

CBOT Exchange ADV Report - Monthly

June 2024

Page 1 of 4

	ADV JUN 2024	ADV JUN 2023	% CHG	ADV MAY 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Interest Rate Futures								
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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Interest Rate Options								
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%
Equity Index Futures								
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%
Equity Index Options								
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%
Ag Products Futures								
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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Ag Products Options								
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%
TOTAL FUTURES GROUP								
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%
TOTAL FUTURES	7,753,954	6,422,437.1	20.7%	10,279,571.68	-24.6%	8,497,760.52	7,334,793.63	15.9%
TOTAL OPTIONS GROUP								
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%
TOTAL OPTIONS	1,856,234	1,366,383.05	35.9%	1,624,807.5	14.2%	1,662,353.29	1,413,329.02	17.6%

CBOT Exchange ADV Report - Monthly

June 2024

Page 4 of 4

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TOTAL COMBINED								
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%
GRAND TOTAL	9,610,188	7,788,820.14	23.4%	11,904,379.18	-19.3%	10,160,113.81	8,748,122.65	16.1%