

CBOT Exchange ADV Report - Monthly

October 2024

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	ADV OCT 2024	ADV OCT 2023	% CHG	ADV SEP 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	0	-	0	-	0	122	-100.0%
10-YR Eris SOFR	1,207	443.23	172.3%	9,342.8	-87.1%	2,615	783	233.9%
10-YR MAC LIBOR	0	0	-	0	-	0	300	-100.0%
10-YR MAC SOFR	0	0	-	0	-	0	0	-100.0%
10-YR NOTE	2,075,761	1,961,964.73	5.8%	2,149,687.35	-3.4%	2,363,261	1,928,413	22.5%
10Y YIELD	5,805	9,071	-36.0%	4,501.55	29.0%	6,137	4,950	24.0%
1-YR Eris SOFR	285	0	-	467.4	-39.0%	211	215	-1.7%
20-YR BOND	0	7.55	-100.0%	0	-	0	18	-100.0%
2-YR Eris LIBOR	0	0	-	0	-	0	457	-100.0%
2-YR Eris SOFR	1,240	194.41	537.9%	2,542.7	-51.2%	1,104	1,030	7.2%
2-YR NOTE	798,909	675,122.09	18.3%	844,418.2	-5.4%	985,903	760,762	29.6%
2Y YIELD	133	175.91	-24.3%	153.8	-13.4%	178	300	-40.6%
30-Year UMBS TBA Futures - 2.5%	0	0	-	0	-	0	5	-100.0%
30-Year UMBS TBA Futures - 3.0%	11	27.05	-60.1%	3.5	208.1%	19	20	-4.6%
30-Year UMBS TBA Futures - 3.5%	7	49.5	-86.8%	5.5	18.6%	21	25	-15.0%
30-Year UMBS TBA Futures - 4.0%	11	84.64	-87.5%	26.25	-59.8%	39	35	13.4%
30-Year UMBS TBA Futures - 4.5%	29	95.23	-69.9%	108.95	-73.7%	63	60	5.3%
30-Year UMBS TBA Futures - 5.0%	103	65.82	56.8%	209.55	-50.7%	168	71	137.2%
30-Year UMBS TBA Futures - 5.5%	283	99.55	184.6%	405.35	-30.1%	321	77	319.1%
30-Year UMBS TBA Futures - 6.0%	47	128.09	-63.1%	144.9	-67.4%	222	62	260.8%
30-YR BOND	468,149	554,315	-15.5%	472,318.45	-0.9%	523,505	423,892	23.5%
30-YR Eris LIBOR	0	0	-	0	-	0	0	-
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	0	103.5	-99.9%	0.2	-34.8%	4	54	-91.9%
3-YR Eris LIBOR	0	0	-	0	-	0	81	-100.0%
3-YR Eris SOFR	132	203.14	-35.0%	839.8	-84.3%	410	335	22.4%
3-YR NOTE	7,735	6,018.95	28.5%	9,385.75	-17.6%	9,262	5,711	62.2%
4-YR Eris LIBOR	0	0	-	0	-	0	7	-100.0%
4-YR Eris SOFR	161	44.64	260.1%	373.6	-57.0%	299	86	250.0%
5-YR Eris LIBOR	0	0	-	0	-	0	294	-100.0%
5-YR Eris SOFR	1,860	1,796.23	3.5%	10,025.25	-81.4%	3,619	1,712	111.4%
5-YR MAC LIBOR	0	0	-	0	-	0	218	-100.0%
5-YR MAC SOFR	0	0	-	0	-	0	0	-100.0%
5-YR NOTE	1,310,085	1,335,160.5	-1.9%	1,413,009.75	-7.3%	1,708,764	1,478,339	15.6%
5Y YIELD	0	0.45	-100.0%	0.05	-100.0%	0	5	-99.5%
7-YR Eris LIBOR	0	0	-	0	-	0	26	-100.0%
7-YR Eris SOFR	75	37.27	102.5%	298.5	-74.7%	137	55	149.3%
BBG Duration-Hedged Credit Index	331	0	-	509.4	-35.0%	158	0	-
BBG HY Credit Index	52	0	-	133.6	-60.9%	30	0	-
BBG IG Credit Index	105	0	-	552	-81.0%	95	0	-
FED FUND	384,141	414,716.68	-7.4%	705,762.45	-45.6%	410,525	463,874	-11.5%
MICRO ULTRA 10-YEAR NOTE	540	0	-	390.85	38.2%	1,210	0	-
MICRO ULTRA T-BOND	944	0	-	830.2	13.7%	1,148	0	-
UBSBM	15	45.91	-68.0%	74.5	-80.3%	45	7	544.9%
Ultra 10-Year Note	539,790	510,781	5.7%	549,974.35	-1.9%	654,181	467,310	40.0%
ULTRA T-BOND	327,399	315,558.05	3.8%	331,479.4	-1.2%	409,704	286,011	43.2%

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Interest Rate Options								
10-YR NOTE	1,066,819	862,685.32	23.7%	881,068.5	21.1%	900,689	690,958	30.4%
2-YR NOTE	28,088	36,179.27	-22.4%	50,896.45	-44.8%	34,903	23,356	49.4%
30-YR BOND	215,041	208,354.5	3.2%	158,999.4	35.2%	175,257	137,419	27.5%
5-YR NOTE	219,540	268,665.36	-18.3%	186,103.55	18.0%	252,050	290,574	-13.3%
FED FUND	0	0	-	0	-	0	0	-100.0%
Ultra 10-Year Note	1,548	1,447.18	6.9%	2,751.15	-43.7%	1,019	190	435.4%
ULTRA 10-YEAR NOTE	15	0	-	0	-	5	0	-
ULTRA T-BOND	815	1,165.32	-30.1%	981.7	-17.0%	1,052	293	258.4%
Equity Index Futures								
AIR	5	0	-	0.35	1216.8%	3	0	-
DJ US REAL ESTATE SECTOR	2,969	3,260.59	-8.9%	10,738.15	-72.3%	4,595	3,366	36.5%
E-mini (\$5) Dow	113,993	209,823.55	-45.7%	154,812	-26.4%	143,157	176,629	-19.0%
MICRO MINI \$5 DOW	103,772	115,095.82	-9.8%	120,547.1	-13.9%	100,504	108,504	-7.4%
Equity Index Options								
DJIA	86	81.59	5.8%	86.6	-0.3%	66	298	-77.8%
E-mini (\$5) Dow	97	23.36	315.9%	56.7	71.4%	56	29	90.9%
Ag Products Futures								
BLOOMBERG COMMOD INDEX F	2,873	266.36	978.5%	6,467.5	-55.6%	2,834	2,077	36.4%
BLOOMBERG COMMOD INDEX S	0	0	-	0	-	574	1,321	-56.6%
CHI WHEAT	119,689	114,039	5.0%	96,802.15	23.6%	129,184	123,500	4.6%
CORN	411,591	255,605.64	61.0%	314,856.5	30.7%	400,785	336,424	19.1%
DJ_UBS ROLL SELECT INDEX FU	6	67.5	-90.4%	2,450.25	-99.7%	529	385	37.2%
FERTILIZER PRODUCTS	192	49.95	283.8%	122.95	55.9%	99	87	13.2%
KC WHEAT	58,041	41,599.95	39.5%	46,034.2	26.1%	64,747	49,553	30.7%
MINI CORN	1,263	1,174.59	7.5%	1,707.5	-26.0%	1,377	1,585	-13.1%
MINI SOYBEAN	2,674	2,295.55	16.5%	2,567.8	4.1%	2,135	2,050	4.1%
MINI WHEAT	1,088	1,017.68	6.9%	903.9	20.4%	1,099	1,445	-24.0%
OATS	660	559.91	18.0%	852.05	-22.5%	735	639	15.1%
ROUGH RICE	1,571	1,287.45	22.0%	883.25	77.9%	1,140	942	21.0%
SOYBEAN	381,357	317,531.5	20.1%	250,456.95	52.3%	276,390	250,419	10.4%
SOYBEAN MEAL	186,246	189,947.64	-1.9%	167,471.85	11.2%	173,635	145,178	19.6%
SOYBEAN OIL	163,057	146,819.59	11.1%	166,823.35	-2.3%	171,957	148,110	16.1%
WHEAT	99	18.18	442.6%	15	557.7%	31	39	-20.1%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	14	9	52.4%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	11	7	61.3%
BLOOMBERG COMMOD INDEX O	0	0	-	0.25	91.3%	0	0	-
CHI WHEAT	29,676	30,316.5	-2.1%	26,742.45	11.0%	32,545	31,958	1.8%
CORN	124,067	90,051.23	37.8%	107,798.15	15.1%	119,431	132,028	-9.5%
CORN NEARBY+2 CAL SPRD	1,098	328.45	234.4%	254.5	331.6%	280	1,280	-78.1%
DEC-DEC CORN CAL SPRD	148	5.45	2616.5%	2.5	5827.0%	140	28	407.3%
DEC-JUL SOYBEAN MEAL CSO	2	0.91	139.1%	7.5	-71.0%	2	1	50.7%
DEC-JULY CORN CAL SPRD	725	40.18	1703.9%	216	235.6%	195	84	131.8%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
FERTILIZER PRODUCTS	10	0	-	3.25	201.0%	3	0	-
JAN-MAR SOYBEAN CSO	0	0	-	0	-	2	0	-
JAN-MAY SOYBEAN CAL SPRD	13	0	-	0	-	1	0	-
JULY-DEC CORN CAL SPRD	135	6.82	1876.8%	0	-	73	504	-85.6%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	48	11	342.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	13	12	6.4%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	36	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	2	222.36	-99.0%	1.25	73.9%	323	404	-20.2%
KC WHEAT	2,967	2,569.59	15.5%	2,661	11.5%	5,074	3,510	44.6%
MAR-JULY CORN CAL SPRD	51	5.45	840.6%	0	-	29	96	-69.6%
MAR-JULY SOYBEAN CAL SPRD	147	40.91	259.8%	65	126.4%	36	5	629.4%
MAR-JULY WHEAT CAL SPRD	174	0	-	100	73.9%	34	0	-
NOV-JULY SOYBEAN CAL SPRD	26	0	-	0	-	17	7	148.7%
NOV-MAR SOYBEAN CSO	104	23.86	336.4%	0	-	93	21	346.2%
OATS	4	6.23	-28.8%	5.7	-22.2%	7	9	-18.6%
ROUGH RICE	73	33.05	122.2%	28.65	156.3%	68	112	-39.6%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	7	15	-53.6%
SOYBEAN	120,751	72,043.14	67.6%	116,211.6	3.9%	96,450	74,225	29.9%
SOYBEAN CRUSH	0	0	-	0	-	0	0	-100.0%
SOYBEAN MEAL	20,725	30,884.86	-32.9%	20,014.2	3.6%	21,877	18,372	19.1%
SOYBEAN OIL	24,982	13,381.05	86.7%	16,757.6	49.1%	18,490	18,020	2.6%
SOYBN NEARBY+2 CAL SPRD	245	394.09	-37.9%	5	4791.3%	169	344	-51.0%
SOYMEAL NEARBY+2 CAL SPRD	0	84.09	-100.0%	0	-	51	25	104.1%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	45	1	5234.8%
WHEAT	89	40.27	121.7%	40.5	120.5%	268	84	218.5%
WHEAT-CORN IC50	22	0	-	0	-	7	1	443.0%
WHEAT NEARBY+2 CAL SPRD	74	16.64	344.8%	16.25	355.4%	128	26	398.4%
TOTAL FUTURES GROUP								
Interest Rate Futures	5,925,346	5,786,310.09	2.4%	6,507,975.9	-9.0%	7,083,362	5,825,723	21.6%
Equity Index Futures	220,739	328,179.95	-32.7%	286,097.6	-22.8%	248,259	288,499	-13.9%
Ag Products Futures	1,330,407	1,072,280.5	24.1%	1,058,415.2	25.7%	1,227,250	1,063,756	15.4%
TOTAL FUTURES	7,476,491	7,186,770.55	4.0%	7,852,488.7	-4.8%	8,558,870.66	7,177,978.23	19.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,531,866	1,378,496.96	11.1%	1,280,800.75	19.6%	1,364,975	1,142,791	19.4%
Equity Index Options	184	104.95	74.9%	143.3	28.1%	122	327	-62.6%
Ag Products Options	326,312	240,495.14	35.7%	290,931.35	12.2%	295,966	281,201	5.3%
TOTAL OPTIONS	1,858,362	1,619,097.05	14.8%	1,571,875.4	18.2%	1,661,063	1,424,319.63	16.6%

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TOTAL COMBINED								
Interest Rate	7,457,212	7,164,807.05	4.1%	7,788,776.65	-4.3%	8,448,337	6,968,514	21.2%
Equity Index	220,922	328,284.91	-32.7%	286,240.9	-22.8%	248,381	288,826	-14.0%
Ag Products	1,656,719	1,312,775.64	26.2%	1,349,346.55	22.8%	1,523,216	1,344,957	13.3%
GRAND TOTAL	9,334,853	8,805,867.59	6.0%	9,424,364.1	-0.9%	10,219,933.66	8,602,297.86	18.8%