

CBOT Exchange Volume Comparison Report - Monthly

	Open Outcry JUL 2024	Open Outcry JUL 2023	% CHG	ELEC	JUL 2024	ELEC JUL 2023	% CHG	Open Outcry Y.T.D 2024	Open Outcry Y.T.D 2023	% CHG	ELEC Y.T.D 2024	ELEC Y.T.D 2023	% CHG
Interest Rate Futures													
10-YR Eris LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	4,082	-100.0%
10-YR Eris SOFR	0	0	0.0%		3,362	2,058	63.4%	0	0	0.0%	27,660	10,159	172.3%
10-YR MAC LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	27,311	-100.0%
10-YR MAC SOFR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	18	-100.0%
10-YR NOTE	0	0	0.0%		42,141,345	28,997,487	45.3%	0	0	0.0%	323,164,341	265,061,995	21.9%
10Y YIELD	0	0	0.0%		135,536	80,437	68.5%	0	0	0.0%	914,629	564,385	62.1%
15-YR Eris LIBOR	-	0	0.0%		-	0	0.0%	-	0	0.0%	-	0	0.0%
1-YR Eris BSBY	-	0	0.0%		-	0	0.0%	-	0	0.0%	-	0	0.0%
1-YR Eris SOFR	0	0	0.0%		835	1	83,400.0%	0	0	0.0%	14,375	26,624	-46.0%
20-YR BOND	0	0	0.0%		0	73	-100.0%	0	0	0.0%	0	3,371	-100.0%
2-YR Eris LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	4,517	-100.0%
2-YR Eris SOFR	0	0	0.0%		1,890	743	154.4%	0	0	0.0%	38,532	21,842	76.4%
2-YR NOTE	0	0	0.0%		16,884,858	9,780,635	72.6%	0	0	0.0%	127,407,861	99,449,033	28.1%
2Y YIELD	0	0	0.0%		3,974	4,552	-12.7%	0	0	0.0%	26,396	47,949	-44.9%
30-Year UMBS TBA Futures - 2.5	0	0	0.0%		0	60	-100.0%	0	0	0.0%	0	861	-100.0%
30-Year UMBS TBA Futures - 3.0	0	0	0.0%		140	728	-80.8%	0	0	0.0%	3,000	1,793	67.3%
30-Year UMBS TBA Futures - 3.5	0	0	0.0%		356	696	-48.9%	0	0	0.0%	4,024	2,465	63.2%
30-Year UMBS TBA Futures - 4.0	0	0	0.0%		716	879	-18.5%	0	0	0.0%	6,808	2,631	158.8%
30-Year UMBS TBA Futures - 4.5	0	0	0.0%		837	1,243	-32.7%	0	0	0.0%	8,335	7,364	13.2%
30-Year UMBS TBA Futures - 5.0	0	0	0.0%		2,571	2,490	3.3%	0	0	0.0%	17,190	8,923	92.6%
30-Year UMBS TBA Futures - 5.5	0	0	0.0%		3,543	4,034	-12.2%	0	0	0.0%	19,763	6,042	227.1%
30-Year UMBS TBA Futures - 6.0	0	0	0.0%		2,807	680	312.8%	0	0	0.0%	15,571	3,162	392.4%
30-YR BOND	0	0	0.0%		9,226,968	6,448,321	43.1%	0	0	0.0%	72,175,517	53,364,633	35.2%
30-YR Eris LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	0	0.0%
30-YR MAC LIBOR	-	0	0.0%		-	0	0.0%	-	0	0.0%	-	0	0.0%
30-YR SWAP RATE	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	0	0.0%
30Y YIELD	0	0	0.0%		17	550	-96.9%	0	0	0.0%	906	6,560	-86.2%
3-YR Eris BSBY	-	0	0.0%		-	0	0.0%	-	0	0.0%	-	0	0.0%
3-YR Eris LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	3,771	-100.0%
3-YR Eris SOFR	0	0	0.0%		1,833	2,763	-33.7%	0	0	0.0%	28,398	15,002	89.3%
3-YR NOTE	0	0	0.0%		140,637	79,017	78.0%	0	0	0.0%	1,318,848	772,871	70.6%
4-YR Eris LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	1,140	-100.0%
4-YR Eris SOFR	0	0	0.0%		604	862	-29.9%	0	0	0.0%	5,124	4,922	4.1%
5-YR Eris LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	21,264	-100.0%

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Interest Rate Futures													
5-YR Eris SOFR	0	0	0.0%		13,229	6,504	103.4%	0	0	0.0%	85,753	60,258	42.3%
5-YR MAC LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	39,600	-100.0%
5-YR MAC SOFR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	92	-100.0%
5-YR NOTE	0	0	0.0%		26,355,388	21,428,903	23.0%	0	0	0.0%	227,716,705	197,864,787	15.1%
5Y YIELD	0	0	0.0%		1	5	-80.0%	0	0	0.0%	4	938	-99.6%
7-YR Eris LIBOR	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	2,242	-100.0%
7-YR Eris SOFR	0	0	0.0%		214	526	-59.3%	0	0	0.0%	4,719	4,302	9.7%
BBG Duration-Hedged Credit Ind	0	-	-		9,007	-	-	0	-	-	9,390	-	-
BBG HY Credit Index	0	-	-		1,369	-	-	0	-	-	1,767	-	-
BBG IG Credit Index	0	-	-		2,668	-	-	0	-	-	3,330	-	-
FED FUND	0	0	0.0%		8,886,578	6,449,354	37.8%	0	0	0.0%	52,012,400	73,331,809	-29.1%
MICRO ULTRA 10-YEAR NOTE	0	-	-		20,966	-	-	0	-	-	218,447	-	-
MICRO ULTRA T-BOND	0	-	-		31,276	-	-	0	-	-	184,864	-	-
UBSBM	0	-	-		1,270	-	-	0	-	-	4,910	-	-
Ultra 10-Year Note	0	0	0.0%		11,128,061	6,932,127	60.5%	0	0	0.0%	91,309,831	60,686,701	50.5%
ULTRA T-BOND	0	0	0.0%		6,529,609	3,757,342	73.8%	0	0	0.0%	55,958,317	35,308,123	58.5%
Interest Rate Options													
10-YR NOTE	0	0	0.0%		17,074,482	12,797,634	33.4%	0	0	0.0%	125,890,711	95,759,723	31.5%
2-YR NOTE	0	0	0.0%		619,417	264,668	134.0%	0	0	0.0%	4,655,158	2,816,263	65.3%
30-YR BOND	0	0	0.0%		3,676,405	2,029,978	81.1%	0	0	0.0%	25,587,279	16,605,072	54.1%
5-YR NOTE	0	0	0.0%		5,618,951	5,374,942	4.5%	0	0	0.0%	37,791,832	43,499,926	-13.1%
FED FUND	0	0	0.0%		0	1	-100.0%	0	0	0.0%	0	4	-100.0%
Ultra 10-Year Note	0	0	0.0%		14,191	1,900	646.9%	0	0	0.0%	103,566	5,833	1,675.5%
ULTRA 10-YEAR NOTE	0	-	-		100	-	-	0	-	-	652	-	-
ULTRA T-BOND	0	0	0.0%		35,438	3,915	805.2%	0	0	0.0%	163,912	16,041	921.8%

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Equity Index Futures													
AIR	0	-	-		0	-	-	0	-	-	0	-	-
DJ US REAL ESTATE SECTOR	0	0	0.0%		26,112	28,825	-9.4%	0	0	0.0%	245,666	213,674	15.0%
E-mini (\$5) Dow	0	0	0.0%		3,230,047	2,797,685	15.5%	0	0	0.0%	21,438,509	25,002,510	-14.3%
MICRO MINI \$5 DOW	0	0	0.0%		2,465,402	1,306,672	88.7%	0	0	0.0%	13,814,376	16,617,212	-16.9%
Equity Index Options													
DJIA	0	0	0.0%		1,330	6,039	-78.0%	0	0	0.0%	8,922	50,501	-82.3%
E-mini (\$5) Dow	0	0	0.0%		1,382	103	1,241.7%	0	0	0.0%	7,510	5,049	48.7%
Ag Products Futures													
BLOOMBERG COMMOD INDEX	0	0	0.0%		22,044	4,038	445.9%	0	0	0.0%	192,623	171,813	12.1%
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CHI WHEAT	0	0	0.0%		2,172,429	2,769,093	-21.5%	0	0	0.0%	19,346,416	18,339,807	5.5%
CORN	0	0	0.0%		8,109,394	6,754,918	20.1%	0	0	0.0%	57,369,516	51,165,358	12.1%
DJ_UBS ROLL SELECT INDEX	0	0	0.0%		45	0	0.0%	0	0	0.0%	274	0	0.0%
FERTILIZER PRODUCTS	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	4	-100.0%
KC WHEAT	0	0	0.0%		1,024,669	1,009,932	1.5%	0	0	0.0%	9,634,514	7,326,497	31.5%
MINI CORN	0	0	0.0%		23,436	53,328	-56.1%	0	0	0.0%	203,129	247,830	-18.0%
MINI SOYBEAN	0	0	0.0%		44,623	65,263	-31.6%	0	0	0.0%	291,573	301,858	-3.4%
MINI WHEAT	0	0	0.0%		24,796	54,171	-54.2%	0	0	0.0%	165,184	210,310	-21.5%
OATS	0	0	0.0%		13,718	13,288	3.2%	0	0	0.0%	107,019	93,185	14.8%
ROUGH RICE	0	0	0.0%		17,455	12,812	36.2%	0	0	0.0%	149,906	119,529	25.4%
SOYBEAN	0	0	0.0%		5,357,962	4,370,630	22.6%	0	0	0.0%	38,178,723	34,513,931	10.6%
SOYBEAN MEAL	0	0	0.0%		3,759,106	2,705,536	38.9%	0	0	0.0%	24,779,602	19,660,034	26.0%
SOYBEAN OIL	0	0	0.0%		4,840,210	3,034,226	59.5%	0	0	0.0%	25,143,565	21,514,458	16.9%
WHEAT	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	30	-100.0%
Ag Products Options													
AUG-DEC SOYBEAN MEAL CS	0	0	0.0%		3,000	500	500.0%	0	0	0.0%	3,000	1,950	53.8%
AUG-NOV SOYBEAN CAL SPR	0	0	0.0%		1,081	350	208.9%	0	0	0.0%	2,296	1,410	62.8%

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Ag Products Options													
CHI WHEAT	0	0	0.0%		540,285	738,781	-26.9%	0	0	0.0%	4,874,814	4,593,256	6.1%
CORN	0	0	0.0%		2,971,735	4,345,606	-31.6%	0	0	0.0%	17,596,341	20,133,630	-12.6%
CORN NEARBY+2 CAL SPRD	0	0	0.0%		2,790	10,862	-74.3%	0	0	0.0%	18,876	241,025	-92.2%
DEC-DEC CORN CAL SPRD	0	0	0.0%		5,905	426	1,286.2%	0	0	0.0%	23,615	5,664	316.9%
DEC-JUL SOYBEAN MEAL CSO	0	-	-		0	-	-	0	-	-	0	-	-
DEC-JULY CORN CAL SPRD	0	0	0.0%		1,593	800	99.1%	0	0	0.0%	12,898	12,942	-0.3%
DEC-JULY WHEAT CAL SPRD	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	350	-100.0%
FERTILIZER PRODUCTS	0	-	-		0	-	-	0	-	-	0	-	-
JAN-MAR SOYBEAN CSO	0	-	-		0	-	-	0	-	-	500	-	-
JAN-MAY SOYBEAN CAL SPRD	-	0	0.0%		-	0	0.0%	-	0	0.0%	-	0	0.0%
JULY-DEC CORN CAL SPRD	0	0	0.0%		0	774	-100.0%	0	0	0.0%	11,943	90,019	-86.7%
JULY-DEC SOYMEAL CAL SPR	0	0	0.0%		0	0	0.0%	0	0	0.0%	9,880	2,270	335.2%
JULY-DEC SOY OIL CAL SPRD	0	0	0.0%		0	0	0.0%	0	0	0.0%	2,650	2,560	3.5%
JULY-DEC WHEAT CAL SPRD	0	0	0.0%		0	0	0.0%	0	0	0.0%	7,555	0	0.0%
JULY-JULY WHEAT CAL SPRD	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	10	-100.0%
JULY-NOV SOYBEAN CAL SPR	0	0	0.0%		0	0	0.0%	0	0	0.0%	67,538	69,443	-2.7%
KC WHEAT	0	0	0.0%		54,284	63,174	-14.1%	0	0	0.0%	878,164	537,922	63.3%
MAR-JULY CORN CAL SPRD	0	0	0.0%		0	700	-100.0%	0	0	0.0%	4,957	12,681	-60.9%
MAR-JULY SOYBEAN CAL SPR	0	0	0.0%		1,600	0	0.0%	0	0	0.0%	1,600	30	5,233.3%
MAR-JULY WHEAT CAL SPRD	0	0	0.0%		0	0	0.0%	0	0	0.0%	1,154	0	0.0%
NOV-JULY SOYBEAN CAL SPR	0	0	0.0%		1,570	0	0.0%	0	0	0.0%	2,945	200	1,372.5%
NOV-MAR SOYBEAN CSO	0	0	0.0%		1,120	0	0.0%	0	0	0.0%	10,080	15	67,100.0%
OATS	0	0	0.0%		81	335	-75.8%	0	0	0.0%	1,151	1,178	-2.3%
ROUGH RICE	0	0	0.0%		2,146	2,247	-4.5%	0	0	0.0%	10,734	17,806	-39.7%
SEP-DEC SOYBEAN MEAL CSC	0	0	0.0%		500	300	66.7%	0	0	0.0%	500	300	66.7%
SOYBEAN	0	0	0.0%		1,978,327	1,747,816	13.2%	0	0	0.0%	12,996,785	10,753,323	20.9%
SOYBEAN CRUSH	0	0	0.0%		0	0	0.0%	0	0	0.0%	0	5	-100.0%
SOYBEAN MEAL	0	0	0.0%		387,388	331,703	16.8%	0	0	0.0%	3,215,278	2,503,155	28.4%
SOYBEAN OIL	0	0	0.0%		543,728	511,093	6.4%	0	0	0.0%	2,378,462	2,655,581	-10.4%
SOYBN NEARBY+2 CAL SPRD	0	0	0.0%		9,312	13,503	-31.0%	0	0	0.0%	28,682	55,991	-48.8%
SOYMEAL NEARBY+2 CAL SPR	0	0	0.0%		5,450	0	0.0%	0	0	0.0%	10,105	2,230	353.1%
SOY OIL NEARBY+2 CAL SPRD	0	0	0.0%		1,300	0	0.0%	0	0	0.0%	8,375	175	4,685.7%
WHEAT	0	0	0.0%		5,347	1,216	339.7%	0	0	0.0%	52,267	14,153	269.3%
WHEAT-CORN ICSO	0	0	0.0%		0	0	0.0%	0	0	0.0%	980	225	335.6%

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Ag Products Options												
WHEAT NEARBY+2 CAL SPRD	0	0	0.0%	1,150	510	125.5%	0	0	0.0%	24,761	4,202	489.3%
TOTAL FUTURES GROUP												
Interest Rate Futures	0	0	0.0%	121,532,465	83,983,070	44.7%	0	0	0.0%	952,707,715	786,743,542	21.1%
Equity Index Futures	0	0	0.0%	5,721,561	4,133,182	38.4%	0	0	0.0%	35,498,551	41,833,396	-15.1%
Ag Products Futures	0	0	0.0%	25,409,887	20,847,235	21.9%	0	0	0.0%	175,562,044	153,664,644	14.3%
TOTAL FUTURES	0	0	0.0%	152,663,913	108,963,487	40.1%	0	0	0.0%	1,163,768,310	982,241,582	18.5%
TOTAL OPTIONS GROUP												
Equity Index Options	0	0	0.0%	2,712	6,142	-55.8%	0	0	0.0%	16,432	55,550	-70.4%
Interest Rate Options	0	0	0.0%	27,038,984	20,473,038	32.1%	0	0	0.0%	194,193,110	158,702,862	22.4%
Ag Products Options	0	0	0.0%	6,519,692	7,770,696	-16.1%	0	0	0.0%	42,258,886	41,713,701	1.3%
TOTAL OPTIONS	0	0	0.0%	33,561,388	28,249,876	18.8%	0	0	0.0%	236,468,428	200,472,113	18.0%
TOTAL COMBINED												
Interest Rate	0	0	0.0%	148,571,449	104,456,108	42.2%	0	0	0.0%	1,146,900,825	945,446,404	21.3%
Equity Index	0	0	0.0%	5,724,273	4,139,324	38.3%	0	0	0.0%	35,514,983	41,888,946	-15.2%
Ag Products	0	0	0.0%	31,929,579	28,617,931	11.6%	0	0	0.0%	217,820,930	195,378,345	11.5%
GRAND TOTAL	0	0	0.0%	186,225,301	137,213,363	35.7%	0	0	0.0%	1,400,236,738	1,182,713,695	18.4%

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