

CBOT Exchange ADV Report - Monthly

January 2024

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	ADV JAN 2024	ADV JAN 2023	% CHG	ADV DEC 2023	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	220.2	-100.0%	0	-	0	220	-100.0%
10-YR Eris SOFR	1,504	18.45	8053.1%	1,804.35	-16.6%	1,504	18	8053.1%
10-YR MAC LIBOR	0	270.65	-100.0%	0	-	0	271	-100.0%
10-YR MAC SOFR	0	0	-	0	-	0	0	-
10-YR NOTE	1,922,861	1,546,440.4	24.3%	1,602,696.2	20.0%	1,922,861	1,546,440	24.3%
10Y YIELD	5,389	1,369.35	293.6%	5,563.05	-3.1%	5,389	1,369	293.6%
1-YR Eris SOFR	72	3.45	1984.2%	130.5	-44.9%	72	3	1984.2%
20-YR BOND	0	29.55	-100.0%	0	-	0	30	-100.0%
2-YR Eris LIBOR	0	760.75	-100.0%	0	-	0	761	-100.0%
2-YR Eris SOFR	369	197.9	86.6%	1,870.95	-80.3%	369	198	86.6%
2-YR NOTE	741,369	492,361.3	50.6%	695,470.2	6.6%	741,369	492,361	50.6%
2Y YIELD	224	250.85	-10.8%	205.05	9.2%	224	251	-10.8%
30-Year UMBS TBA Futures - 2.5%	0	3.45	-100.0%	0	-	0	3	-100.0%
30-Year UMBS TBA Futures - 3.0%	64	12.2	426.2%	55.5	15.7%	64	12	426.2%
30-Year UMBS TBA Futures - 3.5%	43	8.95	385.2%	58.8	-26.1%	43	9	385.2%
30-Year UMBS TBA Futures - 4.0%	65	3.55	1727.0%	55	17.9%	65	4	1727.0%
30-Year UMBS TBA Futures - 4.5%	71	6.3	1030.8%	54.3	31.2%	71	6	1030.8%
30-Year UMBS TBA Futures - 5.0%	140	12.5	1018.5%	124.6	12.2%	140	13	1018.5%
30-Year UMBS TBA Futures - 5.5%	153	14.25	975.7%	160	-4.2%	153	14	975.7%
30-Year UMBS TBA Futures - 6.0%	147	6.05	2334.5%	204.65	-28.0%	147	6	2334.5%
30-YR BOND	465,987	320,735.75	45.3%	432,240.9	7.8%	465,987	320,736	45.3%
30-YR Eris LIBOR	0	0	-	0	-	0	0	-
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	12	91.2	-86.4%	15.6	-20.3%	12	91	-86.4%
3-YR Eris LIBOR	0	113	-100.0%	0	-	0	113	-100.0%
3-YR Eris SOFR	370	414.2	-10.6%	511.5	-27.6%	370	414	-10.6%
3-YR NOTE	9,921	4,833.55	105.3%	7,263.4	36.6%	9,921	4,834	105.3%
4-YR Eris LIBOR	0	31.15	-100.0%	0	-	0	31	-100.0%
4-YR Eris SOFR	80	91.05	-11.7%	243.15	-66.9%	80	91	-11.7%
5-YR Eris LIBOR	0	426.6	-100.0%	0	-	0	427	-100.0%
5-YR Eris SOFR	2,362	73.7	3104.8%	4,942.7	-52.2%	2,362	74	3104.8%
5-YR MAC LIBOR	0	854.85	-100.0%	0	-	0	855	-100.0%
5-YR MAC SOFR	0	0	-	0.1	-100.0%	0	0	-
5-YR NOTE	1,291,351	1,013,074.7	27.5%	1,143,846.4	12.9%	1,291,351	1,013,075	27.5%
5Y YIELD	0	9.4	-98.5%	0	-	0	9	-98.5%
7-YR Eris LIBOR	0	55.4	-100.0%	0	-	0	55	-100.0%
7-YR Eris SOFR	88	25.5	246.0%	209.75	-57.9%	88	26	246.0%
FED FUND	490,328	383,498.4	27.9%	313,727.05	56.3%	490,328	383,498	27.9%
UBSBM	34	0	-	46.5	-26.1%	34	0	-
Ultra 10-Year Note	580,479	345,856.6	67.8%	500,686.6	15.9%	580,479	345,857	67.8%
ULTRA T-BOND	326,147	179,116.7	82.1%	304,065.15	7.3%	326,147	179,117	82.1%

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Interest Rate Options								
10-YR NOTE	666,505	689,301.2	-3.3%	706,957.2	-5.7%	666,505	689,301	-3.3%
2-YR NOTE	21,871	12,385.65	76.6%	16,884.2	29.5%	21,871	12,386	76.6%
30-YR BOND	140,870	115,158.4	22.3%	148,662.95	-5.2%	140,870	115,158	22.3%
5-YR NOTE	211,148	211,689.85	-0.3%	189,964.15	11.2%	211,148	211,690	-0.3%
FED FUND	0	0	-	0	-	0	0	-
Ultra 10-Year Note	499	10.95	4453.2%	468.6	6.4%	499	11	4453.2%
ULTRA 10-YEAR NOTE	3	0	-	19.5	-84.9%	3	0	-
ULTRA T-BOND	853	39	2087.4%	1,100.1	-22.5%	853	39	2087.4%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	2,556	2,082.6	22.7%	8,498.5	-69.9%	2,556	2,083	22.7%
E-mini (\$5) Dow	145,875	171,615.6	-15.0%	139,733.1	4.4%	145,875	171,616	-15.0%
MICRO MINI \$5 DOW	83,462	141,114.05	-40.9%	59,288.75	40.8%	83,462	141,114	-40.9%
Equity Index Options								
DJIA	47	198.05	-76.1%	85.95	-45.0%	47	198	-76.1%
E-mini (\$5) Dow	17	85.45	-80.6%	16.2	2.3%	17	85	-80.6%
Ag Products Futures								
CHI WHEAT	95,932	79,205.65	21.1%	99,508.7	-3.6%	95,932	79,206	21.1%
CORN	316,074	284,066.5	11.3%	197,149.3	60.3%	316,074	284,067	11.3%
DJ_UBS ROLL SELECT INDEX FU	59	126.7	-53.8%	1,130.4	-94.8%	59	127	-53.8%
DOW-UBS COMMOD INDEX	1,747	1,929.5	-9.4%	5,854.8	-70.2%	1,747	1,930	-9.4%
DOW-UBS COMMOD INDEX SWA	0	0	-	3,025.6	-100.0%	0	0	-
FERTILIZER PRODUCTS	94	97.85	-3.6%	39.75	137.3%	94	98	-3.6%
KC WHEAT	51,731	37,402.65	38.3%	43,296.1	19.5%	51,731	37,403	38.3%
MINI CORN	1,088	1,107.15	-1.8%	874.25	24.4%	1,088	1,107	-1.8%
MINI SOYBEAN	1,843	1,725.7	6.8%	2,123.05	-13.2%	1,843	1,726	6.8%
MINI WHEAT	642	846.55	-24.2%	870.95	-26.3%	642	847	-24.2%
OATS	498	423.85	17.6%	393.9	26.5%	498	424	17.6%
ROUGH RICE	904	555.55	62.7%	1,518.7	-40.5%	904	556	62.7%
SOYBEAN	233,872	206,993.6	13.0%	255,406.8	-8.4%	233,872	206,994	13.0%
SOYBEAN MEAL	165,538	112,272.5	47.4%	149,261.05	10.9%	165,538	112,273	47.4%
SOYBEAN OIL	136,513	115,502.4	18.2%	140,639.15	-2.9%	136,513	115,502	18.2%
WHEAT	14	67.5	-78.8%	5	185.7%	14	68	-78.8%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	26,900	21,087.7	27.6%	26,371.65	2.0%	26,900	21,088	27.6%
CORN	110,075	87,112.9	26.4%	49,908.05	120.6%	110,075	87,113	26.4%
CORN NEARBY+2 CAL SPRD	24	820.9	-97.1%	115	-79.3%	24	821	-97.1%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	55	327.4	-83.1%	8.2	576.5%	55	327	-83.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC SOY OIL CAL SPRD	0	82.5	-100.0%	0	-	0	83	-100.0%
JULY-DEC WHEAT CAL SPRD	19	0	-	0	-	19	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	279	568.55	-51.0%	259.4	7.4%	279	569	-51.0%
KC WHEAT	2,355	2,470.8	-4.7%	1,757.65	34.0%	2,355	2,471	-4.7%
MAR-JULY CORN CAL SPRD	182	293.05	-38.0%	133.5	36.2%	182	293	-38.0%
MAR-JULY SOYBEAN CAL SPRD	0	1.5	-100.0%	0	-	0	2	-100.0%
MAR-JULY WHEAT CAL SPRD	42	0	-	3	1295.2%	42	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
OATS	10	6.8	45.0%	7	40.8%	10	7	45.0%
ROUGH RICE	60	63.7	-6.3%	28.5	109.5%	60	64	-6.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	98,709	56,298.3	75.3%	62,698.3	57.4%	98,709	56,298	75.3%
SOYBEAN CRUSH	0	0.25	-100.0%	0.4	-100.0%	0	0	-100.0%
SOYBEAN MEAL	28,561	15,965.9	78.9%	22,908.6	24.7%	28,561	15,966	78.9%
SOYBEAN OIL	10,595	9,072.35	16.8%	8,524.3	24.3%	10,595	9,072	16.8%
SOYBN NEARBY+2 CAL SPRD	107	196.75	-45.5%	94.5	13.4%	107	197	-45.5%
SOYMEAL NEARBY+2 CAL SPRD	19	60	-67.9%	108.25	-82.2%	19	60	-67.9%
SOY OIL NEARBY+2 CAL SPRD	204	1.25	16185.7%	0	-	204	1	16185.7%
WHEAT	26	49.85	-48.0%	54.85	-52.8%	26	50	-48.0%
WHEAT-CORN IC50	0	0	-	0	-	0	0	-
WHEAT NEARBY+2 CAL SPRD	417	98.65	322.6%	9	4532.3%	417	99	322.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	5,839,634	4,291,291.85	36.1%	5,016,251.95	16.4%	5,839,634	4,291,292	36.1%
Equity Index Futures	231,893	314,812.25	-26.3%	207,520.35	11.7%	231,893	314,812	-26.3%
Ag Products Futures	1,006,549	842,323.65	19.5%	901,097.5	11.7%	1,006,549	842,324	19.5%
TOTAL FUTURES	7,078,075	5,448,427.75	29.9%	6,124,869.8	15.6%	7,078,075.29	5,448,427.75	29.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,041,749	1,028,585.05	1.3%	1,064,056.7	-2.1%	1,041,749	1,028,585	1.3%
Equity Index Options	64	283.5	-77.5%	102.15	-37.5%	64	284	-77.5%
Ag Products Options	278,639	194,579.1	43.2%	172,990.15	61.1%	278,639	194,579	43.2%
TOTAL OPTIONS	1,320,451	1,223,447.65	7.9%	1,237,149	6.7%	1,320,451.29	1,223,447.65	7.9%

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TOTAL COMBINED								
Interest Rate	6,881,383	5,319,876.9	29.4%	6,080,308.65	13.2%	6,881,383	5,319,877	29.4%
Equity Index	231,957	315,095.75	-26.4%	207,622.5	11.7%	231,957	315,096	-26.4%
Ag Products	1,285,187	1,036,902.75	23.9%	1,074,087.65	19.7%	1,285,187	1,036,903	23.9%
GRAND TOTAL	8,398,527	6,671,875.4	25.9%	7,362,018.8	14.1%	8,398,526.57	6,671,875.4	25.9%