

CBOT Exchange ADV Report - Monthly

April 2023

Page 1 of 4

	ADV APR 2023	ADV APR 2022	% CHG	ADV MAR 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	4	488.1	-99.3%	811.43	-99.6%	315	827	-61.9%
10-YR Eris SOFR	455	0	-	1,144.83	-60.3%	437	51	752.9%
10-YR MAC LIBOR	244	438.35	-44.4%	1,635.13	-85.1%	634	2,255	-71.9%
10-YR MAC SOFR	0	0	-	0.39	-100.0%	0	0	-
10-YR NOTE	1,370,883	1,698,865.55	-19.3%	2,138,485.78	-35.9%	1,952,416	2,017,348	-3.2%
10Y YIELD	4,333	7,786.2	-44.4%	6,288.26	-31.1%	4,128	5,754	-28.3%
15-YR Eris LIBOR	0	0	-	0	-	0	18	-100.0%
1-YR Eris BSBY	0	15	-100.0%	0	-	0	4	-100.0%
1-YR Eris SOFR	157	1,091.65	-85.6%	740.43	-78.8%	290	1,668	-82.6%
20-YR BOND	16	196.65	-91.8%	34.09	-52.8%	33	204	-83.8%
2-YR Eris LIBOR	0	1,469.45	-100.0%	2,215.3	-100.0%	1,178	3,514	-66.5%
2-YR Eris SOFR	255	889.3	-71.4%	2,960.61	-91.4%	983	745	31.9%
2-YR NOTE	535,774	644,247.3	-16.8%	861,787.74	-37.8%	745,098	693,369	7.5%
2Y YIELD	235	462.6	-49.2%	642	-63.4%	411	388	5.7%
30-Year UMBS TBA Futures - 2.5%	1	0	-	3.61	-75.2%	4	0	-
30-Year UMBS TBA Futures - 3.0%	6	0	-	12	-49.1%	10	0	-
30-Year UMBS TBA Futures - 3.5%	19	0	-	10.04	91.3%	11	0	-
30-Year UMBS TBA Futures - 4.0%	2	0	-	10.43	-85.4%	7	0	-
30-Year UMBS TBA Futures - 4.5%	21	0	-	22.09	-3.7%	14	0	-
30-Year UMBS TBA Futures - 5.0%	8	0	-	17.26	-51.5%	13	0	-
30-Year UMBS TBA Futures - 5.5%	4	0	-	7.65	-41.5%	9	0	-
30-Year UMBS TBA Futures - 6.0%	0	0	-	40.04	-100.0%	17	0	-
30-YR BOND	253,323	340,222.75	-25.5%	433,597	-41.6%	389,129	413,457	-5.9%
30-YR Eris LIBOR	0	0	-	0	-	0	8	-100.0%
30-YR MAC LIBOR	0	0	-	0	-	0	52	-100.0%
30Y YIELD	35	627.55	-94.4%	38.65	-8.6%	57	527	-89.1%
3-YR Eris BSBY	0	0.2	-100.0%	0	-	0	0	-100.0%
3-YR Eris LIBOR	0	772.15	-100.0%	397.74	-100.0%	207	1,520	-86.4%
3-YR Eris SOFR	51	134.55	-62.1%	606.26	-91.6%	349	208	67.5%
3-YR NOTE	4,948	14,829.65	-66.6%	6,530	-24.2%	5,810	16,881	-65.6%
4-YR Eris LIBOR	0	217.75	-100.0%	23.09	-100.0%	17	443	-96.1%
4-YR Eris SOFR	21	19.5	8.0%	103	-79.6%	64	67	-4.0%
5-YR Eris LIBOR	0	828.35	-100.0%	1,295.83	-100.0%	759	2,644	-71.3%
5-YR Eris SOFR	501	88.3	467.7%	3,389.7	-85.2%	1,130	116	871.8%
5-YR MAC LIBOR	0	1,194.7	-100.0%	509.43	-100.0%	562	1,581	-64.4%
5-YR MAC SOFR	0	0	-	1.91	-100.0%	1	0	-
5-YR NOTE	1,022,158	1,148,369.6	-11.0%	1,624,753.39	-37.1%	1,440,326	1,379,758	4.4%
5Y YIELD	0	124.85	-100.0%	2.13	-100.0%	11	129	-91.7%
7-YR Eris LIBOR	40	160.3	-74.8%	142.7	-71.7%	67	313	-78.6%
7-YR Eris SOFR	19	0	-	54.13	-65.7%	26	59	-55.5%
FED FUND	407,593	264,262	54.2%	821,131.39	-50.4%	555,788	377,716	47.1%
Ultra 10-Year Note	271,692	334,289.25	-18.7%	481,625.52	-43.6%	432,502	419,924	3.0%
ULTRA T-BOND	157,405	166,619.6	-5.5%	257,319.26	-38.8%	253,945	233,432	8.8%

CBOT Exchange ADV Report - Monthly

April 2023

Page 2 of 4

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Interest Rate Options								
10-YR NOTE	561,405	536,241.25	4.7%	836,747.65	-32.9%	736,906	686,490	7.3%
2-YR NOTE	18,743	1,422.1	1218.0%	24,382.7	-23.1%	18,574	1,359	1266.8%
30-YR BOND	90,170	130,603.6	-31.0%	132,535.09	-32.0%	120,229	122,201	-1.6%
5-YR NOTE	313,525	277,682.45	12.9%	406,365	-22.8%	324,363	284,839	13.9%
FED FUND	0	0	-	0	-	0	1	-95.2%
Ultra 10-Year Note	0	5.5	-97.1%	13.96	-98.9%	10	7	49.1%
ULTRA T-BOND	81	84.1	-3.2%	75.43	7.9%	60	167	-63.8%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	1,842	2,281.65	-19.3%	5,522.87	-66.6%	3,063	3,181	-3.7%
E-mini (\$5) Dow	147,054	185,343.05	-20.7%	219,804.57	-33.1%	183,438	227,626	-19.4%
MICRO MINI \$5 DOW	93,556	160,231.45	-41.6%	175,350.13	-46.6%	137,047	216,125	-36.6%
Equity Index Options								
DJIA	916	0	-	314.52	191.3%	424	0	-
E-mini (\$5) Dow	22	104.15	-78.9%	48.35	-54.6%	51	118	-56.9%
Ag Products Futures								
CHI WHEAT	147,701	89,427.05	65.2%	107,816.39	37.0%	117,724	119,597	-1.6%
CORN	383,758	364,644.35	5.2%	318,006.35	20.7%	339,826	366,759	-7.3%
DJ_UBS ROLL SELECT INDEX FU	149	37.2	301.8%	988.83	-84.9%	348	308	13.0%
DOW-UBS COMMOD INDEX	698	892.6	-21.7%	5,829.91	-88.0%	2,789	2,680	4.0%
DOW-UBS COMMOD INDEX SWA	3,999	0	-	1,380	189.8%	1,710	0	-
KC WHEAT	55,451	38,970.5	42.3%	39,791	39.4%	47,135	50,741	-7.1%
MINI CORN	1,216	2,674.6	-54.6%	1,278.74	-4.9%	1,154	3,409	-66.1%
MINI SOYBEAN	1,616	2,044.75	-21.0%	1,971.22	-18.0%	1,791	3,370	-46.8%
MINI WHEAT	1,157	819.55	41.2%	1,186.96	-2.5%	1,107	1,461	-24.2%
OATS	840	428.2	96.2%	549.35	52.9%	612	492	24.5%
ROUGH RICE	1,075	1,289.45	-16.7%	721.3	49.0%	915	980	-6.7%
SOYBEAN	276,873	211,542.1	30.9%	231,212.09	19.7%	248,275	227,597	9.1%
SOYBEAN MEAL	146,481	104,774.7	39.8%	129,375.91	13.2%	131,892	109,891	20.0%
SOYBEAN OIL	143,893	112,924.15	27.4%	139,943.22	2.8%	138,324	111,892	23.6%
WHEAT	53	20.8	153.0%	48.7	8.1%	56	663	-91.6%

CBOT Exchange ADV Report - Monthly

April 2023

Page 3 of 4

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	25,827	17,457.6	47.9%	32,545.96	-20.6%	29,220	32,003	-8.7%
CORN	113,786	140,519.3	-19.0%	105,222.39	8.1%	96,518	131,856	-26.8%
CORN NEARBY+2 CAL SPRD	2,870	1,096.4	161.8%	1,487.74	92.9%	1,480	1,406	5.3%
DEC-DEC CORN CAL SPRD	21	0	-	0	-	5	0	-
DEC-JULY CORN CAL SPRD	208	52	299.3%	4.78	4241.4%	50	41	22.9%
DEC-JULY WHEAT CAL SPRD	3	0	-	0	-	3	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	974	435.35	123.8%	608.52	60.1%	584	474	23.2%
JULY-DEC SOYMEAL CAL SPRD	51	0	-	34.35	48.6%	22	0	-
JULY-DEC SOY OIL CAL SPRD	18	0	-	2.61	606.1%	25	0	-
JULY-DEC WHEAT CAL SPRD	0	22.5	-100.0%	0	-	0	45	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0.43	-100.0%	0	0	912.3%
JULY-NOV SOYBEAN CAL SPRD	674	512.05	31.7%	678.3	-0.6%	632	305	107.3%
KC WHEAT	4,297	2,762.35	55.6%	3,397.43	26.5%	3,262	4,090	-20.2%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	119	117	1.8%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	7	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	0.22	-100.0%	0	0	-
OATS	2	8.5	-80.8%	5.83	-72.0%	6	12	-53.8%
ROUGH RICE	73	114.1	-36.2%	84.91	-14.2%	91	68	33.6%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	72,949	64,661.45	12.8%	74,237.35	-1.7%	63,686	87,282	-27.0%
SOYBEAN CRUSH	0	2.75	-100.0%	0	-	0	1	-94.7%
SOYBEAN MEAL	16,681	8,699.2	91.8%	20,090.57	-17.0%	18,012	12,967	38.9%
SOYBEAN OIL	11,193	13,642.3	-18.0%	13,025.39	-14.1%	12,073	12,839	-6.0%
SOYBN NEARBY+2 CAL SPRD	25	450.65	-94.4%	154.17	-83.6%	104	222	-53.0%
SOYMEAL NEARBY+2 CAL SPRD	0	20	-100.0%	0	-	28	13	105.2%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	3.26	-100.0%	2	0	-
WHEAT	144	0	-	113.22	27.6%	109	15	640.7%
WHEAT-CORN ICSO	0	0	-	0.22	-100.0%	3	12	-79.7%
WHEAT NEARBY+2 CAL SPRD	6	95.75	-93.4%	21.74	-70.9%	44	301	-85.3%
Aggs Futures								
FERTILIZER PRODUCTS	94	64.2	46.4%	79.13	18.8%	95	153	-37.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,030,204	4,628,711.2	-12.9%	6,648,390.26	-39.4%	5,786,757	5,574,982	3.8%
Equity Index Futures	242,452	347,856.15	-30.3%	400,677.57	-39.5%	323,549	446,931	-27.6%
Ag Products Futures	1,164,960	930,490	25.2%	980,099.96	18.9%	1,033,656	999,839	3.4%
Aggs Futures	94	64.2	46.4%	79.13	18.8%	95	153	-37.6%
TOTAL FUTURES	5,437,709	5,907,121.55	-7.9%	8,029,246.91	-32.3%	7,144,056.57	7,021,904.85	1.7%

CBOT Exchange ADV Report - Monthly

April 2023

Page 4 of 4

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TOTAL OPTIONS GROUP								
Interest Rate Options	983,925	946,039	4.0%	1,400,119.83	-29.7%	1,200,142	1,095,062	9.6%
Equity Index Options	938	104.15	800.8%	362.87	158.6%	475	118	301.3%
Ag Products Options	249,802	250,552.25	-0.3%	251,719.39	-0.8%	226,079	284,079	-20.4%
TOTAL OPTIONS	1,234,665	1,196,695.4	3.2%	1,652,202.09	-25.3%	1,426,695.07	1,379,259.46	3.4%
TOTAL COMBINED								
Interest Rate	5,014,128	5,574,750.2	-10.1%	8,048,510.09	-37.7%	6,986,898	6,670,045	4.8%
Equity Index	243,390	347,960.3	-30.1%	401,040.43	-39.3%	324,023	447,049	-27.5%
Ag Products	1,414,762	1,181,042.25	19.8%	1,231,819.35	14.9%	1,259,735	1,283,918	-1.9%
Ags	94	64.2	46.4%	79.13	18.8%	95	153	-37.6%
GRAND TOTAL	6,672,375	7,103,816.95	-6.1%	9,681,449	-31.1%	8,570,751.64	8,401,164.32	2.0%