

**CBOT Exchange ADV Report - Monthly**

July 2024

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	ADV JUL 2024	ADV JUL 2023	% CHG	ADV JUN 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	177	-100.0%
10-YR Eris SOFR	968	128.15	655.7%	4,574.11	-78.8%	1,754	711	146.6%
10-YR MAC LIBOR	0	0	-	0	-	0	435	-100.0%
10-YR MAC SOFR	0	0	-	0	-	0	0	-100.0%
10-YR NOTE	1,970,187	1,493,233.1	31.9%	2,003,174.63	-1.6%	2,282,748	1,897,968	20.3%
10Y YIELD	6,161	4,021.85	53.2%	5,659.32	8.9%	6,265	3,919	59.8%
1-YR Eris SOFR	79	0.05	157900.0%	210.47	-62.5%	171	276	-38.0%
20-YR BOND	0	3.65	-100.0%	0	-	0	23	-100.0%
2-YR Eris LIBOR	0	0	-	0	-	0	664	-100.0%
2-YR Eris SOFR	186	78.4	137.5%	2,239.95	-91.7%	851	1,083	-21.4%
2-YR NOTE	822,741	552,402.7	48.9%	788,933.42	4.3%	940,294	751,146	25.2%
2Y YIELD	181	227.6	-20.6%	201.16	-10.2%	181	333	-45.7%
30-Year UMBS TBA Futures - 2.5%	0	3	-100.0%	0	-	0	6	-100.0%
30-Year UMBS TBA Futures - 3.0%	6	36.4	-82.5%	14.42	-55.9%	24	12	90.5%
30-Year UMBS TBA Futures - 3.5%	16	34.8	-53.5%	11.84	36.6%	28	17	61.0%
30-Year UMBS TBA Futures - 4.0%	33	43.95	-25.9%	48.42	-32.8%	47	18	155.2%
30-Year UMBS TBA Futures - 4.5%	38	62.15	-38.8%	46.58	-18.3%	62	52	18.6%
30-Year UMBS TBA Futures - 5.0%	257	129.6	98.0%	177.05	44.9%	153	63	143.4%
30-Year UMBS TBA Futures - 5.5%	369	329.1	12.1%	417.74	-11.7%	313	60	424.5%
30-Year UMBS TBA Futures - 6.0%	366	41	792.6%	351.32	4.2%	231	31	654.1%
30-YR BOND	437,989	332,159.5	31.9%	472,633.05	-7.3%	511,437	383,315	33.4%
30-YR Eris LIBOR	0	0	-	0	-	0	0	-
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	1	27.5	-97.2%	3	-74.2%	6	46	-86.4%
3-YR Eris LIBOR	0	0	-	0	-	0	118	-100.0%
3-YR Eris SOFR	116	286.65	-59.4%	881.11	-86.8%	401	337	18.9%
3-YR NOTE	6,398	3,950.85	61.9%	8,328.53	-23.2%	9,063	5,373	68.7%
4-YR Eris LIBOR	0	0	-	0	-	0	10	-100.0%
4-YR Eris SOFR	742	43.1	1620.5%	1,076.21	-31.1%	317	73	336.1%
5-YR Eris LIBOR	0	0	-	0	-	0	427	-100.0%
5-YR Eris SOFR	1,046	430.55	142.9%	7,935.74	-86.8%	2,652	1,600	65.8%
5-YR MAC LIBOR	0	0	-	0	-	0	317	-100.0%
5-YR MAC SOFR	0	0	-	0	-	0	1	-100.0%
5-YR NOTE	1,262,596	1,130,591.35	11.7%	1,328,054.68	-4.9%	1,644,687	1,448,051	13.6%
5Y YIELD	0	0.25	-81.8%	0	-	0	7	-99.6%
7-YR Eris LIBOR	0	0	-	0	-	0	38	-100.0%
7-YR Eris SOFR	46	33.8	35.6%	204.37	-77.6%	134	42	218.1%
BBG Duration-Hedged Credit Index	409	0	-	20.16	1931.0%	64	0	-
BBG HY Credit Index	62	0	-	20.95	197.1%	12	0	-
BBG IG Credit Index	121	0	-	34.84	248.1%	23	0	-
FED FUND	409,508	327,562.7	25.0%	307,916.32	33.0%	362,693	513,606	-29.4%
MICRO ULTRA 10-YEAR NOTE	953	0	-	1,158.68	-17.8%	1,496	0	-
MICRO ULTRA T-BOND	1,422	0	-	1,940.47	-26.7%	1,266	0	-
UBSBM	58	0	-	52.32	10.3%	35	0	-
Ultra 10-Year Note	518,867	360,598.15	43.9%	574,373.58	-9.7%	646,205	437,485	47.7%
ULTRA T-BOND	309,884	195,992.6	58.1%	338,960.79	-8.6%	400,391	259,270	54.4%

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<b>Interest Rate Options</b>								
10-YR NOTE	782,636	655,001.8	19.5%	931,020.89	-15.9%	873,971	674,652	29.5%
2-YR NOTE	29,019	13,338.4	117.6%	29,668.42	-2.2%	32,535	19,919	63.3%
30-YR BOND	167,109	101,498.9	64.6%	214,329	-22.0%	175,459	115,334	52.1%
5-YR NOTE	255,407	268,747.1	-5.0%	302,904.79	-15.7%	261,429	306,704	-14.8%
FED FUND	0	0.05	-100.0%	0	-	0	0	-100.0%
Ultra 10-Year Note	645	95	579.0%	1,316.63	-51.0%	771	41	1804.0%
ULTRA 10-YEAR NOTE	5	0	-	0	-	4	0	-
ULTRA T-BOND	1,611	195.75	722.9%	1,507.63	6.8%	1,128	111	912.8%
<b>Equity Index Futures</b>								
AIR	0	0	-	0	-	4	0	-
DJ US REAL ESTATE SECTOR	3,089	2,344.8	31.7%	8,740.16	-64.7%	4,248	3,172	33.9%
E-mini (\$5) Dow	147,230	140,246.75	5.0%	157,287.05	-6.4%	147,356	173,902	-15.3%
MICRO MINI \$5 DOW	112,064	65,333.6	71.5%	104,430.74	7.3%	94,619	115,397	-18.0%
<b>Equity Index Options</b>								
DJIA	60	301.95	-80.0%	80.42	-24.8%	61	351	-82.6%
E-mini (\$5) Dow	63	5.15	1119.8%	42.16	49.0%	51	35	46.7%
<b>Ag Products Futures</b>								
BLOOMBERG COMMOD INDEX F	1,232	363.2	239.3%	10,638.79	-88.4%	2,482	2,561	-3.1%
BLOOMBERG COMMOD INDEX S	0	0	-	3,184.84	-100.0%	829	1,496	-44.6%
CHI WHEAT	99,704	139,457.85	-28.5%	188,794.47	-47.2%	133,831	128,451	4.2%
CORN	377,273	345,825	9.1%	566,376.89	-33.4%	405,728	367,991	10.3%
DJ_UBS ROLL SELECT INDEX FU	111	40.1	177.1%	1,169.79	-90.5%	395	383	3.1%
FERTILIZER PRODUCTS	84	145.5	-42.2%	116.95	-28.1%	82	99	-16.6%
KC WHEAT	47,839	51,325.5	-6.8%	85,680.63	-44.2%	67,552	52,011	29.9%
MINI CORN	1,065	2,666.4	-60.0%	1,782.63	-40.2%	1,391	1,721	-19.2%
MINI SOYBEAN	2,029	3,263.15	-37.8%	1,853.16	9.5%	1,997	2,096	-4.7%
MINI WHEAT	1,127	2,708.55	-58.4%	1,587.11	-29.0%	1,131	1,460	-22.5%
OATS	635	683.95	-7.2%	1,048.47	-39.4%	748	664	12.7%
ROUGH RICE	801	643.65	24.5%	965.63	-17.0%	1,077	867	24.3%
SOYBEAN	251,729	226,716.9	11.0%	339,731.47	-25.9%	273,946	252,381	8.5%
SOYBEAN MEAL	175,173	138,946.2	26.1%	221,398.32	-20.9%	174,743	140,978	24.0%
SOYBEAN OIL	222,592	153,846.15	44.7%	209,511.74	6.2%	175,355	151,771	15.5%
WHEAT	9	51.25	-82.3%	0	-	28	46	-39.1%

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<b>Ag Products Options</b>								
AUG-DEC SOYBEAN MEAL CSO	136	25	445.5%	0	-	21	14	51.7%
AUG-NOV SOYBEAN CAL SPRD	49	17.5	180.8%	0.26	18568.8%	16	10	60.6%
CHI WHEAT	25,047	38,323.75	-34.6%	56,558	-55.7%	34,585	33,088	4.5%
CORN	139,959	231,982.8	-39.7%	185,527.26	-24.6%	124,969	146,987	-15.0%
CORN NEARBY+2 CAL SPRD	127	543.1	-76.6%	119.68	6.0%	129	1,721	-92.5%
DEC-DEC CORN CAL SPRD	268	21.3	1160.1%	347.37	-22.7%	162	39	311.2%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	72	40	81.0%	316.53	-77.1%	88	90	-1.7%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
FERTILIZER PRODUCS	1	0	-	1.58	-13.6%	2	0	-
JAN-MAR SOYBEAN CSO	0	0	-	26.32	-100.0%	3	0	-
JULY-DEC CORN CAL SPRD	0	38.7	-100.0%	33.89	-100.0%	82	651	-87.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	306.84	-100.0%	69	16	340.1%
JULY-DEC SOY OIL CAL SPRD	0	0	-	13.16	-100.0%	19	18	6.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	64.21	-100.0%	52	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	792	-100.0%	466	511	-8.7%
KC WHEAT	2,524	3,158.7	-20.1%	5,906.89	-57.3%	6,196	3,880	59.7%
MAR-JULY CORN CAL SPRD	0	35	-100.0%	0	-	34	88	-61.4%
MAR-JULY SOYBEAN CAL SPRD	73	0	-	0	-	11	0	5161.1%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	8	0	-
NOV-JULY SOYBEAN CAL SPRD	71	0	-	0	-	20	1	1352.3%
NOV-MAR SOYBEAN CSO	51	0	-	78.16	-34.9%	69	0	66158.3%
OATS	4	16.75	-78.0%	5.42	-32.1%	8	8	-3.6%
ROUGH RICE	98	112.35	-13.2%	48.42	101.5%	74	126	-41.0%
SEP-DEC SOYBEAN MEAL CSO	34	52.5	-35.1%	0	-	5	7	-29.6%
SOYBEAN	92,748	88,721.85	4.5%	88,161.16	5.2%	91,045	75,884	20.0%
SOYBEAN CRUSH	0	0	-	0	-	0	0	-100.0%
SOYBEAN MEAL	18,515	17,593.15	5.2%	18,975.74	-2.4%	23,084	18,350	25.8%
SOYBEAN OIL	25,649	26,319.15	-2.5%	16,764.58	53.0%	16,873	18,814	-10.3%
SOYBN NEARBY+2 CAL SPRD	423	675.15	-37.3%	435.42	-2.8%	202	400	-49.5%
SOYMEAL NEARBY+2 CAL SPRD	248	0	-	207.89	19.2%	72	15	366.8%
SOY OIL NEARBY+2 CAL SPRD	107	0	-	105.26	1.5%	65	1	5211.8%
WHEAT	243	60.8	299.7%	533.84	-54.5%	362	98	268.4%
WHEAT-CORN IC50	0	0	-	1.05	-100.0%	7	2	329.6%
WHEAT NEARBY+2 CAL SPRD	52	25.5	105.0%	32.63	60.2%	170	29	481.2%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	5,751,805	4,402,452.5	30.7%	5,849,655.21	-1.7%	6,814,001	5,707,106	19.4%
Equity Index Futures	262,382	207,925.15	26.2%	270,457.95	-3.0%	246,227	292,472	-15.8%
Ag Products Futures	1,181,403	1,066,683.35	10.8%	1,633,840.89	-27.7%	1,241,315	1,104,975	12.3%
<b>TOTAL FUTURES</b>	<b>7,195,590</b>	<b>5,677,061</b>	<b>26.7%</b>	<b>7,753,954.05</b>	<b>-7.2%</b>	<b>8,301,543.07</b>	<b>7,104,552.99</b>	<b>16.8%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,236,431	1,038,877	19.0%	1,480,747.37	-16.5%	1,345,297	1,116,761	20.5%
Equity Index Options	123	307.1	-59.9%	122.58	0.6%	113	386	-70.8%
Ag Products Options	306,500	407,763.05	-24.8%	375,363.58	-18.3%	298,967	300,852	-0.6%
<b>TOTAL OPTIONS</b>	<b>1,543,054</b>	<b>1,446,947.15</b>	<b>6.6%</b>	<b>1,856,233.53</b>	<b>-16.9%</b>	<b>1,644,376.68</b>	<b>1,417,998.21</b>	<b>16.0%</b>

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<b>TOTAL COMBINED</b>								
Interest Rate	6,988,236	5,441,329.5	28.4%	7,330,402.58	-4.7%	8,159,298	6,823,867	19.6%
Equity Index	262,505	208,232.25	26.1%	270,580.53	-3.0%	246,339	292,857	-15.9%
Ag Products	1,487,903	1,474,446.4	0.9%	2,009,204.47	-25.9%	1,540,282	1,405,827	9.6%
<b>GRAND TOTAL</b>	<b>8,738,644</b>	<b>7,124,008.15</b>	<b>22.7%</b>	<b>9,610,187.58</b>	<b>-9.1%</b>	<b>9,945,919.75</b>	<b>8,522,551.19</b>	<b>16.7%</b>