

CBOT Exchange ADV Report - Monthly

April 2024

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	ADV APR 2024	ADV APR 2023	% CHG	ADV MAR 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	3.58	-100.0%	0	-	0	315	-100.0%
10-YR Eris SOFR	1,347	454.53	196.4%	2,764.8	-51.3%	1,566	437	258.5%
10-YR MAC LIBOR	0	243.89	-100.0%	0	-	0	634	-100.0%
10-YR MAC SOFR	0	0	-	0	-	0	0	-100.0%
10-YR NOTE	2,288,390	1,370,882.95	66.9%	1,750,595.95	30.7%	2,290,919	1,952,416	17.3%
10Y YIELD	8,888	4,332.95	105.1%	5,322.85	67.0%	6,445	4,128	56.1%
1-YR Eris SOFR	211	156.84	34.6%	286.6	-26.3%	192	290	-34.0%
20-YR BOND	0	16.11	-100.0%	0	-	0	33	-100.0%
2-YR Eris LIBOR	0	0	-	0	-	0	1,178	-100.0%
2-YR Eris SOFR	728	254.58	186.1%	1,685.2	-56.8%	783	983	-20.4%
2-YR NOTE	785,689	535,773.58	46.6%	702,971.9	11.8%	896,753	745,098	20.4%
2Y YIELD	175	235.16	-25.5%	119.55	46.6%	185	411	-55.1%
30-Year UMBS TBA Futures - 2.5%	0	0.89	-100.0%	0	-	0	4	-100.0%
30-Year UMBS TBA Futures - 3.0%	27	6.11	343.0%	4.7	475.4%	35	10	264.1%
30-Year UMBS TBA Futures - 3.5%	25	19.21	27.8%	33.2	-26.1%	34	11	197.8%
30-Year UMBS TBA Futures - 4.0%	38	1.53	2389.7%	57.65	-34.1%	53	7	693.8%
30-Year UMBS TBA Futures - 4.5%	69	21.26	223.4%	26	164.5%	62	14	356.7%
30-Year UMBS TBA Futures - 5.0%	84	8.37	908.7%	149.85	-43.7%	123	13	881.8%
30-Year UMBS TBA Futures - 5.5%	375	4.47	8277.2%	132.1	183.7%	213	9	2236.5%
30-Year UMBS TBA Futures - 6.0%	231	0	-	147.6	56.7%	166	17	878.2%
30-YR BOND	489,699	253,323	93.3%	391,688.4	25.0%	505,113	389,129	29.8%
30-YR Eris LIBOR	0	0	-	0	-	0	0	-
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	7	35.32	-81.0%	7.85	-14.3%	9	57	-83.9%
3-YR Eris LIBOR	0	0	-	0	-	0	207	-100.0%
3-YR Eris SOFR	300	50.95	489.6%	630.9	-52.4%	414	349	18.5%
3-YR NOTE	8,495	4,948.21	71.7%	8,492.5	0.0%	9,537	5,810	64.1%
4-YR Eris LIBOR	0	0	-	0	-	0	17	-100.0%
4-YR Eris SOFR	46	21.05	116.3%	264.55	-82.8%	107	64	65.5%
5-YR Eris LIBOR	0	0	-	0	-	0	759	-100.0%
5-YR Eris SOFR	1,740	501.26	247.1%	3,787.4	-54.1%	2,216	1,130	96.1%
5-YR MAC LIBOR	0	0	-	0	-	0	562	-100.0%
5-YR MAC SOFR	0	0	-	0	-	0	1	-100.0%
5-YR NOTE	1,422,362	1,022,158.42	39.2%	1,190,145.05	19.5%	1,622,061	1,440,326	12.6%
5Y YIELD	0	0	-	0	-	0	11	-99.7%
7-YR Eris LIBOR	0	40.37	-100.0%	0	-	0	67	-100.0%
7-YR Eris SOFR	65	18.58	247.4%	356.25	-81.9%	159	26	512.1%
FED FUND	340,437	407,593.21	-16.5%	349,171.3	-2.5%	394,284	555,788	-29.1%
MICRO ULTRA 10-YEAR NOTE	6,194	0	-	408.7	1415.5%	1,740	0	-
MICRO ULTRA T-BOND	3,308	0	-	486.15	580.3%	994	0	-
UBSBM	15	0	-	18.1	-15.1%	22	0	-
Ultra 10-Year Note	572,061	271,691.74	110.6%	458,723.65	24.7%	637,736	432,502	47.5%
ULTRA T-BOND	372,931	157,405.42	136.9%	302,329.25	23.4%	394,032	253,945	55.2%

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Interest Rate Options								
10-YR NOTE	990,826	561,405.05	76.5%	898,142.15	10.3%	886,878	736,906	20.4%
2-YR NOTE	45,972	18,742.84	145.3%	36,611.55	25.6%	34,530	18,574	85.9%
30-YR BOND	208,459	90,169.89	131.2%	169,663.45	22.9%	173,438	120,229	44.3%
5-YR NOTE	238,872	313,525.37	-23.8%	287,064.05	-16.8%	252,267	324,363	-22.2%
FED FUND	0	0	-	0	-	0	0	-100.0%
Ultra 10-Year Note	905	0.16	573133.9%	237.95	280.4%	634	10	6265.8%
ULTRA 10-YEAR NOTE	10	0	-	0	-	5	0	-
ULTRA T-BOND	1,099	81.42	1249.5%	917	19.8%	925	60	1433.6%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	2,562	1,842	39.1%	8,644.65	-70.4%	3,981	3,063	29.9%
E-mini (\$5) Dow	167,228	147,054.37	13.7%	165,383.9	1.1%	152,419	183,438	-16.9%
MICRO MINI \$5 DOW	121,576	93,555.79	30.0%	82,509.1	47.3%	92,505	137,047	-32.5%
Equity Index Options								
DJIA	88	916.26	-90.4%	20.85	321.8%	45	424	-89.3%
E-mini (\$5) Dow	98	21.95	346.9%	20.15	386.8%	39	51	-23.2%
Ag Products Futures								
CHI WHEAT	153,245	147,701.05	3.8%	118,647.85	29.2%	129,164	117,724	9.7%
CORN	434,623	383,757.74	13.3%	312,075.25	39.3%	380,652	339,826	12.0%
DJ_UBS ROLL SELECT INDEX FU	115	149.47	-22.9%	901.75	-87.2%	274	348	-21.3%
DOW-UBS COMMOD INDEX	974	698.47	39.4%	2,549	-61.8%	1,435	2,789	-48.6%
DOW-UBS COMMOD INDEX SWA	0	3,999.47	-100.0%	3,025.6	-100.0%	729	1,330	-45.2%
FERTILIZER PRODUCTS	105	94	12.2%	47.75	120.8%	79	95	-16.9%
KC WHEAT	82,857	55,450.74	49.4%	61,647.85	34.4%	67,601	47,135	43.4%
MINI CORN	1,239	1,215.58	1.9%	1,237.7	0.1%	1,239	1,154	7.4%
MINI SOYBEAN	1,873	1,616.26	15.9%	1,897	-1.3%	1,900	1,791	6.1%
MINI WHEAT	1,084	1,157.21	-6.4%	874.7	23.9%	872	1,107	-21.2%
OATS	1,085	840.05	29.1%	427.7	153.6%	685	612	12.0%
ROUGH RICE	1,553	1,074.58	44.5%	917.7	69.2%	1,291	915	41.2%
SOYBEAN	305,785	276,872.63	10.4%	246,198.4	24.2%	269,538	248,275	8.6%
SOYBEAN MEAL	179,962	146,481	22.9%	133,833.1	34.5%	164,920	131,892	25.0%
SOYBEAN OIL	196,127	143,892.74	36.3%	140,746.15	39.3%	160,481	138,324	16.0%
WHEAT	41	52.63	-22.3%	20	104.5%	24	56	-56.8%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	27	0	-	30	-9.1%	14	0	-
CHI WHEAT	33,338	25,827.37	29.1%	30,459.7	9.4%	28,969	29,220	-0.9%
CORN	93,688	113,785.79	-17.7%	115,365.35	-18.8%	111,681	96,518	15.7%
CORN NEARBY+2 CAL SPRD	117	2,869.89	-95.9%	142.05	-17.6%	78	1,480	-94.7%
DEC-DEC CORN CAL SPRD	386	21.05	1735.2%	0	-	102	5	1973.8%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	148	207.63	-29.0%	0	-	39	50	-21.9%
DEC-JULY WHEAT CAL SPRD	0	2.63	-100.0%	0	-	0	3	-100.0%
FERTILIZER PRODUCTS	3	0	-	0.75	354.5%	1	0	-
JULY-DEC CORN CAL SPRD	44	974.26	-95.5%	153.25	-71.4%	111	584	-81.0%
JULY-DEC SOYMEAL CAL SPRD	0	51.05	-100.0%	0	-	0	22	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	18.42	-100.0%	25	-100.0%	18	25	-28.9%
JULY-DEC WHEAT CAL SPRD	0	0	-	18.5	-100.0%	9	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	452	674.32	-32.9%	344.25	31.4%	334	632	-47.1%
KC WHEAT	13,591	4,297	216.3%	7,158.1	89.9%	6,726	3,262	106.2%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	60	119	-49.8%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	14	0	-
NOV-JULY SOYBEAN CAL SPRD	5	0	-	37.5	-87.9%	10	0	-
NOV-MAR SOYBEAN CSO	276	0	-	16.5	1572.2%	77	0	41535.2%
OATS	11	1.63	602.0%	9.6	19.3%	11	6	89.3%
ROUGH RICE	121	72.84	65.9%	53.75	124.9%	80	91	-11.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	74,883	72,948.79	2.7%	101,229.1	-26.0%	92,692	63,686	45.5%
SOYBEAN CRUSH	0	0	-	0	-	0	0	-100.0%
SOYBEAN MEAL	20,063	16,680.79	20.3%	19,345.35	3.7%	23,391	18,012	29.9%
SOYBEAN OIL	15,072	11,192.89	34.7%	16,321.05	-7.7%	14,152	12,073	17.2%
SOYBN NEARBY+2 CAL SPRD	3	25.21	-89.9%	123.55	-97.9%	92	104	-12.4%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	14	28	-49.5%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	61	2	2730.1%
WHEAT	261	144.47	80.4%	211.75	23.1%	162	109	48.8%
WHEAT-CORN ICSO	14	0	-	12	13.6%	7	3	157.1%
WHEAT NEARBY+2 CAL SPRD	88	6.32	1299.8%	328.5	-73.1%	256	44	478.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	6,303,937	4,030,203.53	56.4%	5,170,808	21.9%	6,765,952	5,786,757	16.9%
Equity Index Futures	291,366	242,452.16	20.2%	256,537.65	13.6%	248,905	323,549	-23.1%
Ag Products Futures	1,360,666	1,165,053.63	16.8%	1,025,047.5	32.7%	1,180,886	1,033,371	14.3%
TOTAL FUTURES	7,955,970	5,437,709.32	46.3%	6,452,393.15	23.3%	8,195,742.17	7,143,676.57	14.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,486,143	983,924.74	51.0%	1,392,636.15	6.7%	1,348,676	1,200,142	12.4%
Equity Index Options	186	938.21	-80.2%	41	353.8%	84	475	-82.2%
Ag Products Options	252,591	249,802.37	1.1%	291,385.6	-13.3%	279,162	226,079	23.5%
TOTAL OPTIONS	1,738,919	1,234,665.32	40.8%	1,684,062.75	3.3%	1,627,922.97	1,426,695.07	14.1%

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TOTAL COMBINED								
Interest Rate	7,790,080	5,014,128.26	55.4%	6,563,444.15	18.7%	8,114,628	6,986,898	16.1%
Equity Index	291,552	243,390.37	19.8%	256,578.65	13.6%	248,989	324,023	-23.2%
Ag Products	1,613,257	1,414,856	14.0%	1,316,433.1	22.5%	1,460,048	1,259,450	15.9%
GRAND TOTAL	9,694,889	6,672,374.63	45.3%	8,136,455.9	19.2%	9,823,665.13	8,570,371.64	14.6%