

CBOT Exchange ADV Report - Monthly

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	ADV FEB 2024	ADV FEB 2023	% CHG	ADV JAN 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	123.95	-100.0%	0	-	0	173	-100.0%
10-YR Eris SOFR	674	2.63	25513.7%	1,504.24	-55.2%	1,099	11	10131.8%
10-YR MAC LIBOR	0	193.16	-100.0%	0	-	0	233	-100.0%
10-YR MAC SOFR	0	0.47	-100.0%	0	-	0	0	-100.0%
10-YR NOTE	3,220,485	2,736,051.05	17.7%	1,922,861.05	67.5%	2,555,848	2,125,994	20.2%
10Y YIELD	5,990	4,213.53	42.2%	5,389.33	11.2%	5,682	2,755	106.3%
1-YR Eris SOFR	201	181.11	11.0%	71.9	179.5%	135	90	49.8%
20-YR BOND	0	52.05	-100.0%	0	-	0	41	-100.0%
2-YR Eris LIBOR	0	1,539.95	-100.0%	0	-	0	1,140	-100.0%
2-YR Eris SOFR	374	143.74	160.2%	369.24	1.3%	372	172	116.6%
2-YR NOTE	1,375,856	1,079,203.16	27.5%	741,369.43	85.6%	1,050,875	778,259	35.0%
2Y YIELD	219	474.47	-53.9%	223.86	-2.3%	221	360	-38.5%
30-Year UMBS TBA Futures - 2.5%	0	7	-100.0%	0	-	0	5	-100.0%
30-Year UMBS TBA Futures - 3.0%	43	7.42	480.8%	64.19	-32.9%	54	10	446.0%
30-Year UMBS TBA Futures - 3.5%	35	7.89	347.8%	43.43	-18.6%	39	8	368.1%
30-Year UMBS TBA Futures - 4.0%	54	10.79	401.4%	64.86	-16.6%	60	7	742.3%
30-Year UMBS TBA Futures - 4.5%	83	3.63	2174.5%	71.24	15.9%	77	5	1435.6%
30-Year UMBS TBA Futures - 5.0%	122	11.11	999.0%	139.81	-12.7%	131	12	1009.5%
30-Year UMBS TBA Futures - 5.5%	178	10.11	1662.9%	153.29	16.2%	165	12	1252.4%
30-Year UMBS TBA Futures - 6.0%	131	17.37	654.2%	147.29	-11.1%	139	12	1104.9%
30-YR BOND	676,574	543,096.79	24.6%	465,986.76	45.2%	568,712	429,065	32.5%
30-YR Eris LIBOR	0	0	-	0	-	0	0	-
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	10	66.05	-84.8%	12.43	-19.1%	11	79	-85.7%
3-YR Eris LIBOR	0	280.58	-100.0%	0	-	0	195	-100.0%
3-YR Eris SOFR	367	267.37	37.1%	370.48	-1.0%	369	343	7.6%
3-YR NOTE	11,324	6,828.05	65.8%	9,921	14.1%	10,605	5,805	82.7%
4-YR Eris LIBOR	0	13.11	-100.0%	0	-	0	22	-100.0%
4-YR Eris SOFR	43	32.95	30.8%	80.43	-46.4%	62	63	-0.8%
5-YR Eris LIBOR	0	1,216.58	-100.0%	0	-	0	811	-100.0%
5-YR Eris SOFR	1,016	135.42	650.1%	2,361.95	-57.0%	1,705	104	1543.3%
5-YR MAC LIBOR	0	881.37	-100.0%	0	-	0	868	-100.0%
5-YR MAC SOFR	0	2.32	-100.0%	0	-	0	1	-100.0%
5-YR NOTE	2,620,892	2,084,978.89	25.7%	1,291,350.71	103.0%	1,939,907	1,535,284	26.4%
5Y YIELD	0	33.05	-100.0%	0.14	-100.0%	0	21	-99.7%
7-YR Eris LIBOR	0	14.11	-100.0%	0	-	0	35	-100.0%
7-YR Eris SOFR	141	0	-	88.24	60.0%	114	13	772.1%
FED FUND	397,782	564,135.32	-29.5%	490,327.9	-18.9%	445,184	471,501	-5.6%
UBSBM	18	0	-	34.38	-46.5%	27	0	-
Ultra 10-Year Note	949,109	625,050.53	51.8%	580,479.19	63.5%	760,299	481,874	57.8%
ULTRA T-BOND	580,225	425,165.42	36.5%	326,147.14	77.9%	450,087	298,987	50.5%

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Interest Rate Options								
10-YR NOTE	992,663	841,656.42	17.9%	666,505.05	48.9%	825,607	763,526	8.1%
2-YR NOTE	33,152	17,886	85.4%	21,871.29	51.6%	27,374	15,065	81.7%
30-YR BOND	172,885	140,727.95	22.9%	140,870.1	22.7%	156,487	127,615	22.6%
5-YR NOTE	275,379	354,538.05	-22.3%	211,147.76	30.4%	242,480	281,283	-13.8%
FED FUND	0	0.11	-100.0%	0	-	0	0	-100.0%
Ultra 10-Year Note	875	13.89	6197.0%	498.57	75.5%	682	12	5408.2%
ULTRA 10-YEAR NOTE	7	0	-	2.95	121.9%	5	0	-
ULTRA T-BOND	815	43.21	1786.8%	853.1	-4.4%	835	41	1933.2%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	2,373	2,339.95	1.4%	2,556.19	-7.2%	2,467	2,208	11.7%
E-mini (\$5) Dow	130,036	188,244.37	-30.9%	145,874.95	-10.9%	138,149	179,717	-23.1%
MICRO MINI \$5 DOW	80,017	129,890.11	-38.4%	83,461.57	-4.1%	81,782	135,646	-39.7%
Equity Index Options								
DJIA	20	301.37	-93.3%	47.29	-57.5%	34	248	-86.3%
E-mini (\$5) Dow	17	47.16	-63.4%	16.57	4.1%	17	67	-74.7%
Ag Products Futures								
CHI WHEAT	148,086	140,284	5.6%	95,931.52	54.4%	121,373	108,962	11.4%
CORN	457,668	381,000.79	20.1%	316,074.19	44.8%	385,144	331,291	16.3%
DJ_UBS ROLL SELECT INDEX FU	48	4.84	893.4%	58.52	-17.8%	53	67	-20.6%
DOW-UBS COMMOD INDEX	499	2,101.32	-76.2%	1,747.24	-71.4%	1,139	2,013	-43.4%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	0	-
FERTILIZER PRODUCS	66	114.05	-41.9%	94.33	-29.8%	81	106	-23.7%
KC WHEAT	73,438	57,952.84	26.7%	51,730.52	42.0%	62,320	47,414	31.4%
MINI CORN	1,399	989.95	41.3%	1,087.67	28.6%	1,239	1,050	18.0%
MINI SOYBEAN	1,992	1,816.16	9.7%	1,842.86	8.1%	1,916	1,770	8.2%
MINI WHEAT	879	1,233.74	-28.7%	641.81	37.0%	758	1,035	-26.8%
OATS	700	656.95	6.5%	498.33	40.4%	597	537	11.0%
ROUGH RICE	1,783	1,366.26	30.5%	903.76	97.3%	1,333	951	40.2%
SOYBEAN	290,456	283,786.79	2.4%	233,871.76	24.2%	261,474	244,406	7.0%
SOYBEAN MEAL	178,813	141,002.58	26.8%	165,538.48	8.0%	172,014	126,269	36.2%
SOYBEAN OIL	166,172	154,817.63	7.3%	136,513.38	21.7%	150,981	134,656	12.1%
WHEAT	20	55.26	-63.8%	14.29	40.0%	17	62	-72.3%

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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	24,846	37,145.26	-33.1%	26,900.14	-7.6%	25,898	28,911	-10.4%
CORN	129,476	78,613.74	64.7%	110,075.29	17.6%	119,539	82,972	44.1%
CORN NEARBY+2 CAL SPRD	29	774.26	-96.3%	23.81	19.7%	26	798	-96.7%
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	11.58	-100.0%	0	-	0	6	-100.0%
JULY-DEC CORN CAL SPRD	200	432.53	-53.8%	55.48	260.2%	126	379	-66.8%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC SOY OIL CAL SPRD	50	0	-	0	-	24	42	-42.4%
JULY-DEC WHEAT CAL SPRD	0	0	-	19.05	-100.0%	10	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	253	601.74	-58.0%	278.71	-9.2%	266	585	-54.5%
KC WHEAT	3,332	2,896	15.0%	2,354.86	41.5%	2,831	2,678	5.7%
MAR-JULY CORN CAL SPRD	57	198.42	-71.3%	181.76	-68.6%	121	247	-51.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
MAR-JULY WHEAT CAL SPRD	14	0	-	41.86	-67.2%	28	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
NOV-MAR SOYBEAN CSO	0	0.53	-100.0%	0	-	0	0	-100.0%
OATS	13	8.68	45.7%	9.86	28.3%	11	8	45.4%
ROUGH RICE	83	144.68	-42.6%	59.71	39.2%	71	103	-31.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	97,426	49,425.11	97.1%	98,708.52	-1.3%	98,083	52,950	85.2%
SOYBEAN CRUSH	0	0	-	0	-	0	0	-100.0%
SOYBEAN MEAL	25,670	18,982.84	35.2%	28,561.38	-10.1%	27,151	17,436	55.7%
SOYBEAN OIL	14,707	14,960.53	-1.7%	10,595.38	38.8%	12,601	11,941	5.5%
SOYBN NEARBY+2 CAL SPRD	141	26.32	435.8%	107.14	31.6%	124	114	8.7%
SOYMEAL NEARBY+2 CAL SPRD	38	54.21	-30.8%	19.29	94.4%	28	57	-50.7%
SOY OIL NEARBY+2 CAL SPRD	40	3.95	913.3%	203.57	-80.4%	124	3	4727.4%
WHEAT	147	130.05	12.7%	25.9	465.9%	85	89	-4.7%
WHEAT-CORN IC50	0	10.53	-100.0%	0	-	0	5	-100.0%
WHEAT NEARBY+2 CAL SPRD	198	52.21	279.8%	416.9	-52.4%	310	76	308.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	9,841,945	8,074,452.47	21.9%	5,839,633.9	68.5%	7,791,981	6,134,370	27.0%
Equity Index Futures	212,427	320,474.42	-33.7%	231,892.71	-8.4%	222,397	317,571	-30.0%
Ag Products Futures	1,322,019	1,167,183.16	13.3%	1,006,548.67	31.3%	1,160,437	1,000,589	16.0%
TOTAL FUTURES	11,376,391	9,562,110.05	19.0%	7,078,075.29	60.7%	9,174,814.83	7,452,529.39	23.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,475,777	1,354,865.63	8.9%	1,041,748.81	41.7%	1,253,470	1,187,542	5.6%
Equity Index Options	37	348.53	-89.3%	63.86	-41.5%	51	315	-83.8%
Ag Products Options	296,718	204,473.16	45.1%	278,638.62	6.5%	287,458	199,399	44.2%
TOTAL OPTIONS	1,772,533	1,559,687.32	13.6%	1,320,451.29	34.2%	1,540,978.78	1,387,256.72	11.1%

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TOTAL COMBINED								
Interest Rate	11,317,722	9,429,318.11	20.0%	6,881,382.71	64.5%	9,045,451	7,321,912	23.5%
Equity Index	212,464	320,822.95	-33.8%	231,956.57	-8.4%	222,448	317,886	-30.0%
Ag Products	1,618,738	1,371,656.32	18.0%	1,285,187.29	26.0%	1,447,895	1,199,988	20.7%
GRAND TOTAL	13,148,924	11,121,797.37	18.2%	8,398,526.57	56.6%	10,715,793.61	8,839,786.1	21.2%