

CBOT Exchange ADV Report - Monthly

December 2023

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	ADV DEC 2023	ADV DEC 2022	% CHG	ADV NOV 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	1,374.43	-100.0%	0	-	102	749	-86.4%
10-YR Eris SOFR	1,804	45.05	3905.4%	583.9	209.0%	848	47	1700.1%
10-YR MAC LIBOR	0	1,888.48	-100.0%	0	-	250	1,286	-80.5%
10-YR MAC SOFR	0	0	-	0	-	0	0	800.0%
10-YR NOTE	1,602,696	1,213,485.14	32.1%	3,007,906.43	-46.7%	1,993,033	1,841,144	8.2%
10Y YIELD	5,563	1,365.95	307.3%	7,281.57	-23.6%	5,195	4,423	17.4%
15-YR Eris LIBOR	0	0	-	0	-	0	6	-100.0%
1-YR Eris BSBY	0	0	-	0	-	0	6	-100.0%
1-YR Eris SOFR	131	311.48	-58.1%	134.19	-2.8%	201	918	-78.1%
20-YR BOND	0	32.81	-100.0%	2.19	-100.0%	16	153	-89.8%
2-YR Eris LIBOR	0	5,861.86	-100.0%	0	-	382	3,612	-89.4%
2-YR Eris SOFR	1,871	844.52	121.5%	255.24	633.0%	1,032	593	74.1%
2-YR NOTE	695,470	394,423.67	76.3%	1,464,549.52	-52.5%	814,657	676,604	20.4%
2Y YIELD	205	291.48	-29.7%	213.19	-3.8%	285	378	-24.4%
30-Year UMBS TBA Futures - 2.5%	0	8.1	-100.0%	0	-	4	1	364.9%
30-Year UMBS TBA Futures - 3.0%	56	7.52	637.7%	13.24	319.2%	22	1	1845.1%
30-Year UMBS TBA Futures - 3.5%	59	16.48	256.9%	31.43	87.1%	28	4	603.7%
30-Year UMBS TBA Futures - 4.0%	55	5.95	824.0%	23.57	133.3%	36	2	2057.5%
30-Year UMBS TBA Futures - 4.5%	54	18.19	198.5%	69.14	-21.5%	61	2	2550.8%
30-Year UMBS TBA Futures - 5.0%	125	62.86	98.2%	161.81	-23.0%	83	7	1098.4%
30-Year UMBS TBA Futures - 5.5%	160	2.86	5500.1%	136	17.6%	88	0	36854.0%
30-Year UMBS TBA Futures - 6.0%	205	0.29	71531.1%	148	38.3%	80	0	335916.7%
30-YR BOND	432,241	265,454.71	62.8%	679,776.9	-36.4%	446,054	387,858	15.0%
30-YR Eris LIBOR	0	0	-	0	-	0	3	-100.0%
30-YR MAC LIBOR	0	0	-	0	-	0	17	-100.0%
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	16	157.67	-90.1%	47.86	-67.4%	50	435	-88.4%
3-YR Eris BSBY	0	0	-	0	-	0	0	-100.0%
3-YR Eris LIBOR	0	1,079.05	-100.0%	0	-	68	963	-92.9%
3-YR Eris SOFR	512	910.57	-43.8%	110	365.0%	330	483	-31.6%
3-YR NOTE	7,263	5,409.38	34.3%	7,779.43	-6.6%	6,009	14,531	-58.6%
4-YR Eris LIBOR	0	30.24	-100.0%	0	-	6	253	-97.8%
4-YR Eris SOFR	243	171	42.2%	44.38	447.9%	95	84	12.2%
5-YR Eris LIBOR	0	1,608.05	-100.0%	0	-	246	1,765	-86.1%
5-YR Eris SOFR	4,943	414.19	1093.3%	1,120.52	341.1%	1,921	172	1013.8%
5-YR MAC LIBOR	0	1,450.43	-100.0%	0	-	183	1,653	-89.0%
5-YR MAC SOFR	0	0	-	0	-	0	0	-
5-YR NOTE	1,143,846	796,239.86	43.7%	2,740,658.71	-58.3%	1,557,615	1,301,992	19.6%
5Y YIELD	0	5.43	-100.0%	0	-	4	90	-95.7%
7-YR Eris LIBOR	0	63.19	-100.0%	0	-	22	181	-88.0%
7-YR Eris SOFR	210	61.52	240.9%	69.48	201.9%	69	49	40.6%
FED FUND	313,727	229,271.86	36.8%	346,266.76	-9.4%	441,983	334,644	32.1%
UBSBM	47	0	-	180.95	-74.3%	25	0	-
Ultra 10-Year Note	500,687	281,391.48	77.9%	851,801.9	-41.2%	502,278	381,080	31.8%
ULTRA T-BOND	304,065	169,476.24	79.4%	571,506.14	-46.8%	311,437	238,796	30.4%

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Interest Rate Options								
10-YR NOTE	706,957	617,821.43	14.4%	882,676.48	-19.9%	708,342	655,626	8.0%
2-YR NOTE	16,884	12,825.05	31.7%	25,079.62	-32.7%	22,983	5,002	359.4%
30-YR BOND	148,663	93,919.05	58.3%	173,237.71	-14.2%	141,327	115,098	22.8%
5-YR NOTE	189,964	155,130.62	22.5%	212,129.62	-10.4%	275,936	241,005	14.5%
FED FUND	0	0	-	95.24	-100.0%	8	16	-50.3%
Ultra 10-Year Note	469	22.81	1954.4%	455.24	2.9%	235	5	4333.4%
ULTRA 10-YEAR NOTE	20	0	-	14	39.3%	3	0	-
ULTRA T-BOND	1,100	53.76	1946.3%	888	23.9%	408	103	298.0%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	8,499	7,997.24	6.3%	2,062.95	312.0%	3,667	3,917	-6.4%
E-mini (\$5) Dow	139,733	184,554.81	-24.3%	132,949.38	5.1%	170,008	203,321	-16.4%
MICRO MINI \$5 DOW	59,289	138,518.43	-57.2%	67,286.9	-11.9%	101,105	179,017	-43.5%
Equity Index Options								
DJIA	86	357.81	-76.0%	61.14	40.6%	261	64	310.5%
E-mini (\$5) Dow	16	121.48	-86.7%	5.81	178.9%	26	111	-76.1%
Ag Products Futures								
CHI WHEAT	99,509	65,308.14	52.4%	148,786	-33.1%	123,705	103,409	19.6%
CORN	197,149	191,980.19	2.7%	420,913.67	-53.2%	332,379	310,283	7.1%
DJ_UBS ROLL SELECT INDEX FU	1,130	1,328.24	-14.9%	15.62	7137.3%	414	432	-4.1%
DOW-UBS COMMOD INDEX	5,855	6,211.9	-5.7%	499.33	1072.5%	2,247	3,014	-25.4%
DOW-UBS COMMOD INDEX SWA	3,026	0	-	0	-	1,346	0	337785.5%
FERTILIZER PRODUCS	40	64.76	-38.6%	57.19	-30.5%	81	129	-37.2%
KC WHEAT	43,296	23,717.05	82.6%	59,128.1	-26.8%	49,857	41,314	20.7%
MINI CORN	874	1,216.86	-28.2%	1,498.29	-41.6%	1,521	2,427	-37.3%
MINI SOYBEAN	2,123	2,205.86	-3.8%	2,430	-12.6%	2,088	2,750	-24.1%
MINI WHEAT	871	853.81	2.0%	961.05	-9.4%	1,359	1,292	5.2%
OATS	394	396.76	-0.7%	772.57	-49.0%	630	429	47.0%
ROUGH RICE	1,519	1,444.38	5.1%	1,028.9	47.6%	996	979	1.7%
SOYBEAN	255,407	224,197.43	13.9%	236,473.19	8.0%	249,647	206,059	21.2%
SOYBEAN MEAL	149,261	132,741.43	12.4%	184,182.38	-19.0%	148,781	111,919	32.9%
SOYBEAN OIL	140,639	153,922.19	-8.6%	179,818.76	-21.8%	150,176	119,729	25.4%
WHEAT	5	4.76	5.0%	42.86	-88.3%	37	231	-84.0%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	8	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	6	1	567.8%
CHI WHEAT	26,372	18,092.52	45.8%	26,707.29	-1.3%	31,070	28,174	10.3%
CORN	49,908	55,862.95	-10.7%	104,940.38	-52.4%	123,183	119,709	2.9%
CORN NEARBY+2 CAL SPRD	115	68.81	67.1%	462.67	-75.1%	1,118	952	17.5%
DEC-DEC CORN CAL SPRD	0	0	-	4.38	-100.0%	24	0	-
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-	1	0	-
DEC-JULY CORN CAL SPRD	0	0	-	55.14	-100.0%	75	76	-1.6%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	1	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-DEC CORN CAL SPRD	8	506.57	-98.4%	12.43	-34.0%	423	419	0.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	9	3	169.7%
JULY-DEC SOY OIL CAL SPRD	0	23.81	-100.0%	0	-	10	2	414.1%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	15	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	400.0%
JULY-NOV SOYBEAN CAL SPRD	259	108.76	138.5%	294.05	-11.8%	384	227	68.9%
KC WHEAT	1,758	1,693.38	3.8%	1,731.86	1.5%	3,220	3,223	-0.1%
MAR-JULY CORN CAL SPRD	134	279.76	-52.3%	188.57	-29.2%	107	181	-41.0%
MAR-JULY SOYBEAN CAL SPRD	0	33.33	-100.0%	0	-	4	5	-23.4%
MAR-JULY WHEAT CAL SPRD	3	0	-	0	-	0	1	-59.8%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	6	21	-72.9%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	17	0	-
OATS	7	3.67	90.9%	7.1	-1.3%	8	8	0.6%
ROUGH RICE	29	112.14	-74.6%	111.38	-74.4%	106	85	24.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	13	3	287.1%
SOYBEAN	62,698	37,492.38	67.2%	72,199.9	-13.2%	73,133	66,644	9.7%
SOYBEAN CRUSH	0	0	-	0	-	0	1	-92.3%
SOYBEAN MEAL	22,909	14,187.57	61.5%	35,366.71	-35.2%	20,163	11,245	79.3%
SOYBEAN OIL	8,524	15,640.67	-45.5%	12,883.76	-33.8%	16,829	12,271	37.1%
SOYBN NEARBY+2 CAL SPRD	95	13.57	596.3%	416.67	-77.3%	331	163	103.4%
SOYMEAL NEARBY+2 CAL SPRD	108	0	-	69.52	55.7%	35	5	610.4%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	1	5	-85.9%
WHEAT	55	52.9	3.7%	140.67	-61.0%	87	18	383.9%
WHEAT-CORN ICSO	0	0	-	0	-	1	34	-96.8%
WHEAT NEARBY+2 CAL SPRD	9	55.76	-83.9%	25	-64.0%	24	140	-82.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	5,016,252	3,373,241.95	48.7%	9,680,872.48	-48.2%	6,084,798	5,194,986	17.1%
Equity Index Futures	207,520	331,070.48	-37.3%	202,299.24	2.6%	274,780	386,255	-28.9%
Ag Products Futures	901,098	805,593.76	11.9%	1,236,607.9	-27.1%	1,065,263	904,397	17.8%
TOTAL FUTURES	6,124,870	4,509,906.19	35.8%	#####	-44.9%	7,424,840.87	6,485,637.63	14.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,064,057	879,772.71	20.9%	1,294,575.91	-17.8%	1,149,242	1,016,856	13.0%
Equity Index Options	102	479.29	-78.7%	66.95	52.6%	288	174	65.1%
Ag Products Options	172,990	144,228.57	19.9%	255,617.48	-32.3%	270,395	243,631	11.0%
TOTAL OPTIONS	1,237,149	1,024,480.57	20.8%	1,550,260.33	-20.2%	1,419,925	1,260,661.57	12.6%

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TOTAL COMBINED								
Interest Rate	6,080,309	4,253,014.67	43.0%	10,975,448.38	-44.6%	7,234,040	6,211,842	16.5%
Equity Index	207,623	331,549.76	-37.4%	202,366.19	2.6%	275,068	386,429	-28.8%
Ag Products	1,074,088	949,822.33	13.1%	1,492,225.38	-28.0%	1,335,658	1,148,028	16.3%
GRAND TOTAL	7,362,019	5,534,386.76	33.0%	12,670,039.95	-41.9%	8,844,765.87	7,746,299.19	14.2%