

CBOT Exchange ADV Report - Monthly

September 2024

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	ADV SEP 2024	ADV SEP 2023	% CHG	ADV AUG 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	0	-	0	-	0	137	-100.0%
10-YR Eris SOFR	9,343	2,318.5	303.0%	3,686.14	153.5%	2,787	823	238.6%
10-YR MAC LIBOR	0	0	-	0	-	0	335	-100.0%
10-YR MAC SOFR	0	0	-	0	-	0	0	-100.0%
10-YR NOTE	2,149,687	1,534,806.05	40.1%	3,392,301.05	-36.6%	2,398,434	1,924,465	24.6%
10Y YIELD	4,502	6,433.7	-30.0%	7,123.91	-36.8%	6,178	4,465	38.3%
1-YR Eris SOFR	467	257.9	81.2%	166.09	181.4%	202	240	-15.8%
20-YR BOND	0	8	-100.0%	0	-	0	20	-100.0%
2-YR Eris LIBOR	0	0	-	0	-	0	511	-100.0%
2-YR Eris SOFR	2,543	2,461.1	3.3%	1,336.32	90.3%	1,087	1,128	-3.6%
2-YR NOTE	844,418	548,280.15	54.0%	1,612,693	-47.6%	1,008,780	770,837	30.9%
2Y YIELD	154	274.8	-44.0%	232.64	-33.9%	184	315	-41.6%
30-Year UMBS TBA Futures - 2.5%	0	2.5	-100.0%	0	-	0	6	-100.0%
30-Year UMBS TBA Futures - 3.0%	4	53.75	-93.5%	10.68	-67.2%	20	19	4.8%
30-Year UMBS TBA Futures - 3.5%	6	62.55	-91.2%	8.18	-32.8%	23	22	4.4%
30-Year UMBS TBA Futures - 4.0%	26	70.1	-62.6%	34.45	-23.8%	43	29	48.5%
30-Year UMBS TBA Futures - 4.5%	109	74.3	46.6%	71.23	53.0%	68	56	20.6%
30-Year UMBS TBA Futures - 5.0%	210	94.45	121.9%	302.27	-30.7%	176	72	146.3%
30-Year UMBS TBA Futures - 5.5%	405	159.45	154.2%	340.41	19.1%	326	74	340.6%
30-Year UMBS TBA Futures - 6.0%	145	151.55	-4.4%	421.09	-65.6%	244	54	353.1%
30-YR BOND	472,318	431,528.15	9.5%	708,002.32	-33.3%	530,278	408,548	29.8%
30-YR Eris LIBOR	0	0	-	0	-	0	0	-
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	0	60.1	-99.7%	0.18	10.0%	5	48	-89.9%
3-YR Eris LIBOR	0	0	-	0	-	0	91	-100.0%
3-YR Eris SOFR	840	780.85	7.5%	375.05	123.9%	445	351	26.7%
3-YR NOTE	9,386	5,708.4	64.4%	12,068.59	-22.2%	9,449	5,675	66.5%
4-YR Eris LIBOR	0	0	-	0	-	0	8	-100.0%
4-YR Eris SOFR	374	257.65	45.0%	260.09	43.6%	316	90	250.1%
5-YR Eris LIBOR	0	0	-	0	-	0	329	-100.0%
5-YR Eris SOFR	10,025	3,646.75	174.9%	6,053.36	65.6%	3,835	1,702	125.3%
5-YR MAC LIBOR	0	0	-	0	-	0	244	-100.0%
5-YR MAC SOFR	0	0	-	0	-	0	0	-100.0%
5-YR NOTE	1,413,010	1,102,078.25	28.2%	2,819,673.32	-49.9%	1,757,539	1,495,184	17.5%
5Y YIELD	0	0.75	-93.3%	0	-	0	5	-99.5%
7-YR Eris LIBOR	0	0	-	0	-	0	29	-100.0%
7-YR Eris SOFR	299	158.65	88.2%	79.64	274.8%	145	57	153.4%
BBG Duration-Hedged Credit Index	509	0	-	276.18	84.4%	136	0	-
BBG HY Credit Index	134	0	-	27.95	377.9%	27	0	-
BBG IG Credit Index	552	0	-	152.14	262.8%	94	0	-
FED FUND	705,762	357,706.1	97.3%	487,137.73	44.9%	413,753	469,657	-11.9%
MICRO ULTRA 10-YEAR NOTE	391	0	-	754.86	-48.2%	1,292	0	-
MICRO ULTRA T-BOND	830	0	-	864.86	-4.0%	1,173	0	-
UBSBM	75	22	238.6%	115.5	-35.5%	48	2	1957.9%
Ultra 10-Year Note	549,974	416,823.6	31.9%	921,431.36	-40.3%	668,175	462,196	44.6%
ULTRA T-BOND	331,479	248,479.1	33.4%	628,670.32	-47.3%	419,773	282,535	48.6%

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Interest Rate Options								
10-YR NOTE	881,069	654,843.95	34.5%	922,157.09	-4.5%	880,365	670,755	31.2%
2-YR NOTE	50,896	34,298.3	48.4%	43,200	17.8%	35,737	21,848	63.6%
30-YR BOND	158,999	171,846.85	-7.5%	147,105	8.1%	170,390	129,074	32.0%
5-YR NOTE	186,104	244,218.55	-23.8%	283,743.18	-34.4%	256,027	293,151	-12.7%
FED FUND	0	0	-	0	-	0	0	-100.0%
Ultra 10-Year Note	2,751	26.65	10223.3%	539.82	409.6%	955	43	2143.3%
ULTRA 10-YEAR NOTE	0	0	-	2.55	-100.0%	4	0	-
ULTRA T-BOND	982	375.65	161.3%	856.59	14.6%	1,081	191	466.1%
Equity Index Futures								
AIR	0	0	-	0.09	285.0%	3	0	-
DJ US REAL ESTATE SECTOR	10,738	7,224.8	48.6%	3,013.05	256.4%	4,794	3,378	41.9%
E-mini (\$5) Dow	154,812	183,589.4	-15.7%	135,183.77	14.5%	146,725	172,724	-15.1%
MICRO MINI \$5 DOW	120,547	81,085.85	48.7%	117,919.86	2.2%	100,104	107,729	-7.1%
Equity Index Options								
DJIA	87	228.25	-62.1%	60.68	42.7%	64	323	-80.3%
E-mini (\$5) Dow	57	12.8	343.0%	44.32	27.9%	51	30	69.7%
Ag Products Futures								
BLOOMBERG COMMOD INDEX F	6,468	2,635.9	145.4%	1,828.59	253.7%	2,829	2,290	23.5%
BLOOMBERG COMMOD INDEX S	0	3,025.6	-100.0%	0	-	644	1,476	-56.4%
CHI WHEAT	96,802	92,452.8	4.7%	137,708	-29.7%	130,345	124,613	4.6%
CORN	314,857	216,258.4	45.6%	434,798.86	-27.6%	399,463	345,932	15.5%
DJ_UBS ROLL SELECT INDEX FU	2,450	1,160	111.2%	215.14	1038.9%	593	423	40.1%
FERTILIZER PRODUCTS	123	54.25	126.6%	90.18	36.3%	88	92	-4.6%
KC WHEAT	46,034	37,997.9	21.1%	70,151.14	-34.4%	65,567	50,489	29.9%
MINI CORN	1,708	986.85	73.0%	1,104.77	54.6%	1,391	1,633	-14.8%
MINI SOYBEAN	2,568	1,560.85	64.5%	2,094.55	22.6%	2,069	2,022	2.4%
MINI WHEAT	904	1,263.6	-28.5%	1,068.73	-15.4%	1,100	1,496	-26.5%
OATS	852	511.95	66.4%	619.05	37.6%	744	648	14.8%
ROUGH RICE	883	695.95	26.9%	1,343.18	-34.2%	1,087	902	20.6%
SOYBEAN	250,457	232,513.85	7.7%	206,446.77	21.3%	263,548	242,524	8.7%
SOYBEAN MEAL	167,472	135,018.1	24.0%	158,698.14	5.5%	172,092	139,912	23.0%
SOYBEAN OIL	166,823	150,490.2	10.9%	163,379.18	2.1%	173,046	148,262	16.7%
WHEAT	15	15	0.0%	0	-	23	42	-44.6%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	16	10	53.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	12	8	62.0%
BLOOMBERG COMMOD INDEX O	0	0	-	0	-	0	0	-
CHI WHEAT	26,742	26,377.35	1.4%	27,283.23	-2.0%	32,896	32,151	2.3%
CORN	107,798	89,076.15	21.0%	88,405.5	21.9%	118,863	136,966	-13.2%
CORN NEARBY+2 CAL SPRD	255	173.4	46.8%	449.23	-43.3%	180	1,392	-87.1%
DEC-DEC CORN CAL SPRD	3	0.1	2400.0%	116.36	-97.9%	139	30	360.4%
DEC-JUL SOYBEAN MEAL CSO	8	0.5	1400.0%	6.82	10.0%	2	1	42.1%
DEC-JULY CORN CAL SPRD	216	32	575.0%	327.86	-34.1%	130	89	45.7%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
FERTILIZER PRODUCTS	3	0	-	4.55	-28.5%	2	0	-
JAN-MAR SOYBEAN CSO	0	0	-	0	-	3	0	-
JULY-DEC CORN CAL SPRD	0	30	-100.0%	13.64	-100.0%	65	562	-88.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	54	12	343.9%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	15	14	6.8%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	40	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	1	144	-99.1%	0	-	362	426	-15.0%
KC WHEAT	2,661	2,272.45	17.1%	2,025.05	31.4%	5,332	3,620	47.3%
MAR-JULY CORN CAL SPRD	0	207.9	-100.0%	0	-	26	106	-75.2%
MAR-JULY SOYBEAN CAL SPRD	65	5	1200.0%	59.09	10.0%	22	1	3113.5%
MAR-JULY WHEAT CAL SPRD	100	0	-	0	-	17	0	-
NOV-JULY SOYBEAN CAL SPRD	0	61	-100.0%	0.91	-100.0%	16	8	107.7%
NOV-MAR SOYBEAN CSO	0	100.2	-100.0%	327.5	-100.0%	92	21	347.3%
OATS	6	16	-64.4%	4.77	19.4%	7	9	-17.6%
ROUGH RICE	29	116.4	-75.4%	55.91	-48.8%	67	122	-44.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	34.09	-100.0%	8	17	-53.4%
SOYBEAN	116,212	75,687.1	53.5%	88,942.86	30.7%	93,476	74,482	25.5%
SOYBEAN CRUSH	0	0	-	0	-	0	0	-100.0%
SOYBEAN MEAL	20,014	10,351.95	93.3%	16,760.73	19.4%	22,018	16,900	30.3%
SOYBEAN OIL	16,758	18,836.4	-11.0%	24,012.14	-30.2%	17,696	18,566	-4.7%
SOYBN NEARBY+2 CAL SPRD	5	68.5	-92.7%	18.18	-72.5%	159	339	-52.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	9.09	-100.0%	57	18	217.4%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	50	1	5257.2%
WHEAT	41	79.85	-49.3%	37.77	7.2%	290	89	224.6%
WHEAT-CORN IC50	0	2.25	-100.0%	0	-	5	1	261.0%
WHEAT NEARBY+2 CAL SPRD	16	22	-26.1%	7.73	110.3%	134	27	403.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	6,507,976	4,662,759.2	39.6%	#####	-38.6%	7,225,034	5,830,360	23.9%
Equity Index Futures	286,098	271,900.05	5.2%	256,116.77	11.7%	251,626	283,831	-11.3%
Ag Products Futures	1,058,415	876,641.2	20.7%	1,179,546.27	-10.3%	1,214,630	1,062,754	14.3%
TOTAL FUTURES	7,852,489	5,811,300.45	35.1%	#####	-34.8%	8,691,289.41	7,176,943.84	21.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,280,801	1,105,609.95	15.8%	1,397,604.23	-8.4%	1,344,557	1,115,061	20.6%
Equity Index Options	143	241.05	-40.6%	105	36.5%	115	354	-67.5%
Ag Products Options	290,931	223,660.5	30.1%	248,903	16.9%	292,253	285,990	2.2%
TOTAL OPTIONS	1,571,875	1,329,511.5	18.2%	1,646,612.23	-4.5%	1,636,925.38	1,401,404.64	16.8%

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TOTAL COMBINED								
Interest Rate	7,788,777	5,768,369.15	35.0%	12,002,275.14	-35.1%	8,569,591	6,945,421	23.4%
Equity Index	286,241	272,141.1	5.2%	256,221.77	11.7%	251,741	284,184	-11.4%
Ag Products	1,349,347	1,100,301.7	22.6%	1,428,449.27	-5.5%	1,506,883	1,348,743	11.7%
GRAND TOTAL	9,424,364	7,140,811.95	32.0%	13,686,946.18	-31.1%	#####	8,578,348.48	20.4%