

**CBOT Exchange ADV Report - Monthly**

August 2024

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	ADV AUG 2024	ADV AUG 2023	% CHG	ADV JUL 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
<b>Interest Rate Futures</b>								
10-YR Eris LIBOR	0	0	-	0	-	0	153	-100.0%
10-YR Eris SOFR	3,686	224.74	1540.2%	968.45	280.6%	2,007	644	211.5%
10-YR MAC LIBOR	0	0	-	0	-	0	375	-100.0%
10-YR MAC SOFR	0	0	-	0	-	0	0	-100.0%
10-YR NOTE	3,392,301	2,429,196.09	39.6%	1,970,187.05	72.2%	2,428,047	1,971,131	23.2%
10Y YIELD	7,124	6,172	15.4%	6,160.73	15.6%	6,377	4,230	50.8%
1-YR Eris SOFR	166	0.13	127270.3%	79	110.2%	170	238	-28.3%
20-YR BOND	0	6.09	-100.0%	0	-	0	21	-100.0%
2-YR Eris LIBOR	0	0	-	0	-	0	572	-100.0%
2-YR Eris SOFR	1,336	254.43	425.2%	186.18	617.7%	914	968	-5.6%
2-YR NOTE	1,612,693	1,087,649.7	48.3%	822,740.82	96.0%	1,028,347	797,491	28.9%
2Y YIELD	233	237.48	-2.0%	180.64	28.8%	188	320	-41.3%
30-Year UMBS TBA Futures - 2.5%	0	6.7	-100.0%	0	-	0	6	-100.0%
30-Year UMBS TBA Futures - 3.0%	11	30.83	-65.3%	6.36	67.9%	22	15	47.0%
30-Year UMBS TBA Futures - 3.5%	8	17.22	-52.5%	16.18	-49.4%	25	17	46.1%
30-Year UMBS TBA Futures - 4.0%	34	60.22	-42.8%	32.55	5.9%	45	24	87.3%
30-Year UMBS TBA Futures - 4.5%	71	66.96	6.4%	38.05	87.2%	63	54	16.4%
30-Year UMBS TBA Futures - 5.0%	302	106.87	182.8%	256.59	17.8%	172	69	150.4%
30-Year UMBS TBA Futures - 5.5%	340	89.35	281.0%	368.86	-7.7%	317	64	396.5%
30-Year UMBS TBA Futures - 6.0%	421	114.13	269.0%	365.95	15.1%	255	42	507.2%
30-YR BOND	708,002	546,547.09	29.5%	437,989.41	61.6%	537,177	405,796	32.4%
30-YR Eris LIBOR	0	0	-	0	-	0	0	-
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	0	53.09	-99.7%	0.77	-76.5%	5	47	-88.4%
3-YR Eris LIBOR	0	0	-	0	-	0	102	-100.0%
3-YR Eris SOFR	375	62.91	496.1%	116.32	222.4%	398	299	32.8%
3-YR NOTE	12,069	7,537.09	60.1%	6,397.5	88.6%	9,457	5,671	66.7%
4-YR Eris LIBOR	0	0	-	0	-	0	8	-100.0%
4-YR Eris SOFR	260	55.57	368.1%	741.55	-64.9%	310	70	340.1%
5-YR Eris LIBOR	0	0	-	0	-	0	368	-100.0%
5-YR Eris SOFR	6,053	650.26	830.9%	1,045.59	478.9%	3,098	1,469	110.9%
5-YR MAC LIBOR	0	0	-	0	-	0	273	-100.0%
5-YR MAC SOFR	0	0	-	0	-	0	1	-100.0%
5-YR NOTE	2,819,673	2,132,109.96	32.2%	1,262,596.32	123.3%	1,798,554	1,542,263	16.6%
5Y YIELD	0	0.26	-100.0%	0.05	-100.0%	0	6	-99.6%
7-YR Eris LIBOR	0	0	-	0	-	0	32	-100.0%
7-YR Eris SOFR	80	63.74	24.9%	45.82	73.8%	127	45	181.2%
BBG Duration-Hedged Credit Index	276	0	-	409.41	-32.5%	92	0	-
BBG HY Credit Index	28	0	-	62.23	-55.1%	14	0	-
BBG IG Credit Index	152	0	-	121.27	25.4%	40	0	-
FED FUND	487,138	291,850.39	66.9%	409,508.18	19.0%	378,989	483,065	-21.5%
MICRO ULTRA 10-YEAR NOTE	755	0	-	953	-20.8%	1,399	0	-
MICRO ULTRA T-BOND	865	0	-	1,421.64	-39.2%	1,214	0	-
UBSBM	116	0	-	57.73	100.1%	45	0	-
Ultra 10-Year Note	921,431	656,366.65	40.4%	518,866.82	77.6%	682,247	467,630	45.9%
ULTRA T-BOND	628,670	457,806.52	37.3%	309,883.77	102.9%	430,284	286,614	50.1%

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<b>Interest Rate Options</b>								
10-YR NOTE	922,157	660,192.22	39.7%	782,635.55	17.8%	880,281	672,660	30.9%
2-YR NOTE	43,200	23,095.83	87.0%	29,018.95	48.9%	33,932	20,357	66.7%
30-YR BOND	147,105	177,903.87	-17.3%	167,109.32	-12.0%	171,746	123,951	38.6%
5-YR NOTE	283,743	250,848.74	13.1%	255,406.86	11.1%	264,351	299,012	-11.6%
FED FUND	0	0	-	0	-	0	0	-100.0%
Ultra 10-Year Note	540	69.26	679.4%	645.05	-16.3%	741	44	1566.3%
ULTRA 10-YEAR NOTE	3	0	-	4.55	-44.0%	4	0	-
ULTRA T-BOND	857	528.13	62.2%	1,610.82	-46.8%	1,093	169	547.3%
<b>Equity Index Futures</b>								
AIR	0	0	-	0	-	3	0	-
DJ US REAL ESTATE SECTOR	3,013	1,323	127.7%	3,088.64	-2.4%	4,086	2,917	40.1%
E-mini (\$5) Dow	135,184	155,898.48	-13.3%	147,229.64	-8.2%	145,762	171,423	-15.0%
MICRO MINI \$5 DOW	117,920	82,884.43	42.3%	112,063.73	5.2%	97,670	110,919	-11.9%
<b>Equity Index Options</b>								
DJIA	61	235.57	-74.2%	60.45	0.4%	61	335	-81.8%
E-mini (\$5) Dow	44	14.43	207.0%	62.82	-29.5%	51	32	56.7%
<b>Ag Products Futures</b>								
BLOOMBERG COMMOD INDEX F	1,829	296.26	517.2%	1,232.27	48.4%	2,396	2,249	6.5%
BLOOMBERG COMMOD INDEX S	0	2.17	-100.0%	0	-	720	1,290	-44.2%
CHI WHEAT	137,708	128,550.3	7.1%	99,703.86	38.1%	134,338	128,465	4.6%
CORN	434,799	320,583.87	35.6%	377,272.77	15.2%	409,535	361,462	13.3%
DJ_UBS ROLL SELECT INDEX FU	215	30.78	598.9%	111.14	93.6%	371	335	11.0%
FERTILIZER PRODUCTS	90	81.13	11.2%	84.09	7.2%	83	96	-13.4%
KC WHEAT	70,151	51,817	35.4%	47,839.09	46.6%	67,892	51,984	30.6%
MINI CORN	1,105	1,645.39	-32.9%	1,065.27	3.7%	1,354	1,711	-20.9%
MINI SOYBEAN	2,095	1,954.78	7.1%	2,028.55	3.3%	2,010	2,077	-3.2%
MINI WHEAT	1,069	1,917.09	-44.3%	1,127.09	-5.2%	1,123	1,523	-26.3%
OATS	619	667	-7.2%	634.91	-2.5%	731	664	10.1%
ROUGH RICE	1,343	1,302.48	3.1%	801.27	67.6%	1,112	927	20.0%
SOYBEAN	206,447	189,514.65	8.9%	251,728.77	-18.0%	265,107	243,723	8.8%
SOYBEAN MEAL	158,698	137,489.52	15.4%	175,173	-9.4%	172,642	140,498	22.9%
SOYBEAN OIL	163,379	124,353.43	31.4%	222,592.23	-26.6%	173,787	147,995	17.4%
WHEAT	0	41.3	-100.0%	9.09	-100.0%	24	45	-46.4%

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<b>Ag Products Options</b>								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	136.36	-100.0%	18	12	52.9%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	49.14	-100.0%	14	8	61.9%
CHI WHEAT	27,283	31,305.91	-12.8%	25,046.59	8.9%	33,629	32,842	2.4%
CORN	88,405	115,865.87	-23.7%	139,958.59	-36.8%	120,181	142,701	-15.8%
CORN NEARBY+2 CAL SPRD	449	393.91	14.0%	126.82	254.2%	171	1,538	-88.9%
DEC-DEC CORN CAL SPRD	116	0	-	268.41	-56.6%	156	34	359.4%
DEC-JUL SOYBEAN MEAL CSO	7	8.7	-21.6%	0	-	1	1	-25.5%
DEC-JULY CORN CAL SPRD	328	134.78	143.3%	72.41	352.8%	120	96	24.6%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
FERTILIZER PRODUCS	5	0	-	1.36	233.3%	2	0	-
JAN-MAR SOYBEAN CSO	0	0	-	0	-	3	0	-
JULY-DEC CORN CAL SPRD	14	470.83	-97.1%	0	-	73	626	-88.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	60	14	343.6%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	16	15	6.8%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	45	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	139.57	-100.0%	0	-	405	460	-11.9%
KC WHEAT	2,025	3,165	-36.0%	2,524.27	-19.8%	5,650	3,782	49.4%
MAR-JULY CORN CAL SPRD	0	133.04	-100.0%	0	-	30	94	-68.7%
MAR-JULY SOYBEAN CAL SPRD	59	0	-	72.73	-18.8%	17	0	9511.3%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	7	0	-
NOV-JULY SOYBEAN CAL SPRD	1	0	-	71.36	-98.7%	18	1	1373.7%
NOV-MAR SOYBEAN CSO	328	79.35	312.7%	50.91	543.3%	103	11	833.8%
OATS	5	6.78	-29.6%	3.68	29.6%	7	8	-6.4%
ROUGH RICE	56	100.78	-44.5%	97.55	-42.7%	72	122	-41.3%
SEP-DEC SOYBEAN MEAL CSO	34	93.48	-63.5%	34.09	0.0%	9	19	-53.4%
SOYBEAN	88,943	64,658.04	37.6%	92,747.68	-4.1%	90,770	74,338	22.1%
SOYBEAN CRUSH	0	0	-	0	-	0	0	-100.0%
SOYBEAN MEAL	16,761	13,516.78	24.0%	18,515.36	-9.5%	22,256	17,685	25.9%
SOYBEAN OIL	24,012	16,773.35	43.2%	25,649.14	-6.4%	17,808	18,533	-3.9%
SOYBN NEARBY+2 CAL SPRD	18	189.78	-90.4%	423.27	-95.7%	178	371	-52.1%
SOYMEAL NEARBY+2 CAL SPRD	9	49.57	-81.7%	247.73	-96.3%	64	20	217.2%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	106.82	-100.0%	56	1	5253.7%
WHEAT	38	41.43	-8.8%	243.05	-84.5%	320	90	253.4%
WHEAT-CORN IC50	0	0	-	0	-	6	1	333.0%
WHEAT NEARBY+2 CAL SPRD	8	15.22	-49.2%	52.27	-85.2%	148	27	444.4%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	10,604,671	7,617,336.43	39.2%	5,751,804.77	84.4%	7,310,398	5,970,192	22.4%
Equity Index Futures	256,117	240,105.91	6.7%	262,382	-2.4%	247,522	285,260	-13.2%
Ag Products Futures	1,179,546	960,247.17	22.8%	1,181,403.41	-0.2%	1,233,227	1,085,042	13.7%
<b>TOTAL FUTURES</b>	<b>12,040,334</b>	<b>8,817,689.52</b>	<b>36.5%</b>	<b>7,195,590.18</b>	<b>67.3%</b>	<b>8,791,146.64</b>	<b>7,340,493.95</b>	<b>19.8%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,397,604	1,112,638.04	25.6%	1,236,431.09	13.0%	1,352,147	1,116,193	21.1%
Equity Index Options	105	250	-58.0%	123.27	-14.8%	112	367	-69.6%
Ag Products Options	248,903	247,142.17	0.7%	306,499.59	-18.8%	292,411	293,455	-0.4%
<b>TOTAL OPTIONS</b>	<b>1,646,612</b>	<b>1,360,030.22</b>	<b>21.1%</b>	<b>1,543,053.95</b>	<b>6.7%</b>	<b>1,644,669.43</b>	<b>1,410,014.59</b>	<b>16.6%</b>

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<b>TOTAL COMBINED</b>								
Interest Rate	12,002,275	8,729,974.48	37.5%	6,988,235.86	71.7%	8,662,545	7,086,385	22.2%
Equity Index	256,222	240,355.91	6.6%	262,505.27	-2.4%	247,633	285,627	-13.3%
Ag Products	1,428,449	1,207,389.35	18.3%	1,487,903	-4.0%	1,525,637	1,378,497	10.7%
<b>GRAND TOTAL</b>	<b>13,686,946</b>	<b>#####</b>	<b>34.5%</b>	<b>8,738,644.14</b>	<b>56.6%</b>	<b>#####</b>	<b>8,750,508.54</b>	<b>19.3%</b>