH RICE	2,328	1,535	51.7%	2,318	0.4%	22,752	14,633	55.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	0.0%	2,150	-100.0%	3,200	830	285.5%
SOYBEAN	1,513,742	1,089,772	38.9%	1,487,135	1.8%	13,928,141	14,232,933	-2.1%
SOYBEAN CRUSH	0	4	-100.0%	0	0.0%	5	165	-97.0%
SOYBEAN MEAL	207,039	213,663	-3.1%	310,886	-33.4%	3,160,377	2,165,356	46.0%
SOYBEAN OIL	376,728	187,134	101.3%	385,787	-2.3%	3,471,791	2,193,389	58.3%
SOYBN NEARBY+2 CAL SPRD	1,370	4,265	-67.9%	4,365	-68.6%	63,326	32,048	97.6%
SOYMEAL NEARBY+2 CAL SPRD	0	0	0.0%	1,140	-100.0%	3,370	1,250	169.6%
SOY OIL NEARBY+2 CAL SPRD	0	1,100	-100.0%	0	0.0%	175	1,100	-84.1%
WHEAT	1,597	277	476.5%	953	67.6%	16,703	1,534	988.9%
WHEAT-CORN ICSO	45	2	2,150.0%	0	0.0%	270	8,352	-96.8%
WHEAT NEARBY+2 CAL SPRD	440	410	7.3%	350	25.7%	4,992	31,697	-84.3%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	93,255,184	99,452,643	-6.2%	175,198,738	-46.8%	1,090,277,245	1,006,398,774	8.3%
Equity Index Futures	5,438,001	7,877,929	-31.0%	5,522,436	-1.5%	53,076,347	74,581,955	-28.8%
Energy Futures	0	0	0.0%	0	-	0	0	0.0%
Ag Products Futures	17,532,824	16,756,866	4.6%	22,085,685	-20.6%	198,734,906	172,166,927	15.4%
<b>TOTAL FUTURES</b>	<b>116,226,009</b>	<b>124,087,438</b>	<b>-6.3%</b>	<b>202,806,859</b>	<b>-42.7%</b>	<b>1,342,088,498</b>	<b>1,253,147,656</b>	<b>7.1%</b>

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<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	4,821	3,192	51.0%	5,750	-16.2%	66,121	21,144	212.7%
Interest Rate Options	22,112,199	24,708,827	-10.5%	25,590,675	-13.6%	208,516,423	195,789,251	6.5%
Ag Products Options	4,473,210	4,338,426	3.1%	5,684,270	-21.3%	53,480,123	50,438,309	6.0%
<b>TOTAL OPTIONS</b>	<b>26,590,230</b>	<b>29,050,445</b>	<b>-8.5%</b>	<b>31,280,695</b>	<b>-15.0%</b>	<b>262,062,667</b>	<b>246,248,704</b>	<b>6.4%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	115,367,383	124,161,470	-7.1%	200,789,413	-42.5%	1,298,793,668	1,202,188,025	8.0%
Equity Index	5,442,822	7,881,121	-30.9%	5,528,186	-1.5%	53,142,468	74,603,099	-28.8%
Energy	0	0	0.0%	0	-	0	0	0.0%
Ag Products	22,006,034	21,095,292	4.3%	27,769,955	-20.8%	252,215,029	222,605,236	13.3%
<b>GRAND TOTAL</b>	<b>142,816,239</b>	<b>153,137,883</b>	<b>-6.7%</b>	<b>234,087,554</b>	<b>-39.0%</b>	<b>1,604,151,165</b>	<b>1,499,396,360</b>	<b>7.0%</b>