

**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
<b>Interest Rate Futures</b>								
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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<b>Interest Rate Options</b>								
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%
<b>Equity Index Futures</b>								
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%
<b>Equity Index Options</b>								
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%
<b>Ag Products Futures</b>								
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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<b>Ag Products Options</b>								
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 PRODUCS	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%
<b>TOTAL FUTURES GROUP</b>								
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%
<b>TOTAL FUTURES</b>	<b>10,279,572</b>	<b>8,909,337.68</b>	<b>15.4%</b>	<b>7,955,969.5</b>	<b>29.2%</b>	<b>8,632,354.07</b>	<b>7,520,808.07</b>	<b>14.8%</b>
<b>TOTAL OPTIONS GROUP</b>								
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%
<b>TOTAL OPTIONS</b>	<b>1,624,807</b>	<b>1,408,929.73</b>	<b>15.3%</b>	<b>1,738,919.14</b>	<b>-6.6%</b>	<b>1,627,270.2</b>	<b>1,422,900.53</b>	<b>14.4%</b>

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<b>TOTAL COMBINED</b>								
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%
<b>GRAND TOTAL</b>	<b>11,904,379</b>	<b>10,318,267.41</b>	<b>15.4%</b>	<b>9,694,888.64</b>	<b>22.8%</b>	<b>10,259,624.27</b>	<b>8,943,708.6</b>	<b>14.7%</b>