

**CBOT Exchange ADV Report - Monthly**

January 2023

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	ADV JAN 2023	ADV JAN 2022	% CHG	ADV DEC 2022	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
<b>Interest Rate Futures</b>								
10-YR Eris LIBOR	220	1,341.3	-83.6%	1,374.43	-84.0%	220	1,341	-83.6%
10-YR Eris SOFR	18	2.5	638.0%	45.05	-59.0%	18	3	638.0%
10-YR MAC LIBOR	271	4,210.25	-93.6%	1,888.48	-85.7%	271	4,210	-93.6%
10-YR MAC SOFR	0	0	-	0	-	0	0	-
10-YR NOTE	1,546,440	1,813,673.95	-14.7%	1,213,485.14	27.4%	1,546,440	1,813,674	-14.7%
10Y YIELD	1,369	3,985.8	-65.6%	1,365.95	0.2%	1,369	3,986	-65.6%
15-YR Eris LIBOR	0	0	-	0	-	0	0	-
1-YR Eris BSBY	0	0	-	0	-	0	0	-
1-YR Eris SOFR	3	879.95	-99.6%	311.48	-98.9%	3	880	-99.6%
20-YR BOND	30	0	-	32.81	-9.9%	30	0	-
2-YR Eris LIBOR	761	1,108.6	-31.4%	5,861.86	-87.0%	761	1,109	-31.4%
2-YR Eris SOFR	198	223.1	-11.3%	844.52	-76.6%	198	223	-11.3%
2-YR NOTE	492,361	499,052.7	-1.3%	394,423.67	24.8%	492,361	499,053	-1.3%
2Y YIELD	251	451.65	-44.5%	291.48	-13.9%	251	452	-44.5%
30-Year UMBS TBA Futures - 2.5%	3	0	-	8.1	-57.4%	3	0	-
30-Year UMBS TBA Futures - 3.0%	12	0	-	7.52	62.2%	12	0	-
30-Year UMBS TBA Futures - 3.5%	9	0	-	16.48	-45.7%	9	0	-
30-Year UMBS TBA Futures - 4.0%	4	0	-	5.95	-40.4%	4	0	-
30-Year UMBS TBA Futures - 4.5%	6	0	-	18.19	-65.4%	6	0	-
30-Year UMBS TBA Futures - 5.0%	13	0	-	62.86	-80.1%	13	0	-
30-Year UMBS TBA Futures - 5.5%	14	0	-	2.86	398.8%	14	0	-
30-Year UMBS TBA Futures - 6.0%	6	0	-	0.29	2017.6%	6	0	-
30-YR BOND	320,736	387,618.95	-17.3%	265,454.71	20.8%	320,736	387,619	-17.3%
30-YR Eris LIBOR	0	0	-	0	-	0	0	-
30-YR MAC LIBOR	0	215.2	-100.0%	0	-	0	215	-100.0%
30Y YIELD	91	395.2	-76.9%	157.67	-42.2%	91	395	-76.9%
3-YR Eris BSBY	0	0	-	0	-	0	0	-
3-YR Eris LIBOR	113	1,803.35	-93.7%	1,079.05	-89.5%	113	1,803	-93.7%
3-YR Eris SOFR	414	123.05	236.6%	910.57	-54.5%	414	123	236.6%
3-YR NOTE	4,834	18,187.25	-73.4%	5,409.38	-10.6%	4,834	18,187	-73.4%
4-YR Eris LIBOR	31	958.25	-96.7%	30.24	3.0%	31	958	-96.7%
4-YR Eris SOFR	91	65	40.1%	171	-46.8%	91	65	40.1%
5-YR Eris LIBOR	427	5,127.5	-91.7%	1,608.05	-73.5%	427	5,128	-91.7%
5-YR Eris SOFR	74	71	3.8%	414.19	-82.2%	74	71	3.8%
5-YR MAC LIBOR	855	1,168.55	-26.8%	1,450.43	-41.1%	855	1,169	-26.8%
5-YR NOTE	1,013,075	1,130,021.7	-10.3%	796,239.86	27.2%	1,013,075	1,130,022	-10.3%
5Y YIELD	9	127.95	-92.7%	5.43	73.2%	9	128	-92.7%
7-YR Eris LIBOR	55	495.2	-88.8%	63.19	-12.3%	55	495	-88.8%
7-YR Eris SOFR	26	0	-	61.52	-58.6%	26	0	-
FED FUND	383,498	360,412.6	6.4%	229,271.86	67.3%	383,498	360,413	6.4%
Ultra 10-Year Note	345,857	384,951.65	-10.2%	281,391.48	22.9%	345,857	384,952	-10.2%
ULTRA T-BOND	179,117	181,558.75	-1.3%	169,476.24	5.7%	179,117	181,559	-1.3%

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<b>Interest Rate Options</b>								
10-YR NOTE	689,301	723,244.05	-4.7%	617,821.43	11.6%	689,301	723,244	-4.7%
2-YR NOTE	12,386	1,482.85	735.3%	12,825.05	-3.4%	12,386	1,483	735.3%
30-YR BOND	115,158	123,902.55	-7.1%	93,919.05	22.6%	115,158	123,903	-7.1%
5-YR NOTE	211,690	247,229	-14.4%	155,130.62	36.5%	211,690	247,229	-14.4%
FED FUND	0	1.05	-100.0%	0	-	0	1	-100.0%
Ultra 10-Year Note	11	21.9	-50.0%	22.81	-52.0%	11	22	-50.0%
ULTRA T-BOND	39	113.65	-65.7%	53.76	-27.5%	39	114	-65.7%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE SECTOR	2,083	2,131.4	-2.3%	7,997.24	-74.0%	2,083	2,131	-2.3%
E-mini (\$5) Dow	171,616	271,814.2	-36.9%	184,554.81	-7.0%	171,616	271,814	-36.9%
MICRO MINI \$5 DOW	141,114	270,420.45	-47.8%	138,518.43	1.9%	141,114	270,420	-47.8%
<b>Equity Index Options</b>								
DJIA	198	0	-	357.81	-44.6%	198	0	-
E-mini (\$5) Dow	85	112.15	-23.8%	121.48	-29.7%	85	112	-23.8%
<b>Ag Products Futures</b>								
CHI WHEAT	79,206	97,306.3	-18.6%	65,308.14	21.3%	79,206	97,306	-18.6%
CORN	284,067	317,004.7	-10.4%	191,980.19	48.0%	284,067	317,005	-10.4%
DJ_UBS ROLL SELECT INDEX FU	127	13.95	808.2%	1,328.24	-90.5%	127	14	808.2%
DOW-UBS COMMOD INDEX	1,930	2,775.55	-30.5%	6,211.9	-68.9%	1,930	2,776	-30.5%
KC WHEAT	37,403	48,425.95	-22.8%	23,717.05	57.7%	37,403	48,426	-22.8%
MINI CORN	1,107	2,413.35	-54.1%	1,216.86	-9.0%	1,107	2,413	-54.1%
MINI SOYBEAN	1,726	2,963	-41.8%	2,205.86	-21.8%	1,726	2,963	-41.8%
MINI WHEAT	847	1,112.9	-23.9%	853.81	-0.9%	847	1,113	-23.9%
OATS	424	524	-19.1%	396.76	6.8%	424	524	-19.1%
ROUGH RICE	556	658.2	-15.6%	1,444.38	-61.5%	556	658	-15.6%
SOYBEAN	206,994	213,128.65	-2.9%	224,197.43	-7.7%	206,994	213,129	-2.9%
SOYBEAN MEAL	112,273	113,656.65	-1.2%	132,741.43	-15.4%	112,273	113,657	-1.2%
SOYBEAN OIL	115,502	113,059.3	2.2%	153,922.19	-25.0%	115,502	113,059	2.2%
WHEAT	68	1,113.85	-93.9%	4.76	1317.5%	68	1,114	-93.9%

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<b>Ag Products Options</b>								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	21,088	33,598.85	-37.2%	18,092.52	16.6%	21,088	33,599	-37.2%
CORN	87,113	104,595.75	-16.7%	55,862.95	55.9%	87,113	104,596	-16.7%
CORN NEARBY+2 CAL SPRD	821	1,823	-55.0%	68.81	1093.0%	821	1,823	-55.0%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	327	444.05	-26.3%	506.57	-35.4%	327	444	-26.3%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC SOY OIL CAL SPRD	83	0	-	23.81	246.5%	83	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	569	289.6	96.3%	108.76	422.7%	569	290	96.3%
KC WHEAT	2,471	5,789.8	-57.3%	1,693.38	45.9%	2,471	5,790	-57.3%
MAR-JULY CORN CAL SPRD	293	306.25	-4.3%	279.76	4.7%	293	306	-4.3%
MAR-JULY SOYBEAN CAL SPRD	2	0	-	33.33	-95.5%	2	0	-
MAR-JULY WHEAT CAL SPRD	0	7.5	-100.0%	0	-	0	8	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
OATS	7	9.8	-30.6%	3.67	85.5%	7	10	-30.6%
ROUGH RICE	64	20.35	213.0%	112.14	-43.2%	64	20	213.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	56,298	85,583.6	-34.2%	37,492.38	50.2%	56,298	85,584	-34.2%
SOYBEAN CRUSH	0	1.05	-76.2%	0	-	0	1	-76.2%
SOYBEAN MEAL	15,966	13,952.3	14.4%	14,187.57	12.5%	15,966	13,952	14.4%
SOYBEAN OIL	9,072	12,905.05	-29.7%	15,640.67	-42.0%	9,072	12,905	-29.7%
SOYBN NEARBY+2 CAL SPRD	197	0	-	13.57	1349.7%	197	0	-
SOYMEAL NEARBY+2 CAL SPRD	60	0	-	0	-	60	0	-
SOY OIL NEARBY+2 CAL SPRD	1	0	-	0	-	1	0	-
WHEAT	50	15.5	221.6%	52.9	-5.8%	50	16	221.6%
WHEAT-CORN IC SO	0	1	-100.0%	0	-	0	1	-100.0%
WHEAT NEARBY+2 CAL SPRD	99	5.05	1853.5%	55.76	76.9%	99	5	1853.5%
<b>Ag Futures</b>								
FERTILIZER PRODUCS	98	166.6	-41.3%	64.76	51.1%	98	167	-41.3%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	4,291,292	4,798,230.95	-10.6%	3,373,241.95	27.2%	4,291,292	4,798,231	-10.6%
Equity Index Futures	314,812	544,366.05	-42.2%	331,070.48	-4.9%	314,812	544,366	-42.2%
Ag Products Futures	842,226	914,156.35	-7.9%	805,529	4.6%	842,226	914,156	-7.9%
Ags Futures	98	166.6	-41.3%	64.76	51.1%	98	167	-41.3%
<b>TOTAL FUTURES</b>	<b>5,448,428</b>	<b>6,256,919.95</b>	<b>-12.9%</b>	<b>4,509,906.19</b>	<b>20.8%</b>	<b>5,448,427.75</b>	<b>6,256,919.95</b>	<b>-12.9%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,028,585	1,095,995.05	-6.2%	879,772.71	16.9%	1,028,585	1,095,995	-6.2%
Equity Index Options	284	112.15	152.8%	479.29	-40.8%	284	112	152.8%
Ag Products Options	194,579	259,348.5	-25.0%	144,228.57	34.9%	194,579	259,349	-25.0%
<b>TOTAL OPTIONS</b>	<b>1,223,448</b>	<b>1,355,455.7</b>	<b>-9.7%</b>	<b>1,024,480.57</b>	<b>19.4%</b>	<b>1,223,447.65</b>	<b>1,355,455.7</b>	<b>-9.7%</b>

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<b>TOTAL COMBINED</b>								
Interest Rate	5,319,877	5,894,226	-9.7%	4,253,014.67	25.1%	5,319,877	5,894,226	-9.7%
Equity Index	315,096	544,478.2	-42.1%	331,549.76	-5.0%	315,096	544,478	-42.1%
Ag Products	1,036,805	1,173,504.85	-11.6%	949,757.57	9.2%	1,036,805	1,173,505	-11.6%
Ags	98	166.6	-41.3%	64.76	51.1%	98	167	-41.3%
<b>GRAND TOTAL</b>	<b>6,671,875</b>	<b>7,612,375.65</b>	<b>-12.4%</b>	<b>5,534,386.76</b>	<b>20.6%</b>	<b>6,671,875.4</b>	<b>7,612,375.65</b>	<b>-12.4%</b>