

## CBOT Exchange ADV Report - Monthly

June 2024

Page 1 of 4

|                                  | ADV<br>JUN 2024 | ADV<br>JUN 2023 | % CHG   | ADV<br>MAY 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                 | 206               | -100.0% |
| 10-YR Eris SOFR                  | 4,574           | 2,592.05        | 76.5%   | 809.91          | 464.8%  | 1,893             | 805               | 135.1%  |
| 10-YR MAC LIBOR                  | 0               | 378.24          | -100.0% | 0               | -       | 0                 | 505               | -100.0% |
| 10-YR MAC SOFR                   | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -100.0% |
| 10-YR NOTE                       | 2,003,175       | 1,550,525.9     | 29.2%   | 2,805,933.68    | -28.6%  | 2,338,203         | 1,963,248         | 19.1%   |
| 10Y YIELD                        | 5,659           | 3,050.76        | 85.5%   | 6,208.77        | -8.8%   | 6,283             | 3,903             | 61.0%   |
| 1-YR Eris SOFR                   | 210             | 537.29          | -60.8%  | 152.05          | 38.4%   | 187               | 320               | -41.5%  |
| 20-YR BOND                       | 0               | 5.71            | -100.0% | 0               | -       | 0                 | 27                | -100.0% |
| 2-YR Eris LIBOR                  | 0               | 0               | -       | 0               | -       | 0                 | 771               | -100.0% |
| 2-YR Eris SOFR                   | 2,240           | 2,205.95        | 1.5%    | 571             | 292.3%  | 968               | 1,245             | -22.2%  |
| 2-YR NOTE                        | 788,933         | 588,199.19      | 34.1%   | 1,352,840       | -41.7%  | 961,151           | 783,201           | 22.7%   |
| 2Y YIELD                         | 201             | 233             | -13.7%  | 149.09          | 34.9%   | 181               | 350               | -48.3%  |
| 30-Year UMBS TBA Futures - 2.5%  | 0               | 0.71            | -100.0% | 0               | -       | 0                 | 6                 | -100.0% |
| 30-Year UMBS TBA Futures - 3.0%  | 14              | 11.52           | 25.1%   | 6.86            | 110.1%  | 27                | 9                 | 212.1%  |
| 30-Year UMBS TBA Futures - 3.5%  | 12              | 11.9            | -0.5%   | 28.18           | -58.0%  | 30                | 14                | 107.3%  |
| 30-Year UMBS TBA Futures - 4.0%  | 48              | 23.24           | 108.4%  | 33.59           | 44.1%   | 49                | 14                | 247.7%  |
| 30-Year UMBS TBA Futures - 4.5%  | 47              | 115.86          | -59.8%  | 94.64           | -50.8%  | 66                | 50                | 30.8%   |
| 30-Year UMBS TBA Futures - 5.0%  | 177             | 169.71          | 4.3%    | 137.95          | 28.3%   | 134               | 52                | 158.5%  |
| 30-Year UMBS TBA Futures - 5.5%  | 418             | 26.67           | 1466.5% | 543.77          | -23.2%  | 303               | 16                | 1771.0% |
| 30-Year UMBS TBA Futures - 6.0%  | 351             | 74.29           | 372.9%  | 235.45          | 49.2%   | 207               | 29                | 614.9%  |
| 30-YR BOND                       | 472,633         | 320,680.76      | 47.4%   | 642,254.86      | -26.4%  | 524,468           | 391,566           | 33.9%   |
| 30-YR Eris LIBOR                 | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| 30-YR SWAP RATE                  | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| 30Y YIELD                        | 3               | 29.33           | -89.8%  | 2.95            | 1.5%    | 7                 | 48                | -85.2%  |
| 3-YR Eris LIBOR                  | 0               | 0               | -       | 0               | -       | 0                 | 137               | -100.0% |
| 3-YR Eris SOFR                   | 881             | 555.52          | 58.6%   | 222.32          | 296.3%  | 451               | 345               | 30.8%   |
| 3-YR NOTE                        | 8,329           | 3,324.19        | 150.5%  | 10,575.32       | -21.2%  | 9,536             | 5,603             | 70.2%   |
| 4-YR Eris LIBOR                  | 0               | 0               | -       | 0               | -       | 0                 | 11                | -100.0% |
| 4-YR Eris SOFR                   | 1,076           | 134.1           | 702.6%  | 31.32           | 3336.4% | 242               | 77                | 212.0%  |
| 5-YR Eris LIBOR                  | 0               | 0               | -       | 0               | -       | 0                 | 496               | -100.0% |
| 5-YR Eris SOFR                   | 7,936           | 4,366.86        | 81.7%   | 1,341.27        | 491.7%  | 2,937             | 1,788             | 64.3%   |
| 5-YR MAC LIBOR                   | 0               | 0               | -       | 0               | -       | 0                 | 368               | -100.0% |
| 5-YR MAC SOFR                    | 0               | 0               | -       | 0               | -       | 0                 | 1                 | -100.0% |
| 5-YR NOTE                        | 1,328,055       | 1,127,391.81    | 17.8%   | 2,385,593.14    | -44.3%  | 1,712,477         | 1,499,254         | 14.2%   |
| 5Y YIELD                         | 0               | 1.29            | -100.0% | 0               | -       | 0                 | 8                 | -99.7%  |
| 7-YR Eris LIBOR                  | 0               | 0               | -       | 0               | -       | 0                 | 44                | -100.0% |
| 7-YR Eris SOFR                   | 204             | 65.52           | 211.9%  | 63.27           | 223.0%  | 149               | 43                | 244.4%  |
| BBG Duration-Hedged Credit Index | 20              | 0               | -       | 0               | -       | 3                 | 0                 | -       |
| BBG HY Credit Index              | 21              | 0               | -       | 0               | -       | 3                 | 0                 | -       |
| BBG IG Credit Index              | 35              | 0               | -       | 0               | -       | 5                 | 0                 | -       |
| FED FUND                         | 307,916         | 495,852.76      | -37.9%  | 244,002.05      | 26.2%   | 354,387           | 543,613           | -34.8%  |
| MICRO ULTRA 10-YEAR NOTE         | 1,159           | 0               | -       | 1,410.5         | -17.9%  | 1,593             | 0                 | -       |
| MICRO ULTRA T-BOND               | 1,940           | 0               | -       | 1,555.95        | 24.7%   | 1,239             | 0                 | -       |
| UBSBM                            | 52              | 0               | -       | 46.27           | 13.1%   | 31                | 0                 | -       |
| Ultra 10-Year Note               | 574,374         | 364,775.62      | 57.5%   | 867,533.18      | -33.8%  | 668,798           | 449,886           | 48.7%   |
| ULTRA T-BOND                     | 338,961         | 196,230.86      | 72.7%   | 567,939.64      | -40.3%  | 416,448           | 269,477           | 54.5%   |

## CBOT Exchange ADV Report - Monthly

June 2024

Page 2 of 4

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|------------------------------|-----------------|-----------------|----------|-----------------|---------|-------------------|-------------------|---------|
| <b>Interest Rate Options</b> |                 |                 |          |                 |         |                   |                   |         |
| 10-YR NOTE                   | 931,021         | 523,737.1       | 77.8%    | 867,338.41      | 7.3%    | 890,175           | 677,821           | 31.3%   |
| 2-YR NOTE                    | 29,668          | 20,460.57       | 45.0%    | 31,003.77       | -4.3%   | 33,159            | 20,981            | 58.0%   |
| 30-YR BOND                   | 214,329         | 91,446.19       | 134.4%   | 157,861.36      | 35.8%   | 176,940           | 117,565           | 50.5%   |
| 5-YR NOTE                    | 302,905         | 252,033.71      | 20.2%    | 266,197.68      | 13.8%   | 262,497           | 312,826           | -16.1%  |
| FED FUND                     | 0               | 0.05            | -100.0%  | 0               | -       | 0                 | 0                 | -100.0% |
| Ultra 10-Year Note           | 1,317           | 2.38            | 55197.4% | 943.32          | 39.6%   | 794               | 32                | 2402.2% |
| ULTRA 10-YEAR NOTE           | 0               | 0               | -        | 6.82            | -100.0% | 4                 | 0                 | -       |
| ULTRA T-BOND                 | 1,508           | 72.48           | 1980.2%  | 1,086.14        | 38.8%   | 1,043             | 98                | 966.1%  |
| <b>Equity Index Futures</b>  |                 |                 |          |                 |         |                   |                   |         |
| AIR                          | 0               | 0               | -        | 25              | -100.0% | 4                 | 0                 | -       |
| DJ US REAL ESTATE SECTOR     | 8,740           | 6,086.48        | 43.6%    | 2,534.64        | 244.8%  | 4,453             | 3,306             | 34.7%   |
| E-mini (\$5) Dow             | 157,287         | 177,844.19      | -11.6%   | 119,805.64      | 31.3%   | 147,379           | 179,330           | -17.8%  |
| MICRO MINI \$5 DOW           | 104,431         | 82,263.14       | 26.9%    | 76,676.55       | 36.2%   | 91,524            | 123,472           | -25.9%  |
| <b>Equity Index Options</b>  |                 |                 |          |                 |         |                   |                   |         |
| DJIA                         | 80              | 202.38          | -60.3%   | 105.32          | -23.6%  | 61                | 359               | -82.9%  |
| E-mini (\$5) Dow             | 42              | 5.57            | 656.7%   | 94.23           | -55.3%  | 49                | 40                | 23.9%   |
| <b>Ag Products Futures</b>   |                 |                 |          |                 |         |                   |                   |         |
| CHI WHEAT                    | 188,794         | 175,678.57      | 7.5%     | 138,093.14      | 36.7%   | 139,885           | 126,676           | 10.4%   |
| CORN                         | 566,377         | 522,312.71      | 8.4%     | 390,047.41      | 45.2%   | 410,777           | 371,566           | 10.6%   |
| DJ_UBS ROLL SELECT INDEX FU  | 1,170           | 1,243.43        | -5.9%    | 465.68          | 151.2%  | 445               | 438               | 1.6%    |
| DOW-UBS COMMOD INDEX         | 10,639          | 5,776.29        | 84.2%    | 635.77          | 1573.4% | 2,703             | 2,916             | -7.3%   |
| DOW-UBS COMMOD INDEX SWA     | 3,185           | 5,130           | -37.9%   | 0               | -       | 976               | 1,738             | -43.8%  |
| FERTILIZER PRODUCTS          | 117             | 80.71           | 44.9%    | 62.95           | 85.8%   | 82                | 91                | -10.0%  |
| KC WHEAT                     | 85,681          | 54,477.95       | 57.3%    | 71,422.23       | 20.0%   | 71,049            | 52,122            | 36.3%   |
| MINI CORN                    | 1,783           | 2,834.57        | -37.1%   | 1,955.23        | -8.8%   | 1,449             | 1,569             | -7.6%   |
| MINI SOYBEAN                 | 1,853           | 2,684.71        | -31.0%   | 2,458.18        | -24.6%  | 1,992             | 1,908             | 4.4%    |
| MINI WHEAT                   | 1,587           | 1,822.1         | -12.9%   | 1,720.14        | -7.7%   | 1,132             | 1,259             | -10.1%  |
| OATS                         | 1,048           | 935.1           | 12.1%    | 837.95          | 25.1%   | 768               | 660               | 16.3%   |
| ROUGH RICE                   | 966             | 1,004.71        | -3.9%    | 639.27          | 51.1%   | 1,126             | 902               | 24.7%   |
| SOYBEAN                      | 339,731         | 327,677.71      | 3.7%     | 255,977.18      | 32.7%   | 277,888           | 256,520           | 8.3%    |
| SOYBEAN MEAL                 | 221,398         | 189,215.52      | 17.0%    | 171,080.23      | 29.4%   | 174,667           | 141,306           | 23.6%   |
| SOYBEAN OIL                  | 209,512         | 203,783.81      | 2.8%     | 154,733.41      | 35.4%   | 166,974           | 151,436           | 10.3%   |
| WHEAT                        | 0               | 14.76           | -100.0%  | 84.09           | -100.0% | 31                | 45                | -30.4%  |

## CBOT Exchange ADV Report - Monthly

June 2024

Page 3 of 4

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|----------------------------|------------------|---------------------|--------------|----------------------|---------------|---------------------|---------------------|--------------|
| <b>Ag Products Options</b> |                  |                     |              |                      |               |                     |                     |              |
| AUG-DEC SOYBEAN MEAL CSO   | 0                | 59.52               | -100.0%      | 0                    | -             | 0                   | 12                  | -100.0%      |
| AUG-NOV SOYBEAN CAL SPRD   | 0                | 50.48               | -99.5%       | 0.45                 | -42.1%        | 10                  | 9                   | 14.6%        |
| CHI WHEAT                  | 56,558           | 37,344.33           | 51.5%        | 46,332.14            | 22.1%         | 36,277              | 32,243              | 12.5%        |
| CORN                       | 185,527          | 267,970.52          | -30.8%       | 107,807.36           | 72.1%         | 122,309             | 133,279             | -8.2%        |
| CORN NEARBY+2 CAL SPRD     | 120              | 2,171.76            | -94.5%       | 333                  | -64.1%        | 130                 | 1,911               | -93.2%       |
| DEC-DEC CORN CAL SPRD      | 347              | 197.1               | 76.2%        | 118.64               | 192.8%        | 143                 | 42                  | 238.1%       |
| DEC-JUL SOYBEAN MEAL CSO   | 0                | 0                   | -            | 0                    | -             | 0                   | 0                   | -            |
| DEC-JULY CORN CAL SPRD     | 317              | 329.38              | -3.9%        | 93                   | 240.4%        | 91                  | 98                  | -6.9%        |
| DEC-JULY WHEAT CAL SPRD    | 0                | 0                   | -            | 0                    | -             | 0                   | 3                   | -100.0%      |
| FERTILIZER PRODUCS         | 2                | 0                   | -            | 3.41                 | -53.7%        | 2                   | 0                   | -            |
| JAN-MAR SOYBEAN CSO        | 26               | 0                   | -            | 0                    | -             | 4                   | 0                   | -            |
| JULY-DEC CORN CAL SPRD     | 34               | 760.38              | -95.5%       | 95.82                | -64.6%        | 96                  | 750                 | -87.2%       |
| JULY-DEC SOYMEAL CAL SPRD  | 307              | 11.67               | 2530.1%      | 195.45               | 57.0%         | 82                  | 18                  | 346.3%       |
| JULY-DEC SOY OIL CAL SPRD  | 13               | 23.81               | -44.7%       | 45.45                | -71.1%        | 22                  | 21                  | 7.4%         |
| JULY-DEC WHEAT CAL SPRD    | 64               | 0                   | -            | 252.95               | -74.6%        | 61                  | 0                   | -            |
| JULY-JULY WHEAT CAL SPRD   | 0                | 0                   | -            | 0                    | -             | 0                   | 0                   | -100.0%      |
| JULY-NOV SOYBEAN CAL SPRD  | 792              | 484.57              | 63.4%        | 1,147.41             | -31.0%        | 549                 | 593                 | -7.5%        |
| KC WHEAT                   | 5,907            | 4,117.76            | 43.4%        | 8,117.73             | -27.2%        | 6,847               | 3,997               | 71.3%        |
| MAR-JULY CORN CAL SPRD     | 0                | 111.9               | -100.0%      | 0                    | -             | 40                  | 97                  | -58.6%       |
| MAR-JULY SOYBEAN CAL SPRD  | 0                | 0                   | -            | 0                    | -             | 0                   | 0                   | -100.0%      |
| MAR-JULY WHEAT CAL SPRD    | 0                | 0                   | -            | 0                    | -             | 9                   | 0                   | -            |
| NOV-JULY SOYBEAN CAL SPRD  | 0                | 0                   | -            | 23.86                | -100.0%       | 11                  | 2                   | 587.5%       |
| NOV-MAR SOYBEAN CSO        | 78               | 0                   | -            | 48.86                | 60.0%         | 72                  | 0                   | 59617.4%     |
| OATS                       | 5                | 15.29               | -64.5%       | 2.86                 | 89.3%         | 9                   | 7                   | 26.9%        |
| ROUGH RICE                 | 48               | 160.81              | -69.9%       | 50.82                | -4.7%         | 70                  | 128                 | -45.2%       |
| SEP-DEC SOYBEAN MEAL CSO   | 0                | 0                   | -            | 0                    | -             | 0                   | 0                   | -            |
| SOYBEAN                    | 88,161           | 108,923.9           | -19.1%       | 85,621.68            | 3.0%          | 90,743              | 73,813              | 22.9%        |
| SOYBEAN CRUSH              | 0                | 0                   | -            | 0                    | -             | 0                   | 0                   | -100.0%      |
| SOYBEAN MEAL               | 18,976           | 20,703.43           | -8.3%        | 30,043.91            | -36.8%        | 23,895              | 18,472              | 29.4%        |
| SOYBEAN OIL                | 16,765           | 33,667.33           | -50.2%       | 18,453.5             | -9.2%         | 15,316              | 17,604              | -13.0%       |
| SOYBN NEARBY+2 CAL SPRD    | 435              | 1,265.05            | -65.6%       | 195.45               | 122.8%        | 163                 | 356                 | -54.3%       |
| SOYMEAL NEARBY+2 CAL SPRD  | 208              | 0                   | -            | 0                    | -             | 41                  | 18                  | 128.9%       |
| SOY OIL NEARBY+2 CAL SPRD  | 105              | 0                   | -            | 0                    | -             | 57                  | 1                   | 3942.8%      |
| WHEAT                      | 534              | 47.57               | 1022.2%      | 1,087.82             | -50.9%        | 383                 | 104                 | 267.3%       |
| WHEAT-CORN IC50            | 1                | 0.95                | 10.5%        | 19.09                | -94.5%        | 8                   | 2                   | 335.6%       |
| WHEAT NEARBY+2 CAL SPRD    | 33               | 5.1                 | 540.4%       | 79.77                | -59.1%        | 190                 | 30                  | 539.5%       |
| <b>TOTAL FUTURES GROUP</b> |                  |                     |              |                      |               |                     |                     |              |
| Interest Rate Futures      | 5,849,655        | 4,661,570.62        | 25.5%        | 8,890,317            | -34.2%        | 7,002,455           | 5,917,534           | 18.3%        |
| Equity Index Futures       | 270,458          | 266,193.81          | 1.6%         | 199,041.82           | 35.9%         | 243,361             | 306,108             | -20.5%       |
| Ag Products Futures        | 1,633,841        | 1,494,672.67        | 9.3%         | 1,190,212.86         | 37.3%         | 1,251,945           | 1,111,151           | 12.7%        |
| <b>TOTAL FUTURES</b>       | <b>7,753,954</b> | <b>6,422,437.1</b>  | <b>20.7%</b> | <b>10,279,571.68</b> | <b>-24.6%</b> | <b>8,497,760.52</b> | <b>7,334,793.63</b> | <b>15.9%</b> |
| <b>TOTAL OPTIONS GROUP</b> |                  |                     |              |                      |               |                     |                     |              |
| Interest Rate Options      | 1,480,747        | 887,752.48          | 66.8%        | 1,324,437.5          | 11.8%         | 1,364,613           | 1,129,323           | 20.8%        |
| Equity Index Options       | 123              | 207.95              | -41.1%       | 199.55               | -38.6%        | 111                 | 398                 | -72.2%       |
| Ag Products Options        | 375,364          | 478,422.62          | -21.5%       | 300,170.45           | 25.1%         | 297,630             | 283,608             | 4.9%         |
| <b>TOTAL OPTIONS</b>       | <b>1,856,234</b> | <b>1,366,383.05</b> | <b>35.9%</b> | <b>1,624,807.5</b>   | <b>14.2%</b>  | <b>1,662,353.29</b> | <b>1,413,329.02</b> | <b>17.6%</b> |

## CBOT Exchange ADV Report - Monthly

June 2024

Page 4 of 4

|                       | ADV<br>JUN 2024  | ADV<br>JUN 2023     | % CHG        | ADV<br>MAY 2024      | % CHG         | ADV<br>Y.T.D 2024    | ADV<br>Y.T.D 2023   | % CHG        |
|-----------------------|------------------|---------------------|--------------|----------------------|---------------|----------------------|---------------------|--------------|
| <b>TOTAL COMBINED</b> |                  |                     |              |                      |               |                      |                     |              |
| Interest Rate         | 7,330,403        | 5,549,323.1         | 32.1%        | 10,214,754.5         | -28.2%        | 8,367,068            | 7,046,857           | 18.7%        |
| Equity Index          | 270,581          | 266,401.76          | 1.6%         | 199,241.36           | 35.8%         | 243,471              | 306,507             | -20.6%       |
| Ag Products           | 2,009,204        | 1,973,095.29        | 1.8%         | 1,490,383.32         | 34.8%         | 1,549,575            | 1,394,759           | 11.1%        |
| <b>GRAND TOTAL</b>    | <b>9,610,188</b> | <b>7,788,820.14</b> | <b>23.4%</b> | <b>11,904,379.18</b> | <b>-19.3%</b> | <b>10,160,113.81</b> | <b>8,748,122.65</b> | <b>16.1%</b> |