

CBOT Exchange ADV Report - Monthly

November 2024

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	ADV NOV 2024	ADV NOV 2023	% CHG	ADV OCT 2024	% CHG	ADV Y.T.D 2024	ADV Y.T.D 2023	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	0	-	0	-	0	111	-100.0%
10-YR Eris SOFR	1,488	583.9	154.8%	1,206.96	23.3%	2,517	765	229.0%
10-YR MAC LIBOR	0	0	-	0	-	0	272	-100.0%
10-YR MAC SOFR	0	0	-	0	-	0	0	-100.0%
10-YR NOTE	3,130,045	3,007,906.43	4.1%	2,075,761.26	50.8%	2,429,650	2,026,975	19.9%
10Y YIELD	8,184	7,281.57	12.4%	5,805.17	41.0%	6,314	5,163	22.3%
1-YR Eris SOFR	108	134.19	-19.4%	285.17	-62.1%	202	207	-2.5%
20-YR BOND	0	2.19	-100.0%	0	-	0	17	-100.0%
2-YR Eris LIBOR	0	0	-	0	-	0	416	-100.0%
2-YR Eris SOFR	1,392	255.24	445.5%	1,240.13	12.3%	1,129	959	17.7%
2-YR NOTE	1,685,815	1,464,549.52	15.1%	798,909.48	111.0%	1,046,501	825,021	26.8%
2Y YIELD	111	213.19	-48.1%	133.17	-17.0%	173	292	-41.0%
30-Year UMBS TBA Futures - 2.5%	0	0	-	0	-	0	5	-100.0%
30-Year UMBS TBA Futures - 3.0%	6	13.24	-51.7%	10.78	-40.6%	18	19	-7.3%
30-Year UMBS TBA Futures - 3.5%	14	31.43	-55.6%	6.52	113.9%	21	25	-19.4%
30-Year UMBS TBA Futures - 4.0%	14	23.57	-42.5%	10.57	28.3%	37	34	10.2%
30-Year UMBS TBA Futures - 4.5%	30	69.14	-56.6%	28.65	4.7%	61	61	-0.8%
30-Year UMBS TBA Futures - 5.0%	53	161.81	-67.1%	103.22	-48.5%	158	79	99.8%
30-Year UMBS TBA Futures - 5.5%	226	136	66.5%	283.26	-20.1%	313	82	281.4%
30-Year UMBS TBA Futures - 6.0%	43	148	-71.3%	47.26	-10.1%	207	69	197.5%
30-YR BOND	808,457	679,776.9	18.9%	468,148.87	72.7%	548,176	447,255	22.6%
30-YR Eris LIBOR	0	0	-	0	-	0	0	-
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	1	47.86	-98.6%	0.13	398.5%	4	53	-92.5%
3-YR Eris LIBOR	0	0	-	0	-	0	74	-100.0%
3-YR Eris SOFR	101	110	-8.2%	131.96	-23.5%	384	315	21.9%
3-YR NOTE	9,062	7,779.43	16.5%	7,734.96	17.1%	9,245	5,900	56.7%
4-YR Eris LIBOR	0	0	-	0	-	0	6	-100.0%
4-YR Eris SOFR	231	44.38	419.6%	160.74	43.5%	293	82	258.8%
5-YR Eris LIBOR	0	0	-	0	-	0	267	-100.0%
5-YR Eris SOFR	1,751	1,120.52	56.3%	1,859.87	-5.8%	3,458	1,658	108.6%
5-YR MAC LIBOR	0	0	-	0	-	0	198	-100.0%
5-YR MAC SOFR	0	0	-	0	-	0	0	-100.0%
5-YR NOTE	2,769,384	2,740,658.71	1.0%	1,310,085.3	111.4%	1,800,593	1,593,595	13.0%
5Y YIELD	0	0	-	0	-	0	4	-99.5%
7-YR Eris LIBOR	0	0	-	0	-	0	24	-100.0%
7-YR Eris SOFR	91	69.48	31.3%	75.48	20.9%	133	56	136.4%
BBG Duration-Hedged Credit Index	254	0	-	331.3	-23.2%	166	0	-
BBG HY Credit Index	65	0	-	52.26	23.9%	33	0	-
BBG IG Credit Index	110	0	-	105.13	5.0%	97	0	-
FED FUND	431,868	346,266.76	24.7%	384,140.83	12.4%	412,373	453,136	-9.0%
MICRO ULTRA 10-YEAR NOTE	830	0	-	540.17	53.6%	1,177	0	-
MICRO ULTRA T-BOND	1,040	0	-	943.61	10.2%	1,138	0	-
UBSBM	7	180.95	-95.9%	14.7	-49.6%	42	23	81.9%
Ultra 10-Year Note	1,032,850	851,801.9	21.3%	539,789.87	91.3%	686,966	502,416	36.7%
ULTRA T-BOND	632,475	571,506.14	10.7%	327,398.87	93.2%	428,992	312,078	37.5%

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Interest Rate Options								
10-YR NOTE	1,049,612	882,676.48	18.9%	1,066,819.35	-1.6%	913,583	708,463	29.0%
2-YR NOTE	20,638	25,079.62	-17.7%	28,088.48	-26.5%	33,668	23,514	43.2%
30-YR BOND	231,785	173,237.71	33.8%	215,040.52	7.8%	180,151	140,690	28.0%
5-YR NOTE	196,802	212,129.62	-7.2%	219,539.7	-10.4%	247,266	283,412	-12.8%
FED FUND	0	95.24	-100.0%	0	-	0	9	-100.0%
Ultra 10-Year Note	965	455.24	111.9%	1,547.65	-37.7%	1,015	215	372.8%
ULTRA 10-YEAR NOTE	9	14	-35.7%	15.22	-40.9%	5	1	319.3%
ULTRA T-BOND	1,284	888	44.6%	815.04	57.6%	1,072	348	208.2%
Equity Index Futures								
AIR	0	0	-	4.61	-100.0%	3	0	-
DJ US REAL ESTATE SECTOR	2,928	2,062.95	41.9%	2,969.43	-1.4%	4,451	3,247	37.1%
E-mini (\$5) Dow	117,487	132,949.38	-11.6%	113,992.78	3.1%	140,935	172,641	-18.4%
MICRO MINI \$5 DOW	111,182	67,286.9	65.2%	103,771.83	7.1%	101,428	104,741	-3.2%
Equity Index Options								
DJIA	85	61.14	39.1%	86.35	-1.5%	68	276	-75.4%
E-mini (\$5) Dow	90	5.81	1440.6%	97.17	-7.9%	59	27	116.6%
Ag Products Futures								
BLOOMBERG COMMOD INDEX F	1,422	499.33	184.9%	2,872.78	-50.5%	2,712	1,933	40.3%
BLOOMBERG COMMOD INDEX S	0	0	-	0	-	524	1,200	-56.3%
CHI WHEAT	160,237	148,786	7.7%	119,689.17	33.9%	131,872	125,809	4.8%
CORN	501,617	420,913.67	19.2%	411,590.7	21.9%	409,515	344,138	19.0%
DJ_UBS ROLL SELECT INDEX FU	107	15.62	585.4%	6.48	1552.5%	492	352	40.0%
FERTILIZER PRODUCTS	128	57.19	124.3%	191.74	-33.1%	102	85	19.9%
KC WHEAT	77,139	59,128.1	30.5%	58,041.04	32.9%	65,820	50,427	30.5%
MINI CORN	1,281	1,498.29	-14.5%	1,262.78	1.4%	1,369	1,577	-13.2%
MINI SOYBEAN	2,094	2,430	-13.8%	2,674.22	-21.7%	2,132	2,085	2.2%
MINI WHEAT	1,009	961.05	4.9%	1,088.35	-7.3%	1,091	1,401	-22.1%
OATS	921	772.57	19.3%	660.48	39.5%	751	651	15.4%
ROUGH RICE	893	1,028.9	-13.2%	1,571	-43.2%	1,119	950	17.7%
SOYBEAN	258,880	236,473.19	9.5%	381,356.87	-32.1%	274,874	249,146	10.3%
SOYBEAN MEAL	192,864	184,182.38	4.7%	186,246.22	3.6%	175,300	148,740	17.9%
SOYBEAN OIL	234,408	179,818.76	30.4%	163,056.57	43.8%	177,364	151,005	17.5%
WHEAT	35	42.86	-18.4%	98.65	-64.6%	32	40	-20.0%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	13	8	53.2%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	10	6	62.1%
BLOOMBERG COMMOD INDEX O	0	0	-	0.48	-100.0%	0	0	-
CHI WHEAT	31,983	26,707.29	19.8%	29,676.44	7.8%	32,496	31,478	3.2%
CORN	112,881	104,940.38	7.6%	124,067.35	-9.0%	118,864	129,554	-8.3%
CORN NEARBY+2 CAL SPRD	741	462.67	60.2%	1,098.48	-32.5%	320	1,205	-73.4%
DEC-DEC CORN CAL SPRD	67	4.38	1427.0%	148.17	-54.9%	134	26	424.6%
DEC-JUL SOYBEAN MEAL CSO	0	0	-	2.17	-100.0%	2	1	51.5%
DEC-JULY CORN CAL SPRD	43	55.14	-22.5%	724.83	-94.1%	182	81	123.1%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
FERTILIZER PRODUCTS	2	0	-	9.78	-77.0%	3	0	-
JAN-MAR SOYBEAN CSO	0	0	-	0	-	2	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	13.04	-100.0%	1	0	-
JULY-DEC CORN CAL SPRD	210	12.43	1589.7%	134.78	55.8%	85	459	-81.6%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	44	10	344.3%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	12	11	7.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	33	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-NOV SOYBEAN CAL SPRD	1	294.05	-99.7%	2.17	-54.0%	295	394	-25.2%
KC WHEAT	2,492	1,731.86	43.9%	2,967.04	-16.0%	4,850	3,347	44.9%
MAR-JULY CORN CAL SPRD	154	188.57	-18.6%	51.3	199.2%	40	104	-61.8%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	147.17	-100.0%	33	4	633.2%
MAR-JULY WHEAT CAL SPRD	10	0	-	173.91	-94.2%	32	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	26.09	-100.0%	15	6	150.0%
NOV-MAR SOYBEAN CSO	0	0	-	104.13	-100.0%	85	19	348.5%
OATS	4	7.1	-42.9%	4.43	-8.7%	7	8	-20.3%
ROUGH RICE	96	111.38	-13.9%	73.43	30.5%	70	112	-37.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	6	14	-53.3%
SOYBEAN	95,948	72,199.9	32.9%	120,751.04	-20.5%	96,406	74,040	30.2%
SOYBEAN CRUSH	0	0	-	0	-	0	0	-100.0%
SOYBEAN MEAL	21,278	35,366.71	-39.8%	20,724.74	2.7%	21,825	19,924	9.5%
SOYBEAN OIL	40,511	12,883.76	214.4%	24,981.7	62.2%	20,397	17,551	16.2%
SOYBN NEARBY+2 CAL SPRD	170	416.67	-59.1%	244.57	-30.4%	169	351	-51.9%
SOYMEAL NEARBY+2 CAL SPRD	0	69.52	-100.0%	0	-	47	29	60.3%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	41	1	5262.2%
WHEAT	99	140.67	-29.8%	89.3	10.6%	253	89	183.7%
WHEAT-CORN IC50	0	0	-	21.74	-100.0%	6	1	445.8%
WHEAT NEARBY+2 CAL SPRD	111	25	344.6%	74	50.2%	126	26	393.9%
TOTAL FUTURES GROUP								
Interest Rate Futures	10,516,105	9,680,872.48	8.6%	5,925,345.65	77.5%	7,380,569	6,177,715	19.5%
Equity Index Futures	231,597	202,299.24	14.5%	220,738.65	4.9%	246,816	280,629	-12.0%
Ag Products Futures	1,433,036	1,236,607.9	15.9%	1,330,407.04	7.7%	1,245,067	1,079,538	15.3%
TOTAL FUTURES	12,180,738	11,119,779.62	9.5%	7,476,491.35	62.9%	8,872,452.28	7,537,881.83	17.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,501,095	1,294,575.91	16.0%	1,531,865.96	-2.0%	1,376,760	1,156,650	19.0%
Equity Index Options	175	66.95	160.7%	183.52	-4.9%	127	304	-58.2%
Ag Products Options	306,800	255,617.48	20.0%	326,312.3	-6.0%	296,904	278,865	6.5%
TOTAL OPTIONS	1,808,070	1,550,260.33	16.6%	1,858,361.78	-2.7%	1,673,790.84	1,435,818.56	16.6%

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TOTAL COMBINED								
Interest Rate	12,017,201	10,975,448.38	9.5%	7,457,211.61	61.1%	8,757,329	7,334,365	19.4%
Equity Index	231,772	202,366.19	14.5%	220,922.17	4.9%	246,943	280,932	-12.1%
Ag Products	1,739,836	1,492,225.38	16.6%	1,656,719.35	5.0%	1,541,971	1,358,404	13.5%
GRAND TOTAL	13,988,808	12,670,039.95	10.4%	9,334,853.13	49.9%	10,546,243.12	8,973,700.4	17.5%