

CBOT Exchange ADV Report - Monthly

May 2024

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| | ADV MAY 2024 | ADV MAY 2023 | % CHG | ADV APR 2024 | % CHG | ADV Y.T.D 2024 | ADV Y.T.D 2023 | % CHG |
|---------------------------------|-----------------|-----------------|---------|-----------------|--------|-------------------|-------------------|---------|
| Interest Rate Futures | | | | | | | | |
| 10-YR Eris LIBOR | 0 | 1.82 | -100.0% | 0 | - | 0 | 248 | -100.0% |
| 10-YR Eris SOFR | 810 | 455.73 | 77.7% | 1,347.32 | -39.9% | 1,408 | 441 | 219.3% |
| 10-YR MAC LIBOR | 0 | 151.59 | -100.0% | 0 | - | 0 | 531 | -100.0% |
| 10-YR MAC SOFR | 0 | 0 | - | 0 | - | 0 | 0 | -100.0% |
| 10-YR NOTE | 2,805,934 | 2,397,089.55 | 17.1% | 2,288,390.41 | 22.6% | 2,398,827 | 2,047,395 | 17.2% |
| 10Y YIELD | 6,209 | 3,885.55 | 59.8% | 8,887.91 | -30.1% | 6,396 | 4,077 | 56.9% |
| 1-YR Eris SOFR | 152 | 223.91 | -32.1% | 211.09 | -28.0% | 183 | 276 | -33.6% |
| 20-YR BOND | 0 | 23.09 | -100.0% | 0 | - | 0 | 31 | -100.0% |
| 2-YR Eris LIBOR | 0 | 7.41 | -100.0% | 0 | - | 0 | 928 | -100.0% |
| 2-YR Eris SOFR | 571 | 1,289.73 | -55.7% | 728.36 | -21.6% | 738 | 1,048 | -29.6% |
| 2-YR NOTE | 1,352,840 | 1,109,628.86 | 21.9% | 785,689.05 | 72.2% | 992,314 | 822,959 | 20.6% |
| 2Y YIELD | 149 | 238.09 | -37.4% | 175.27 | -14.9% | 177 | 374 | -52.6% |
| 30-Year UMBS TBA Futures - 2.5% | 0 | 22 | -100.0% | 0 | - | 0 | 8 | -100.0% |
| 30-Year UMBS TBA Futures - 3.0% | 7 | 2.09 | 228.3% | 27.05 | -74.6% | 29 | 8 | 263.5% |
| 30-Year UMBS TBA Futures - 3.5% | 28 | 27 | 4.4% | 24.55 | 14.8% | 33 | 15 | 122.3% |
| 30-Year UMBS TBA Futures - 4.0% | 34 | 32.68 | 2.8% | 38 | -11.6% | 49 | 12 | 301.4% |
| 30-Year UMBS TBA Futures - 4.5% | 95 | 122.14 | -22.5% | 68.77 | 37.6% | 69 | 37 | 87.8% |
| 30-Year UMBS TBA Futures - 5.0% | 138 | 84.18 | 63.9% | 84.41 | 63.4% | 126 | 28 | 353.6% |
| 30-Year UMBS TBA Futures - 5.5% | 544 | 32.27 | 1584.9% | 374.77 | 45.1% | 282 | 14 | 1907.4% |
| 30-Year UMBS TBA Futures - 6.0% | 235 | 29.55 | 696.9% | 231.23 | 1.8% | 180 | 20 | 818.5% |
| 30-YR BOND | 642,255 | 468,200.27 | 37.2% | 489,699.45 | 31.2% | 533,847 | 406,018 | 31.5% |
| 30-YR Eris LIBOR | 0 | 0 | - | 0 | - | 0 | 0 | - |
| 30-YR SWAP RATE | 0 | 0 | - | 0 | - | 0 | 0 | - |
| 30Y YIELD | 3 | 34.32 | -91.4% | 6.73 | -56.1% | 8 | 52 | -84.9% |
| 3-YR Eris LIBOR | 0 | 11.59 | -100.0% | 0 | - | 0 | 165 | -100.0% |
| 3-YR Eris SOFR | 222 | 130.14 | 70.8% | 300.36 | -26.0% | 374 | 302 | 23.6% |
| 3-YR NOTE | 10,575 | 7,014.27 | 50.8% | 8,495.09 | 24.5% | 9,754 | 6,067 | 60.8% |
| 4-YR Eris LIBOR | 0 | 0 | - | 0 | - | 0 | 14 | -100.0% |
| 4-YR Eris SOFR | 31 | 71.64 | -56.3% | 45.55 | -31.2% | 91 | 66 | 37.7% |
| 5-YR Eris LIBOR | 0 | 0 | - | 0 | - | 0 | 597 | -100.0% |
| 5-YR Eris SOFR | 1,341 | 1,749.45 | -23.3% | 1,739.82 | -22.9% | 2,033 | 1,262 | 61.0% |
| 5-YR MAC LIBOR | 0 | 3.09 | -100.0% | 0 | - | 0 | 443 | -100.0% |
| 5-YR MAC SOFR | 0 | 0.18 | -100.0% | 0 | - | 0 | 1 | -100.0% |
| 5-YR NOTE | 2,385,593 | 2,071,174.27 | 15.2% | 1,422,361.59 | 67.7% | 1,782,039 | 1,575,071 | 13.1% |
| 5Y YIELD | 0 | 1.86 | -100.0% | 0 | - | 0 | 9 | -99.7% |
| 7-YR Eris LIBOR | 0 | 0 | - | 0 | - | 0 | 53 | -100.0% |
| 7-YR Eris SOFR | 63 | 85.77 | -26.2% | 64.55 | -2.0% | 139 | 39 | 258.8% |
| FED FUND | 244,002 | 544,375.23 | -55.2% | 340,436.73 | -28.3% | 362,796 | 553,350 | -34.4% |
| MICRO ULTRA 10-YEAR NOTE | 1,411 | 0 | - | 6,193.68 | -77.2% | 1,671 | 0 | - |
| MICRO ULTRA T-BOND | 1,556 | 0 | - | 3,307.5 | -53.0% | 1,112 | 0 | - |
| UBSBM | 46 | 0 | - | 15.36 | 201.2% | 27 | 0 | - |
| Ultra 10-Year Note | 867,533 | 595,132 | 45.8% | 572,061.18 | 51.7% | 685,884 | 467,238 | 46.8% |
| ULTRA T-BOND | 567,940 | 396,578.36 | 43.2% | 372,931.45 | 52.3% | 430,470 | 284,410 | 51.4% |

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|------------------------------|-----------------|-----------------|----------|-----------------|--------|-------------------|-------------------|---------|
| Interest Rate Options | | | | | | | | |
| 10-YR NOTE | 867,338 | 607,359.86 | 42.8% | 990,826.45 | -12.5% | 882,784 | 709,236 | 24.5% |
| 2-YR NOTE | 31,004 | 30,339.09 | 2.2% | 45,972.05 | -32.6% | 33,791 | 21,087 | 60.2% |
| 30-YR BOND | 157,861 | 132,690.91 | 19.0% | 208,459.09 | -24.3% | 170,174 | 122,891 | 38.5% |
| 5-YR NOTE | 266,198 | 328,379.95 | -18.9% | 238,871.59 | 11.4% | 255,186 | 325,221 | -21.5% |
| FED FUND | 0 | 0 | - | 0 | - | 0 | 0 | -100.0% |
| Ultra 10-Year Note | 943 | 139.82 | 574.7% | 905.14 | 4.2% | 699 | 38 | 1754.1% |
| ULTRA 10-YEAR NOTE | 7 | 0 | - | 9.5 | -28.2% | 5 | 0 | - |
| ULTRA T-BOND | 1,086 | 260.05 | 317.7% | 1,098.77 | -1.2% | 958 | 103 | 830.9% |
| Equity Index Futures | | | | | | | | |
| AIR | 25 | 0 | - | 0 | - | 5 | 0 | - |
| DJ US REAL ESTATE SECTOR | 2,535 | 1,542.77 | 64.3% | 2,561.73 | -1.1% | 3,678 | 2,739 | 34.3% |
| E-mini (\$5) Dow | 119,806 | 165,625.18 | -27.7% | 167,227.86 | -28.4% | 145,586 | 179,633 | -19.0% |
| MICRO MINI \$5 DOW | 76,677 | 112,827.64 | -32.0% | 121,576.45 | -36.9% | 89,188 | 131,874 | -32.4% |
| Equity Index Options | | | | | | | | |
| DJIA | 105 | 267.36 | -60.6% | 87.95 | 19.7% | 58 | 390 | -85.2% |
| E-mini (\$5) Dow | 94 | 31.59 | 198.3% | 98.09 | -3.9% | 51 | 47 | 8.2% |
| Ag Products Futures | | | | | | | | |
| CHI WHEAT | 138,093 | 112,859.55 | 22.4% | 153,245.27 | -9.9% | 131,035 | 116,685 | 12.3% |
| CORN | 390,047 | 344,532 | 13.2% | 434,622.64 | -10.3% | 382,621 | 340,831 | 12.3% |
| DJ_UBS ROLL SELECT INDEX FU | 466 | 2.27 | 20390.2% | 115.23 | 304.1% | 314 | 274 | 14.6% |
| DOW-UBS COMMOD INDEX | 636 | 652.27 | -2.5% | 973.5 | -34.7% | 1,267 | 2,332 | -45.7% |
| DOW-UBS COMMOD INDEX SWA | 0 | 0 | - | 0 | - | 576 | 1,046 | -44.9% |
| FERTILIZER PRODUCTS | 63 | 86.18 | -27.0% | 105.45 | -40.3% | 76 | 93 | -18.8% |
| KC WHEAT | 71,422 | 68,234.14 | 4.7% | 82,856.5 | -13.8% | 68,402 | 51,641 | 32.5% |
| MINI CORN | 1,955 | 1,887.32 | 3.6% | 1,238.82 | 57.8% | 1,389 | 1,310 | 6.0% |
| MINI SOYBEAN | 2,458 | 1,598 | 53.8% | 1,872.55 | 31.3% | 2,017 | 1,750 | 15.3% |
| MINI WHEAT | 1,720 | 1,282.55 | 34.1% | 1,083.55 | 58.8% | 1,050 | 1,144 | -8.3% |
| OATS | 838 | 577.14 | 45.2% | 1,084.82 | -22.8% | 717 | 604 | 18.7% |
| ROUGH RICE | 639 | 760.41 | -15.9% | 1,553.18 | -58.8% | 1,155 | 882 | 31.0% |
| SOYBEAN | 255,977 | 218,953.5 | 16.9% | 305,785.23 | -16.3% | 266,697 | 242,012 | 10.2% |
| SOYBEAN MEAL | 171,080 | 130,231.73 | 31.4% | 179,961.64 | -4.9% | 166,211 | 131,538 | 26.4% |
| SOYBEAN OIL | 154,733 | 149,743.55 | 3.3% | 196,126.95 | -21.1% | 159,277 | 140,763 | 13.2% |
| WHEAT | 84 | 31.82 | 164.3% | 40.91 | 105.6% | 37 | 51 | -27.6% |

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|----------------------------|-------------------|---------------------|--------------|---------------------|--------------|---------------------|---------------------|--------------|
| Ag Products Options | | | | | | | | |
| AUG-DEC SOYBEAN MEAL CSO | 0 | 9.09 | -100.0% | 0 | - | 0 | 2 | -100.0% |
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 27.27 | -98.3% | 12 | 0 | - |
| CHI WHEAT | 46,332 | 38,506.23 | 20.3% | 33,338.14 | 39.0% | 32,607 | 31,203 | 4.5% |
| CORN | 107,807 | 140,054.5 | -23.0% | 93,688.14 | 15.1% | 110,870 | 105,817 | 4.8% |
| CORN NEARBY+2 CAL SPRD | 333 | 3,247.41 | -89.7% | 117.05 | 184.5% | 132 | 1,857 | -92.9% |
| DEC-DEC CORN CAL SPRD | 119 | 31.77 | 273.4% | 386.36 | -69.3% | 106 | 11 | 891.7% |
| DEC-JUL SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - | 0 | 0 | - |
| DEC-JULY CORN CAL SPRD | 93 | 53.18 | 74.9% | 147.5 | -36.9% | 50 | 51 | -0.7% |
| DEC-JULY WHEAT CAL SPRD | 0 | 3.64 | -100.0% | 0 | - | 0 | 3 | -100.0% |
| FERTILIZER PRODUCTS | 3 | 0 | - | 3.41 | 0.0% | 2 | 0 | - |
| JULY-DEC CORN CAL SPRD | 96 | 1,350.86 | -92.9% | 43.86 | 118.4% | 108 | 747 | -85.6% |
| JULY-DEC SOYMEAL CAL SPRD | 195 | 12.05 | 1522.6% | 0 | - | 41 | 20 | 108.3% |
| JULY-DEC SOY OIL CAL SPRD | 45 | 0 | - | 0 | - | 24 | 20 | 19.0% |
| JULY-DEC WHEAT CAL SPRD | 253 | 0 | - | 0 | - | 60 | 0 | - |
| JULY-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - | 0 | 0 | -100.0% |
| JULY-NOV SOYBEAN CAL SPRD | 1,147 | 552 | 107.9% | 452.23 | 153.7% | 505 | 615 | -18.0% |
| KC WHEAT | 8,118 | 6,585.95 | 23.3% | 13,590.73 | -40.3% | 7,017 | 3,972 | 76.7% |
| MAR-JULY CORN CAL SPRD | 0 | 0 | - | 0 | - | 47 | 94 | -49.5% |
| MAR-JULY SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - | 0 | 0 | -100.0% |
| MAR-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - | 11 | 0 | - |
| NOV-JULY SOYBEAN CAL SPRD | 24 | 9.09 | 162.5% | 4.55 | 425.0% | 13 | 2 | 574.4% |
| NOV-MAR SOYBEAN CSO | 49 | 0 | - | 275.91 | -82.3% | 71 | 0 | 48794.6% |
| OATS | 3 | 2.55 | 12.5% | 11.45 | -75.0% | 9 | 5 | 81.7% |
| ROUGH RICE | 51 | 232.82 | -78.2% | 120.86 | -58.0% | 74 | 121 | -39.0% |
| SEP-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - | 0 | 0 | - |
| SOYBEAN | 85,622 | 77,586.18 | 10.4% | 74,883.14 | 14.3% | 91,210 | 66,655 | 36.8% |
| SOYBEAN CRUSH | 0 | 0 | - | 0 | - | 0 | 0 | -100.0% |
| SOYBEAN MEAL | 30,044 | 18,036.68 | 66.6% | 20,063.18 | 49.7% | 24,785 | 18,018 | 37.6% |
| SOYBEAN OIL | 18,453 | 22,633.32 | -18.5% | 15,071.5 | 22.4% | 15,054 | 14,329 | 5.1% |
| SOYBN NEARBY+2 CAL SPRD | 195 | 411.91 | -52.5% | 2.55 | 7578.4% | 113 | 170 | -33.4% |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - | 11 | 22 | -49.2% |
| SOY OIL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - | 48 | 2 | 2744.8% |
| WHEAT | 1,088 | 141.86 | 666.8% | 260.64 | 317.4% | 356 | 116 | 207.1% |
| WHEAT-CORN ICSO | 19 | 0 | - | 13.64 | 40.0% | 9 | 2 | 359.4% |
| WHEAT NEARBY+2 CAL SPRD | 80 | 0 | - | 88.41 | -9.8% | 219 | 35 | 529.1% |
| TOTAL FUTURES GROUP | | | | | | | | |
| Interest Rate Futures | 8,890,317 | 7,597,909.68 | 17.0% | 6,303,937.23 | 41.0% | 7,211,057 | 6,173,605 | 16.8% |
| Equity Index Futures | 199,042 | 279,995.59 | -28.9% | 291,366.05 | -31.7% | 238,457 | 314,246 | -24.1% |
| Ag Products Futures | 1,190,213 | 1,031,432.41 | 15.4% | 1,360,666.23 | -12.5% | 1,182,840 | 1,032,957 | 14.5% |
| TOTAL FUTURES | 10,279,572 | 8,909,337.68 | 15.4% | 7,955,969.5 | 29.2% | 8,632,354.07 | 7,520,808.07 | 14.8% |
| TOTAL OPTIONS GROUP | | | | | | | | |
| Interest Rate Options | 1,324,437 | 1,099,169.68 | 20.5% | 1,486,142.59 | -10.9% | 1,343,598 | 1,178,575 | 14.0% |
| Equity Index Options | 200 | 298.95 | -33.3% | 186.05 | 7.3% | 108 | 437 | -75.2% |
| Ag Products Options | 300,170 | 309,461.09 | -3.0% | 252,590.5 | 18.8% | 283,564 | 243,888 | 16.3% |
| TOTAL OPTIONS | 1,624,807 | 1,408,929.73 | 15.3% | 1,738,919.14 | -6.6% | 1,627,270.2 | 1,422,900.53 | 14.4% |

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|-----------------------|-------------------|----------------------|--------------|---------------------|--------------|----------------------|--------------------|--------------|
| TOTAL COMBINED | | | | | | | | |
| Interest Rate | 10,214,754 | 8,697,079.36 | 17.5% | 7,790,079.82 | 31.1% | 8,554,654 | 7,352,180 | 16.4% |
| Equity Index | 199,241 | 280,294.55 | -28.9% | 291,552.09 | -31.7% | 238,566 | 314,683 | -24.2% |
| Ag Products | 1,490,383 | 1,340,893.5 | 11.1% | 1,613,256.73 | -7.6% | 1,466,404 | 1,276,846 | 14.8% |
| GRAND TOTAL | 11,904,379 | 10,318,267.41 | 15.4% | 9,694,888.64 | 22.8% | 10,259,624.27 | 8,943,708.6 | 14.7% |