

CBOT Exchange ADV Report - Monthly

March 2024

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	ADV MAR 2024	ADV MAR 2023	% CHG	ADV FEB 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	811.43	-100.0%	0	-	0	410	-100.0%
10-YR Eris SOFR	2,765	1,144.83	141.5%	674.05	310.2%	1,645	431	281.4%
10-YR MAC LIBOR	0	1,635.13	-100.0%	0	-	0	753	-100.0%
10-YR MAC SOFR	0	0.39	-100.0%	0	-	0	0	-100.0%
10-YR NOTE	1,750,596	2,138,485.78	-18.1%	3,220,484.95	-45.6%	2,291,831	2,130,628	7.6%
10Y YIELD	5,323	6,288.26	-15.4%	5,990.3	-11.1%	5,565	4,066	36.9%
1-YR Eris SOFR	287	740.43	-61.3%	200.95	42.6%	185	331	-44.3%
20-YR BOND	0	34.09	-100.0%	0	-	0	38	-100.0%
2-YR Eris LIBOR	0	2,215.3	-100.0%	0	-	0	1,539	-100.0%
2-YR Eris SOFR	1,685	2,960.61	-43.1%	373.95	350.6%	802	1,206	-33.5%
2-YR NOTE	702,972	861,787.74	-18.4%	1,375,855.75	-48.9%	936,808	809,245	15.8%
2Y YIELD	120	642	-81.4%	218.6	-45.3%	188	464	-59.5%
30-Year UMBS TBA Futures - 2.5%	0	3.61	-100.0%	0	-	0	5	-100.0%
30-Year UMBS TBA Futures - 3.0%	5	12	-60.8%	43.1	-89.1%	38	11	254.3%
30-Year UMBS TBA Futures - 3.5%	33	10.04	230.6%	35.35	-6.1%	37	9	314.4%
30-Year UMBS TBA Futures - 4.0%	58	10.43	452.5%	54.1	6.6%	59	8	608.5%
30-Year UMBS TBA Futures - 4.5%	26	22.09	17.7%	82.6	-68.5%	60	11	430.3%
30-Year UMBS TBA Futures - 5.0%	150	17.26	768.1%	122.05	22.8%	137	14	892.0%
30-Year UMBS TBA Futures - 5.5%	132	7.65	1626.3%	178.15	-25.8%	154	11	1366.8%
30-Year UMBS TBA Futures - 6.0%	148	40.04	268.6%	131	12.7%	142	22	541.9%
30-YR BOND	391,688	433,597	-9.7%	676,573.5	-42.1%	510,671	430,747	18.6%
30-YR Eris LIBOR	0	0	-	0	-	0	0	-
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	8	38.65	-79.7%	10.05	-21.9%	10	64	-84.1%
3-YR Eris LIBOR	0	397.74	-100.0%	0	-	0	270	-100.0%
3-YR Eris SOFR	631	606.26	4.1%	366.6	72.1%	455	440	3.2%
3-YR NOTE	8,493	6,530	30.1%	11,323.9	-25.0%	9,913	6,074	63.2%
4-YR Eris LIBOR	0	23.09	-100.0%	0	-	0	23	-100.0%
4-YR Eris SOFR	265	103	156.8%	43.1	513.8%	129	78	65.5%
5-YR Eris LIBOR	0	1,295.83	-100.0%	0	-	0	991	-100.0%
5-YR Eris SOFR	3,787	3,389.7	11.7%	1,015.8	272.8%	2,388	1,323	80.5%
5-YR MAC LIBOR	0	509.43	-100.0%	0	-	0	735	-100.0%
5-YR MAC SOFR	0	1.91	-100.0%	0	-	0	1	-100.0%
5-YR NOTE	1,190,145	1,624,753.39	-26.7%	2,620,891.85	-54.6%	1,694,084	1,568,475	8.0%
5Y YIELD	0	2.13	-100.0%	0	-	0	14	-99.6%
7-YR Eris LIBOR	0	142.7	-100.0%	0	-	0	75	-100.0%
7-YR Eris SOFR	356	54.13	558.1%	141.15	152.4%	193	28	583.4%
FED FUND	349,171	821,131.39	-57.5%	397,782.05	-12.2%	413,704	601,203	-31.2%
UBSBM	18	0	-	18.4	-1.6%	24	0	-
Ultra 10-Year Note	458,724	481,625.52	-4.8%	949,109.2	-51.7%	661,422	481,782	37.3%
ULTRA 10-YEAR NOTE	409	0	-	0	-	134	0	-
ULTRA T-BOND	302,815	257,319.26	17.7%	580,224.75	-47.8%	401,802	283,529	41.7%

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Interest Rate Options								
10-YR NOTE	898,142	836,747.65	7.3%	992,663.5	-9.5%	849,389	790,689	7.4%
2-YR NOTE	36,612	24,382.7	50.2%	33,152.25	10.4%	30,403	18,522	64.1%
30-YR BOND	169,663	132,535.09	28.0%	172,885.4	-1.9%	160,807	129,440	24.2%
5-YR NOTE	287,064	406,365	-29.4%	275,379.1	4.2%	257,098	327,684	-21.5%
FED FUND	0	0	-	0	-	0	0	-100.0%
Ultra 10-Year Note	238	13.96	1604.9%	874.95	-72.8%	537	13	4037.4%
ULTRA 10-YEAR NOTE	0	0	-	6.55	-100.0%	3	0	-
ULTRA T-BOND	917	75.43	1115.6%	815.3	12.5%	862	54	1501.4%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	8,645	5,522.87	56.5%	2,373.2	264.3%	4,492	3,438	30.7%
E-mini (\$5) Dow	165,384	219,804.57	-24.8%	130,036.15	27.2%	147,078	194,588	-24.4%
MICRO MINI \$5 DOW	82,509	175,350.13	-52.9%	80,017.45	3.1%	82,020	150,375	-45.5%
Equity Index Options								
DJIA	21	314.52	-93.4%	20.1	3.7%	30	273	-89.1%
E-mini (\$5) Dow	20	48.35	-58.3%	17.25	16.8%	18	60	-70.0%
Ag Products Futures								
CHI WHEAT	118,648	107,816.39	10.0%	148,085.9	-19.9%	120,479	108,537	11.0%
CORN	312,075	318,006.35	-1.9%	457,667.55	-31.8%	361,187	326,363	10.7%
DJ_UBS ROLL SELECT INDEX FU	902	988.83	-8.8%	48.1	1774.7%	332	409	-19.0%
DOW-UBS COMMOD INDEX	2,549	5,829.91	-56.3%	499.4	410.4%	1,601	3,429	-53.3%
DOW-UBS COMMOD INDEX SWA	3,026	1,380	119.2%	0	-	992	512	93.8%
FERTILIZER PRODUCTS	48	79.13	-39.7%	66.25	-27.9%	70	96	-27.1%
KC WHEAT	61,648	39,791	54.9%	73,438.45	-16.1%	62,099	44,586	39.3%
MINI CORN	1,238	1,278.74	-3.2%	1,398.6	-11.5%	1,239	1,135	9.2%
MINI SOYBEAN	1,897	1,971.22	-3.8%	1,992.25	-4.8%	1,910	1,845	3.5%
MINI WHEAT	875	1,186.96	-26.3%	879.05	-0.5%	796	1,091	-27.1%
OATS	428	549.35	-22.1%	699.8	-38.9%	541	542	-0.1%
ROUGH RICE	918	721.3	27.2%	1,783.2	-48.5%	1,197	865	38.3%
SOYBEAN	246,198	231,212.09	6.5%	290,456.35	-15.2%	256,466	239,511	7.1%
SOYBEAN MEAL	133,833	129,375.91	3.4%	178,812.8	-25.2%	159,496	127,422	25.2%
SOYBEAN OIL	140,746	139,943.22	0.6%	166,171.6	-15.3%	147,625	136,617	8.1%
WHEAT	20	48.7	-58.9%	20	0.0%	18	57	-68.2%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	30	0	-	0	-	10	0	-
CHI WHEAT	30,460	32,545.96	-6.4%	24,845.5	22.6%	27,394	30,259	-9.5%
CORN	115,365	105,222.39	9.6%	129,476.4	-10.9%	118,171	91,226	29.5%
CORN NEARBY+2 CAL SPRD	142	1,487.74	-90.5%	28.5	398.4%	64	1,054	-93.9%
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	4.78	-100.0%	0	-	0	2	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	4	-100.0%
FERTILIZER PRODUCS	1	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	153	608.52	-74.8%	199.8	-23.3%	135	464	-70.9%
JULY-DEC SOYMEAL CAL SPRD	0	34.35	-100.0%	0	-	0	13	-100.0%
JULY-DEC SOY OIL CAL SPRD	25	2.61	858.3%	50	-50.0%	25	28	-10.8%
JULY-DEC WHEAT CAL SPRD	19	0	-	0	-	13	0	-
JULY-JULY WHEAT CAL SPRD	0	0.43	-100.0%	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	344	678.3	-49.2%	253	36.1%	292	619	-52.9%
KC WHEAT	7,158	3,397.43	110.7%	3,331.75	114.8%	4,250	2,945	44.3%
MAR-JULY CORN CAL SPRD	0	0	-	57	-100.0%	81	155	-47.7%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	13.75	-100.0%	19	0	-
NOV-JULY SOYBEAN CAL SPRD	38	0	-	0	-	12	0	-
NOV-MAR SOYBEAN CSO	17	0.22	7489.7%	0	-	5	0	2136.4%
OATS	10	5.83	64.8%	12.65	-24.1%	11	7	52.3%
ROUGH RICE	54	84.91	-36.7%	83.1	-35.3%	65	96	-32.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	101,229	74,237.35	36.4%	97,425.95	3.9%	99,114	60,847	62.9%
SOYBEAN CRUSH	0	0	-	0	-	0	0	-100.0%
SOYBEAN MEAL	19,345	20,090.57	-3.7%	25,670.2	-24.6%	24,592	18,421	33.5%
SOYBEAN OIL	16,321	13,025.39	25.3%	14,707.25	11.0%	13,821	12,343	12.0%
SOYBN NEARBY+2 CAL SPRD	124	154.17	-19.9%	141	-12.4%	124	129	-4.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	37.5	-100.0%	19	36	-47.4%
SOY OIL NEARBY+2 CAL SPRD	0	3.26	-100.0%	40	-100.0%	83	3	2847.5%
WHEAT	212	113.22	87.0%	146.6	44.4%	126	98	29.1%
WHEAT-CORN ICSO	12	0.22	5419.8%	0	-	4	3	19.0%
WHEAT NEARBY+2 CAL SPRD	329	21.74	1411.1%	198.3	65.7%	316	56	465.9%
TOTAL FUTURES GROUP								
Interest Rate Futures	5,170,808	6,648,390.26	-22.2%	9,841,945.25	-47.5%	6,932,580	6,325,055	9.6%
Equity Index Futures	256,538	400,677.57	-36.0%	212,426.8	20.8%	233,591	348,401	-33.0%
Ag Products Futures	1,025,048	980,179.09	4.6%	1,322,019.3	-22.5%	1,116,047	993,017	12.4%
TOTAL FUTURES	6,452,393	8,029,246.91	-19.6%	11,376,391.35	-43.3%	8,282,217.56	7,666,472.98	8.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,392,636	1,400,119.83	-0.5%	1,475,777.05	-5.6%	1,299,098	1,266,402	2.6%
Equity Index Options	41	362.87	-88.7%	37.35	9.8%	48	333	-85.7%
Ag Products Options	291,386	251,719.39	15.8%	296,718.25	-1.8%	288,746	218,808	32.0%
TOTAL OPTIONS	1,684,063	1,652,202.09	1.9%	1,772,532.65	-5.0%	1,587,891.56	1,485,542.9	6.9%

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TOTAL COMBINED								
Interest Rate	6,563,444	8,048,510.09	-18.5%	11,317,722.3	-42.0%	8,231,678	7,591,457	8.4%
Equity Index	256,579	401,040.43	-36.0%	212,464.15	20.8%	233,638	348,734	-33.0%
Ag Products	1,316,433	1,231,898.48	6.9%	1,618,737.55	-18.7%	1,404,793	1,211,826	15.9%
GRAND TOTAL	8,136,456	9,681,449	-16.0%	13,148,924	-38.1%	9,870,109.11	9,152,015.89	7.8%