

## CBOT Exchange Volume Report - Monthly

	VOLUME JUL 2024	VOLUME JUL 2023	% CHG	VOIUME JUN 2024	% CHG	VOLUME Y.T.D 2024	VOLUME Y.T.D 2023	% CHG
<b>Interest Rate Futures</b>								
10-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	25,530	-100.0%
10-YR Eris SOFR	21,306	2,563	731.3%	86,908	-75.5%	256,039	102,408	150.0%
10-YR MAC LIBOR	0	0	0.0%	0	0.0%	0	62,603	-100.0%
10-YR MAC SOFR	0	0	0.0%	0	0.0%	0	18	-100.0%
10-YR NOTE	43,344,115	29,864,662	45.1%	38,060,318	13.9%	333,281,263	273,307,403	21.9%
10Y YIELD	135,536	80,437	68.5%	107,527	26.0%	914,629	564,385	62.1%
15-YR Eris LIBOR	0	0	0.0%	0	-	0	0	0.0%
1-YR Eris BSBY	0	0	0.0%	0	-	0	0	0.0%
1-YR Eris SOFR	1,738	1	173,700.0%	3,999	-56.5%	24,987	39,730	-37.1%
20-YR BOND	0	73	-100.0%	0	0.0%	0	3,371	-100.0%
2-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	95,589	-100.0%
2-YR Eris SOFR	4,096	1,568	161.2%	42,559	-90.4%	124,178	155,887	-20.3%
2-YR NOTE	18,100,298	11,048,054	63.8%	14,989,735	20.8%	137,282,983	108,164,974	26.9%
2Y YIELD	3,974	4,552	-12.7%	3,822	4.0%	26,396	47,949	-44.9%
30-Year UMBS TBA Futures - 2.5%	0	60	-100.0%	0	0.0%	0	861	-100.0%
30-Year UMBS TBA Futures - 3.0%	140	728	-80.8%	274	-48.9%	3,464	1,793	93.2%
30-Year UMBS TBA Futures - 3.5%	356	696	-48.9%	225	58.2%	4,024	2,465	63.2%
30-Year UMBS TBA Futures - 4.0%	716	879	-18.5%	920	-22.2%	6,808	2,631	158.8%
30-Year UMBS TBA Futures - 4.5%	837	1,243	-32.7%	885	-5.4%	8,985	7,470	20.3%
30-Year UMBS TBA Futures - 5.0%	5,645	2,592	117.8%	3,364	67.8%	22,275	9,025	146.8%
30-Year UMBS TBA Futures - 5.5%	8,115	6,582	23.3%	7,937	2.2%	45,684	8,590	431.8%
30-Year UMBS TBA Futures - 6.0%	8,051	820	881.8%	6,675	20.6%	33,658	4,402	664.6%
30-YR BOND	9,635,767	6,643,190	45.0%	8,980,028	7.3%	74,669,750	55,197,314	35.3%
30-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	0	0.0%
30-YR MAC LIBOR	0	0	0.0%	0	-	0	0	0.0%
30-YR SWAP RATE	0	0	0.0%	0	0.0%	0	0	0.0%
30Y YIELD	17	550	-96.9%	57	-70.2%	906	6,560	-86.2%
3-YR Eris BSBY	0	0	0.0%	0	-	0	0	0.0%
3-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	16,994	-100.0%
3-YR Eris SOFR	2,559	5,733	-55.4%	16,741	-84.7%	58,529	48,538	20.6%
3-YR NOTE	140,745	79,017	78.1%	158,242	-11.1%	1,323,205	773,749	71.0%
4-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	1,403	-100.0%
4-YR Eris SOFR	16,314	862	1,792.6%	20,448	-20.2%	46,295	10,470	342.2%
5-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	61,451	-100.0%
5-YR Eris SOFR	23,003	8,611	167.1%	150,779	-84.7%	387,231	230,337	68.1%
5-YR MAC LIBOR	0	0	0.0%	0	0.0%	0	45,628	-100.0%
5-YR MAC SOFR	0	0	0.0%	0	0.0%	0	92	-100.0%
5-YR NOTE	27,777,119	22,611,827	22.8%	25,233,039	10.1%	240,124,265	208,519,320	15.2%
5Y YIELD	1	5	-80.0%	0	0.0%	4	938	-99.6%
7-YR Eris LIBOR	0	0	0.0%	0	0.0%	0	5,425	-100.0%
7-YR Eris SOFR	1,008	676	49.1%	3,883	-74.0%	19,504	6,047	222.5%
BBG Duration-Hedged Credit Index	9,007	0	-	383	2,251.7%	9,390	0	-
BBG HY Credit Index	1,369	0	-	398	244.0%	1,767	0	-
BBG IG Credit Index	2,668	0	-	662	303.0%	3,330	0	-
FED FUND	9,009,180	6,551,254	37.5%	5,850,410	54.0%	52,953,196	73,959,249	-28.4%
MICRO ULTRA 10-YEAR NOTE	20,966	0	-	22,015	-4.8%	218,447	0	-
MICRO ULTRA T-BOND	31,276	0	-	36,869	-15.2%	184,864	0	-
UBSBM	1,270	0	-	994	27.8%	5,072	0	-
Ultra 10-Year Note	11,415,070	7,211,963	58.3%	10,913,098	4.6%	94,345,964	62,997,777	49.8%
ULTRA T-BOND	6,817,443	3,919,852	73.9%	6,440,255	5.9%	58,457,032	37,334,947	56.6%

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<b>Interest Rate Options</b>								
10-YR NOTE	17,217,982	13,100,036	31.4%	17,689,397	-2.7%	127,599,725	97,149,820	31.3%
2-YR NOTE	638,417	266,768	139.3%	563,700	13.3%	4,750,158	2,868,363	65.6%
30-YR BOND	3,676,405	2,029,978	81.1%	4,072,251	-9.7%	25,616,955	16,608,082	54.2%
5-YR NOTE	5,618,951	5,374,942	4.5%	5,755,191	-2.4%	38,168,632	44,165,406	-13.6%
FED FUND	0	1	-100.0%	0	0.0%	0	4	-100.0%
Ultra 10-Year Note	14,191	1,900	646.9%	25,016	-43.3%	112,601	5,833	1,830.4%
ULTRA 10-YEAR NOTE	100	0	-	0	0.0%	652	0	-
ULTRA T-BOND	35,438	3,915	805.2%	28,645	23.7%	164,712	16,041	926.8%
<b>Equity Index Futures</b>								
AIR	0	0	-	0	0.0%	550	0	-
DJ US REAL ESTATE SECTOR	67,950	46,896	44.9%	166,063	-59.1%	620,170	456,788	35.8%
E-mini (\$5) Dow	3,239,052	2,804,935	15.5%	2,988,454	8.4%	21,514,018	25,041,910	-14.1%
MICRO MINI \$5 DOW	2,465,402	1,306,672	88.7%	1,984,184	24.3%	13,814,376	16,617,212	-16.9%
<b>Equity Index Options</b>								
DJIA	1,330	6,039	-78.0%	1,528	-13.0%	8,922	50,501	-82.3%
E-mini (\$5) Dow	1,382	103	1,241.7%	801	72.5%	7,510	5,049	48.7%
<b>Ag Products Futures</b>								
BLOOMBERG COMMOD INDEX F	27,110	7,264	273.2%	202,137	-86.6%	362,311	368,790	-1.8%
BLOOMBERG COMMOD INDEX S	0	0	0.0%	60,512	-100.0%	121,024	215,460	-43.8%
CHI WHEAT	2,193,485	2,789,157	-21.4%	3,587,095	-38.9%	19,539,262	18,496,923	5.6%
CORN	8,300,001	6,916,500	20.0%	10,761,161	-22.9%	59,236,317	52,990,659	11.8%
DJ_UBS ROLL SELECT INDEX FU	2,445	802	204.9%	22,226	-89.0%	57,677	55,173	4.5%
FERTILIZER PRODUCS	1,850	2,910	-36.4%	2,222	-16.7%	12,038	14,231	-15.4%
KC WHEAT	1,052,460	1,026,510	2.5%	1,627,932	-35.3%	9,862,591	7,489,612	31.7%
MINI CORN	23,436	53,328	-56.1%	33,870	-30.8%	203,142	247,834	-18.0%
MINI SOYBEAN	44,628	65,263	-31.6%	35,210	26.7%	291,599	301,866	-3.4%
MINI WHEAT	24,796	54,171	-54.2%	30,155	-17.8%	165,185	210,310	-21.5%
OATS	13,968	13,679	2.1%	19,921	-29.9%	109,205	95,568	14.3%
ROUGH RICE	17,628	12,873	36.9%	18,347	-3.9%	157,206	124,778	26.0%
SOYBEAN	5,538,033	4,534,338	22.1%	6,454,898	-14.2%	39,996,106	36,342,826	10.1%
SOYBEAN MEAL	3,853,806	2,778,924	38.7%	4,206,568	-8.4%	25,512,521	20,300,832	25.7%
SOYBEAN OIL	4,897,029	3,076,923	59.2%	3,980,723	23.0%	25,601,816	21,854,980	17.1%
WHEAT	200	1,025	-80.5%	0	0.0%	4,050	6,555	-38.2%

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<b>Ag Products Options</b>								
AUG-DEC SOYBEAN MEAL CSO	3,000	500	500.0%	0	0.0%	3,000	1,950	53.8%
AUG-NOV SOYBEAN CAL SPRD	1,081	350	208.9%	5	21,520.0%	2,296	1,410	62.8%
CHI WHEAT	551,025	766,475	-28.1%	1,074,602	-48.7%	5,049,380	4,764,634	6.0%
CORN	3,079,089	4,639,656	-33.6%	3,525,018	-12.7%	18,245,424	21,166,200	-13.8%
CORN NEARBY+2 CAL SPRD	2,790	10,862	-74.3%	2,274	22.7%	18,876	247,787	-92.4%
DEC-DEC CORN CAL SPRD	5,905	426	1,286.2%	6,600	-10.5%	23,615	5,664	316.9%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	0.0%	0	0	-
DEC-JULY CORN CAL SPRD	1,593	800	99.1%	6,014	-73.5%	12,898	12,942	-0.3%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	350	-100.0%
FERTILIZER PRODUCTS	30	0	-	30	0.0%	225	0	-
JAN-MAR SOYBEAN CSO	0	0	-	500	-100.0%	500	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	0.0%	0	-	0	0	0.0%
JULY-DEC CORN CAL SPRD	0	774	-100.0%	644	-100.0%	11,943	93,734	-87.3%
JULY-DEC SOYMEAL CAL SPRD	0	0	0.0%	5,830	-100.0%	10,130	2,270	346.3%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%	250	-100.0%	2,750	2,560	7.4%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%	1,220	-100.0%	7,555	0	0.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	0	10	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	0.0%	15,048	-100.0%	68,038	73,537	-7.5%
KC WHEAT	55,534	63,174	-12.1%	112,231	-50.5%	904,600	558,762	61.9%
MAR-JULY CORN CAL SPRD	0	700	-100.0%	0	0.0%	4,957	12,681	-60.9%
MAR-JULY SOYBEAN CAL SPRD	1,600	0	0.0%	0	0.0%	1,600	30	5,233.3%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%	0	0.0%	1,154	0	0.0%
NOV-JULY SOYBEAN CAL SPRD	1,570	0	0.0%	0	0.0%	2,945	200	1,372.5%
NOV-MAR SOYBEAN CSO	1,120	0	0.0%	1,485	-24.6%	10,080	15	67,100.0%
OATS	81	335	-75.8%	103	-21.4%	1,151	1,178	-2.3%
ROUGH RICE	2,146	2,247	-4.5%	920	133.3%	10,834	18,106	-40.2%
SEP-DEC SOYBEAN MEAL CSO	750	1,050	-28.6%	0	0.0%	750	1,050	-28.6%
SOYBEAN	2,040,449	1,774,437	15.0%	1,675,062	21.8%	13,292,597	10,927,264	21.6%
SOYBEAN CRUSH	0	0	0.0%	0	0.0%	0	5	-100.0%
SOYBEAN MEAL	407,338	351,863	15.8%	360,539	13.0%	3,370,333	2,642,452	27.5%
SOYBEAN OIL	564,281	526,383	7.2%	318,527	77.2%	2,463,427	2,709,276	-9.1%
SOYBN NEARBY+2 CAL SPRD	9,312	13,503	-31.0%	8,273	12.6%	29,482	57,591	-48.8%
SOYMEAL NEARBY+2 CAL SPRD	5,450	0	0.0%	3,950	38.0%	10,555	2,230	373.3%
SOY OIL NEARBY+2 CAL SPRD	2,350	0	0.0%	2,000	17.5%	9,425	175	5,285.7%
WHEAT	5,347	1,216	339.7%	10,143	-47.3%	52,867	14,153	273.5%
WHEAT-CORN ICSO	0	0	0.0%	20	-100.0%	980	225	335.6%
WHEAT NEARBY+2 CAL SPRD	1,150	510	125.5%	620	85.5%	24,761	4,202	489.3%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	126,539,705	88,049,050	43.7%	111,143,449	13.9%	994,844,124	821,823,323	21.1%
Equity Index Futures	5,772,404	4,158,503	38.8%	5,138,701	12.3%	35,949,114	42,115,910	-14.6%
Ag Products Futures	25,990,875	21,333,667	21.8%	31,042,977	-16.3%	181,232,050	159,116,397	13.9%
<b>TOTAL FUTURES</b>	<b>158,302,984</b>	<b>113,541,220</b>	<b>39.4%</b>	<b>147,325,127</b>	<b>7.5%</b>	<b>1,212,025,288</b>	<b>1,023,055,630</b>	<b>18.5%</b>

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<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	2,712	6,142	-55.8%	2,329	16.4%	16,432	55,550	-70.4%
Interest Rate Options	27,201,484	20,777,540	30.9%	28,134,200	-3.3%	196,413,435	160,813,549	22.1%
Ag Products Options	6,742,991	8,155,261	-17.3%	7,131,908	-5.5%	43,649,128	43,322,643	0.8%
<b>TOTAL OPTIONS</b>	<b>33,947,187</b>	<b>28,938,943</b>	<b>17.3%</b>	<b>35,268,437</b>	<b>-3.7%</b>	<b>240,078,995</b>	<b>204,191,742</b>	<b>17.6%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	153,741,189	108,826,590	41.3%	139,277,649	10.4%	1,191,257,559	982,636,872	21.2%
Equity Index	5,775,116	4,164,645	38.7%	5,141,030	12.3%	35,965,546	42,171,460	-14.7%
Ag Products	32,733,866	29,488,928	11.0%	38,174,885	-14.3%	224,881,178	202,439,040	11.1%
<b>GRAND TOTAL</b>	<b>192,250,171</b>	<b>142,480,163</b>	<b>34.9%</b>	<b>182,593,564</b>	<b>5.3%</b>	<b>1,452,104,283</b>	<b>1,227,247,372</b>	<b>18.3%</b>