

**CBOT Exchange ADV Report - Monthly**

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|                                  | ADV<br>OCT 2024 | ADV<br>OCT 2023 | % CHG   | ADV<br>SEP 2024 | % CHG   | ADV<br>Y.T.D 2024 | ADV<br>Y.T.D 2023 | % CHG   |
|----------------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Interest Rate Futures</b>     |                 |                 |         |                 |         |                   |                   |         |
| 10-YR Eris LIBOR                 | 0               | 0               | -       | 0               | -       | 0                 | 122               | -100.0% |
| 10-YR Eris SOFR                  | 1,207           | 443.23          | 172.3%  | 9,342.8         | -87.1%  | 2,615             | 783               | 233.9%  |
| 10-YR MAC LIBOR                  | 0               | 0               | -       | 0               | -       | 0                 | 300               | -100.0% |
| 10-YR MAC SOFR                   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -100.0% |
| 10-YR NOTE                       | 2,075,761       | 1,961,964.73    | 5.8%    | 2,149,687.35    | -3.4%   | 2,363,261         | 1,928,413         | 22.5%   |
| 10Y YIELD                        | 5,805           | 9,071           | -36.0%  | 4,501.55        | 29.0%   | 6,137             | 4,950             | 24.0%   |
| 1-YR Eris SOFR                   | 285             | 0               | -       | 467.4           | -39.0%  | 211               | 215               | -1.7%   |
| 20-YR BOND                       | 0               | 7.55            | -100.0% | 0               | -       | 0                 | 18                | -100.0% |
| 2-YR Eris LIBOR                  | 0               | 0               | -       | 0               | -       | 0                 | 457               | -100.0% |
| 2-YR Eris SOFR                   | 1,240           | 194.41          | 537.9%  | 2,542.7         | -51.2%  | 1,104             | 1,030             | 7.2%    |
| 2-YR NOTE                        | 798,909         | 675,122.09      | 18.3%   | 844,418.2       | -5.4%   | 985,903           | 760,762           | 29.6%   |
| 2Y YIELD                         | 133             | 175.91          | -24.3%  | 153.8           | -13.4%  | 178               | 300               | -40.6%  |
| 30-Year UMBS TBA Futures - 2.5%  | 0               | 0               | -       | 0               | -       | 0                 | 5                 | -100.0% |
| 30-Year UMBS TBA Futures - 3.0%  | 11              | 27.05           | -60.1%  | 3.5             | 208.1%  | 19                | 20                | -4.6%   |
| 30-Year UMBS TBA Futures - 3.5%  | 7               | 49.5            | -86.8%  | 5.5             | 18.6%   | 21                | 25                | -15.0%  |
| 30-Year UMBS TBA Futures - 4.0%  | 11              | 84.64           | -87.5%  | 26.25           | -59.8%  | 39                | 35                | 13.4%   |
| 30-Year UMBS TBA Futures - 4.5%  | 29              | 95.23           | -69.9%  | 108.95          | -73.7%  | 63                | 60                | 5.3%    |
| 30-Year UMBS TBA Futures - 5.0%  | 103             | 65.82           | 56.8%   | 209.55          | -50.7%  | 168               | 71                | 137.2%  |
| 30-Year UMBS TBA Futures - 5.5%  | 283             | 99.55           | 184.6%  | 405.35          | -30.1%  | 321               | 77                | 319.1%  |
| 30-Year UMBS TBA Futures - 6.0%  | 47              | 128.09          | -63.1%  | 144.9           | -67.4%  | 222               | 62                | 260.8%  |
| 30-YR BOND                       | 468,149         | 554,315         | -15.5%  | 472,318.45      | -0.9%   | 523,505           | 423,892           | 23.5%   |
| 30-YR Eris LIBOR                 | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| 30-YR SWAP RATE                  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| 30Y YIELD                        | 0               | 103.5           | -99.9%  | 0.2             | -34.8%  | 4                 | 54                | -91.9%  |
| 3-YR Eris LIBOR                  | 0               | 0               | -       | 0               | -       | 0                 | 81                | -100.0% |
| 3-YR Eris SOFR                   | 132             | 203.14          | -35.0%  | 839.8           | -84.3%  | 410               | 335               | 22.4%   |
| 3-YR NOTE                        | 7,735           | 6,018.95        | 28.5%   | 9,385.75        | -17.6%  | 9,262             | 5,711             | 62.2%   |
| 4-YR Eris LIBOR                  | 0               | 0               | -       | 0               | -       | 0                 | 7                 | -100.0% |
| 4-YR Eris SOFR                   | 161             | 44.64           | 260.1%  | 373.6           | -57.0%  | 299               | 86                | 250.0%  |
| 5-YR Eris LIBOR                  | 0               | 0               | -       | 0               | -       | 0                 | 294               | -100.0% |
| 5-YR Eris SOFR                   | 1,860           | 1,796.23        | 3.5%    | 10,025.25       | -81.4%  | 3,619             | 1,712             | 111.4%  |
| 5-YR MAC LIBOR                   | 0               | 0               | -       | 0               | -       | 0                 | 218               | -100.0% |
| 5-YR MAC SOFR                    | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -100.0% |
| 5-YR NOTE                        | 1,310,085       | 1,335,160.5     | -1.9%   | 1,413,009.75    | -7.3%   | 1,708,764         | 1,478,339         | 15.6%   |
| 5Y YIELD                         | 0               | 0.45            | -100.0% | 0.05            | -100.0% | 0                 | 5                 | -99.5%  |
| 7-YR Eris LIBOR                  | 0               | 0               | -       | 0               | -       | 0                 | 26                | -100.0% |
| 7-YR Eris SOFR                   | 75              | 37.27           | 102.5%  | 298.5           | -74.7%  | 137               | 55                | 149.3%  |
| BBG Duration-Hedged Credit Index | 331             | 0               | -       | 509.4           | -35.0%  | 158               | 0                 | -       |
| BBG HY Credit Index              | 52              | 0               | -       | 133.6           | -60.9%  | 30                | 0                 | -       |
| BBG IG Credit Index              | 105             | 0               | -       | 552             | -81.0%  | 95                | 0                 | -       |
| FED FUND                         | 384,141         | 414,716.68      | -7.4%   | 705,762.45      | -45.6%  | 410,525           | 463,874           | -11.5%  |
| MICRO ULTRA 10-YEAR NOTE         | 540             | 0               | -       | 390.85          | 38.2%   | 1,210             | 0                 | -       |
| MICRO ULTRA T-BOND               | 944             | 0               | -       | 830.2           | 13.7%   | 1,148             | 0                 | -       |
| UBSBM                            | 15              | 45.91           | -68.0%  | 74.5            | -80.3%  | 45                | 7                 | 544.9%  |
| Ultra 10-Year Note               | 539,790         | 510,781         | 5.7%    | 549,974.35      | -1.9%   | 654,181           | 467,310           | 40.0%   |
| ULTRA T-BOND                     | 327,399         | 315,558.05      | 3.8%    | 331,479.4       | -1.2%   | 409,704           | 286,011           | 43.2%   |

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|------------------------------|-----------------|-----------------|--------|-----------------|---------|-------------------|-------------------|---------|
| <b>Interest Rate Options</b> |                 |                 |        |                 |         |                   |                   |         |
| 10-YR NOTE                   | 1,066,819       | 862,685.32      | 23.7%  | 881,068.5       | 21.1%   | 900,689           | 690,958           | 30.4%   |
| 2-YR NOTE                    | 28,088          | 36,179.27       | -22.4% | 50,896.45       | -44.8%  | 34,903            | 23,356            | 49.4%   |
| 30-YR BOND                   | 215,041         | 208,354.5       | 3.2%   | 158,999.4       | 35.2%   | 175,257           | 137,419           | 27.5%   |
| 5-YR NOTE                    | 219,540         | 268,665.36      | -18.3% | 186,103.55      | 18.0%   | 252,050           | 290,574           | -13.3%  |
| FED FUND                     | 0               | 0               | -      | 0               | -       | 0                 | 0                 | -100.0% |
| Ultra 10-Year Note           | 1,548           | 1,447.18        | 6.9%   | 2,751.15        | -43.7%  | 1,019             | 190               | 435.4%  |
| ULTRA 10-YEAR NOTE           | 15              | 0               | -      | 0               | -       | 5                 | 0                 | -       |
| ULTRA T-BOND                 | 815             | 1,165.32        | -30.1% | 981.7           | -17.0%  | 1,052             | 293               | 258.4%  |
| <b>Equity Index Futures</b>  |                 |                 |        |                 |         |                   |                   |         |
| AIR                          | 5               | 0               | -      | 0.35            | 1216.8% | 3                 | 0                 | -       |
| DJ US REAL ESTATE SECTOR     | 2,969           | 3,260.59        | -8.9%  | 10,738.15       | -72.3%  | 4,595             | 3,366             | 36.5%   |
| E-mini (\$5) Dow             | 113,993         | 209,823.55      | -45.7% | 154,812         | -26.4%  | 143,157           | 176,629           | -19.0%  |
| MICRO MINI \$5 DOW           | 103,772         | 115,095.82      | -9.8%  | 120,547.1       | -13.9%  | 100,504           | 108,504           | -7.4%   |
| <b>Equity Index Options</b>  |                 |                 |        |                 |         |                   |                   |         |
| DJIA                         | 86              | 81.59           | 5.8%   | 86.6            | -0.3%   | 66                | 298               | -77.8%  |
| E-mini (\$5) Dow             | 97              | 23.36           | 315.9% | 56.7            | 71.4%   | 56                | 29                | 90.9%   |
| <b>Ag Products Futures</b>   |                 |                 |        |                 |         |                   |                   |         |
| BLOOMBERG COMMOD INDEX F     | 2,873           | 266.36          | 978.5% | 6,467.5         | -55.6%  | 2,834             | 2,077             | 36.4%   |
| BLOOMBERG COMMOD INDEX S     | 0               | 0               | -      | 0               | -       | 574               | 1,321             | -56.6%  |
| CHI WHEAT                    | 119,689         | 114,039         | 5.0%   | 96,802.15       | 23.6%   | 129,184           | 123,500           | 4.6%    |
| CORN                         | 411,591         | 255,605.64      | 61.0%  | 314,856.5       | 30.7%   | 400,785           | 336,424           | 19.1%   |
| DJ_UBS ROLL SELECT INDEX FU  | 6               | 67.5            | -90.4% | 2,450.25        | -99.7%  | 529               | 385               | 37.2%   |
| FERTILIZER PRODUCTS          | 192             | 49.95           | 283.8% | 122.95          | 55.9%   | 99                | 87                | 13.2%   |
| KC WHEAT                     | 58,041          | 41,599.95       | 39.5%  | 46,034.2        | 26.1%   | 64,747            | 49,553            | 30.7%   |
| MINI CORN                    | 1,263           | 1,174.59        | 7.5%   | 1,707.5         | -26.0%  | 1,377             | 1,585             | -13.1%  |
| MINI SOYBEAN                 | 2,674           | 2,295.55        | 16.5%  | 2,567.8         | 4.1%    | 2,135             | 2,050             | 4.1%    |
| MINI WHEAT                   | 1,088           | 1,017.68        | 6.9%   | 903.9           | 20.4%   | 1,099             | 1,445             | -24.0%  |
| OATS                         | 660             | 559.91          | 18.0%  | 852.05          | -22.5%  | 735               | 639               | 15.1%   |
| ROUGH RICE                   | 1,571           | 1,287.45        | 22.0%  | 883.25          | 77.9%   | 1,140             | 942               | 21.0%   |
| SOYBEAN                      | 381,357         | 317,531.5       | 20.1%  | 250,456.95      | 52.3%   | 276,390           | 250,419           | 10.4%   |
| SOYBEAN MEAL                 | 186,246         | 189,947.64      | -1.9%  | 167,471.85      | 11.2%   | 173,635           | 145,178           | 19.6%   |
| SOYBEAN OIL                  | 163,057         | 146,819.59      | 11.1%  | 166,823.35      | -2.3%   | 171,957           | 148,110           | 16.1%   |
| WHEAT                        | 99              | 18.18           | 442.6% | 15              | 557.7%  | 31                | 39                | -20.1%  |

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|----------------------------|------------------|---------------------|--------------|--------------------|--------------|---------------------|---------------------|--------------|
| <b>Ag Products Options</b> |                  |                     |              |                    |              |                     |                     |              |
| AUG-DEC SOYBEAN MEAL CSO   | 0                | 0                   | -            | 0                  | -            | 14                  | 9                   | 52.4%        |
| AUG-NOV SOYBEAN CAL SPRD   | 0                | 0                   | -            | 0                  | -            | 11                  | 7                   | 61.3%        |
| BLOOMBERG COMMOD INDEX O   | 0                | 0                   | -            | 0.25               | 91.3%        | 0                   | 0                   | -            |
| CHI WHEAT                  | 29,676           | 30,316.5            | -2.1%        | 26,742.45          | 11.0%        | 32,545              | 31,958              | 1.8%         |
| CORN                       | 124,067          | 90,051.23           | 37.8%        | 107,798.15         | 15.1%        | 119,431             | 132,028             | -9.5%        |
| CORN NEARBY+2 CAL SPRD     | 1,098            | 328.45              | 234.4%       | 254.5              | 331.6%       | 280                 | 1,280               | -78.1%       |
| DEC-DEC CORN CAL SPRD      | 148              | 5.45                | 2616.5%      | 2.5                | 5827.0%      | 140                 | 28                  | 407.3%       |
| DEC-JUL SOYBEAN MEAL CSO   | 2                | 0.91                | 139.1%       | 7.5                | -71.0%       | 2                   | 1                   | 50.7%        |
| DEC-JULY CORN CAL SPRD     | 725              | 40.18               | 1703.9%      | 216                | 235.6%       | 195                 | 84                  | 131.8%       |
| DEC-JULY WHEAT CAL SPRD    | 0                | 0                   | -            | 0                  | -            | 0                   | 2                   | -100.0%      |
| FERTILIZER PRODUCTS        | 10               | 0                   | -            | 3.25               | 201.0%       | 3                   | 0                   | -            |
| JAN-MAR SOYBEAN CSO        | 0                | 0                   | -            | 0                  | -            | 2                   | 0                   | -            |
| JAN-MAY SOYBEAN CAL SPRD   | 13               | 0                   | -            | 0                  | -            | 1                   | 0                   | -            |
| JULY-DEC CORN CAL SPRD     | 135              | 6.82                | 1876.8%      | 0                  | -            | 73                  | 504                 | -85.6%       |
| JULY-DEC SOYMEAL CAL SPRD  | 0                | 0                   | -            | 0                  | -            | 48                  | 11                  | 342.0%       |
| JULY-DEC SOY OIL CAL SPRD  | 0                | 0                   | -            | 0                  | -            | 13                  | 12                  | 6.4%         |
| JULY-DEC WHEAT CAL SPRD    | 0                | 0                   | -            | 0                  | -            | 36                  | 0                   | -            |
| JULY-JULY WHEAT CAL SPRD   | 0                | 0                   | -            | 0                  | -            | 0                   | 0                   | -100.0%      |
| JULY-NOV SOYBEAN CAL SPRD  | 2                | 222.36              | -99.0%       | 1.25               | 73.9%        | 323                 | 404                 | -20.2%       |
| KC WHEAT                   | 2,967            | 2,569.59            | 15.5%        | 2,661              | 11.5%        | 5,074               | 3,510               | 44.6%        |
| MAR-JULY CORN CAL SPRD     | 51               | 5.45                | 840.6%       | 0                  | -            | 29                  | 96                  | -69.6%       |
| MAR-JULY SOYBEAN CAL SPRD  | 147              | 40.91               | 259.8%       | 65                 | 126.4%       | 36                  | 5                   | 629.4%       |
| MAR-JULY WHEAT CAL SPRD    | 174              | 0                   | -            | 100                | 73.9%        | 34                  | 0                   | -            |
| NOV-JULY SOYBEAN CAL SPRD  | 26               | 0                   | -            | 0                  | -            | 17                  | 7                   | 148.7%       |
| NOV-MAR SOYBEAN CSO        | 104              | 23.86               | 336.4%       | 0                  | -            | 93                  | 21                  | 346.2%       |
| OATS                       | 4                | 6.23                | -28.8%       | 5.7                | -22.2%       | 7                   | 9                   | -18.6%       |
| ROUGH RICE                 | 73               | 33.05               | 122.2%       | 28.65              | 156.3%       | 68                  | 112                 | -39.6%       |
| SEP-DEC SOYBEAN MEAL CSO   | 0                | 0                   | -            | 0                  | -            | 7                   | 15                  | -53.6%       |
| SOYBEAN                    | 120,751          | 72,043.14           | 67.6%        | 116,211.6          | 3.9%         | 96,450              | 74,225              | 29.9%        |
| SOYBEAN CRUSH              | 0                | 0                   | -            | 0                  | -            | 0                   | 0                   | -100.0%      |
| SOYBEAN MEAL               | 20,725           | 30,884.86           | -32.9%       | 20,014.2           | 3.6%         | 21,877              | 18,372              | 19.1%        |
| SOYBEAN OIL                | 24,982           | 13,381.05           | 86.7%        | 16,757.6           | 49.1%        | 18,490              | 18,020              | 2.6%         |
| SOYBN NEARBY+2 CAL SPRD    | 245              | 394.09              | -37.9%       | 5                  | 4791.3%      | 169                 | 344                 | -51.0%       |
| SOYMEAL NEARBY+2 CAL SPRD  | 0                | 84.09               | -100.0%      | 0                  | -            | 51                  | 25                  | 104.1%       |
| SOY OIL NEARBY+2 CAL SPRD  | 0                | 0                   | -            | 0                  | -            | 45                  | 1                   | 5234.8%      |
| WHEAT                      | 89               | 40.27               | 121.7%       | 40.5               | 120.5%       | 268                 | 84                  | 218.5%       |
| WHEAT-CORN IC50            | 22               | 0                   | -            | 0                  | -            | 7                   | 1                   | 443.0%       |
| WHEAT NEARBY+2 CAL SPRD    | 74               | 16.64               | 344.8%       | 16.25              | 355.4%       | 128                 | 26                  | 398.4%       |
| <b>TOTAL FUTURES GROUP</b> |                  |                     |              |                    |              |                     |                     |              |
| Interest Rate Futures      | 5,925,346        | 5,786,310.09        | 2.4%         | 6,507,975.9        | -9.0%        | 7,083,362           | 5,825,723           | 21.6%        |
| Equity Index Futures       | 220,739          | 328,179.95          | -32.7%       | 286,097.6          | -22.8%       | 248,259             | 288,499             | -13.9%       |
| Ag Products Futures        | 1,330,407        | 1,072,280.5         | 24.1%        | 1,058,415.2        | 25.7%        | 1,227,250           | 1,063,756           | 15.4%        |
| <b>TOTAL FUTURES</b>       | <b>7,476,491</b> | <b>7,186,770.55</b> | <b>4.0%</b>  | <b>7,852,488.7</b> | <b>-4.8%</b> | <b>8,558,870.66</b> | <b>7,177,978.23</b> | <b>19.2%</b> |
| <b>TOTAL OPTIONS GROUP</b> |                  |                     |              |                    |              |                     |                     |              |
| Interest Rate Options      | 1,531,866        | 1,378,496.96        | 11.1%        | 1,280,800.75       | 19.6%        | 1,364,975           | 1,142,791           | 19.4%        |
| Equity Index Options       | 184              | 104.95              | 74.9%        | 143.3              | 28.1%        | 122                 | 327                 | -62.6%       |
| Ag Products Options        | 326,312          | 240,495.14          | 35.7%        | 290,931.35         | 12.2%        | 295,966             | 281,201             | 5.3%         |
| <b>TOTAL OPTIONS</b>       | <b>1,858,362</b> | <b>1,619,097.05</b> | <b>14.8%</b> | <b>1,571,875.4</b> | <b>18.2%</b> | <b>1,661,063</b>    | <b>1,424,319.63</b> | <b>16.6%</b> |

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|-----------------------|------------------|---------------------|-------------|--------------------|--------------|----------------------|---------------------|--------------|
| <b>TOTAL COMBINED</b> |                  |                     |             |                    |              |                      |                     |              |
| Interest Rate         | 7,457,212        | 7,164,807.05        | 4.1%        | 7,788,776.65       | -4.3%        | 8,448,337            | 6,968,514           | 21.2%        |
| Equity Index          | 220,922          | 328,284.91          | -32.7%      | 286,240.9          | -22.8%       | 248,381              | 288,826             | -14.0%       |
| Ag Products           | 1,656,719        | 1,312,775.64        | 26.2%       | 1,349,346.55       | 22.8%        | 1,523,216            | 1,344,957           | 13.3%        |
| <b>GRAND TOTAL</b>    | <b>9,334,853</b> | <b>8,805,867.59</b> | <b>6.0%</b> | <b>9,424,364.1</b> | <b>-0.9%</b> | <b>10,219,933.66</b> | <b>8,602,297.86</b> | <b>18.8%</b> |