

CBOT Exchange ADV Report - Monthly

May 2023

Page 1 of 4

	ADV MAY 2023	ADV MAY 2022	% CHG	ADV APR 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	2	306.57	-99.4%	3.58	-49.2%	248	721	-65.6%
10-YR Eris SOFR	456	0	-	454.53	0.3%	441	41	981.2%
10-YR MAC LIBOR	152	479.19	-68.4%	243.89	-37.8%	531	1,893	-72.0%
10-YR MAC SOFR	0	0	-	0	-	0	0	-
10-YR NOTE	2,397,090	2,273,798.48	5.4%	1,370,882.95	74.9%	2,047,395	2,069,634	-1.1%
10Y YIELD	3,886	2,973.48	30.7%	4,332.95	-10.3%	4,077	5,187	-21.4%
15-YR Eris LIBOR	0	0	-	0	-	0	15	-100.0%
1-YR Eris BSBY	0	19.05	-100.0%	0	-	0	7	-100.0%
1-YR Eris SOFR	224	665.29	-66.3%	156.84	42.8%	276	1,463	-81.1%
20-YR BOND	23	202.38	-88.6%	16.11	43.4%	31	204	-84.9%
2-YR Eris LIBOR	7	1,440.24	-99.5%	0	-	928	3,091	-70.0%
2-YR Eris SOFR	1,290	444.62	190.1%	254.58	406.6%	1,048	684	53.3%
2-YR NOTE	1,109,629	981,955.52	13.0%	535,773.58	107.1%	822,959	752,207	9.4%
2Y YIELD	238	340.62	-30.1%	235.16	1.2%	374	379	-1.3%
30-Year UMBS TBA Futures - 2.5%	22	0	-	0.89	2358.9%	8	0	-
30-Year UMBS TBA Futures - 3.0%	2	0	-	6.11	-65.8%	8	0	-
30-Year UMBS TBA Futures - 3.5%	27	0	-	19.21	40.5%	15	0	-
30-Year UMBS TBA Futures - 4.0%	33	0	-	1.53	2041.2%	12	0	-
30-Year UMBS TBA Futures - 4.5%	122	0	-	21.26	474.4%	37	0	-
30-Year UMBS TBA Futures - 5.0%	84	0	-	8.37	905.9%	28	0	-
30-Year UMBS TBA Futures - 5.5%	32	0	-	4.47	621.4%	14	0	-
30-Year UMBS TBA Futures - 6.0%	30	0	-	0	-	20	0	-
30-YR BOND	468,200	526,980.62	-11.2%	253,323	84.8%	406,018	436,602	-7.0%
30-YR Eris LIBOR	0	0	-	0	-	0	6	-100.0%
30-YR MAC LIBOR	0	0	-	0	-	0	42	-100.0%
30Y YIELD	34	698.43	-95.1%	35.32	-2.8%	52	562	-90.7%
3-YR Eris BSBY	0	0	-	0	-	0	0	-100.0%
3-YR Eris LIBOR	12	1,226.9	-99.1%	0	-	165	1,461	-88.7%
3-YR Eris SOFR	130	211.05	-38.3%	50.95	155.4%	302	209	44.7%
3-YR NOTE	7,014	15,213.71	-53.9%	4,948.21	41.8%	6,067	16,541	-63.3%
4-YR Eris LIBOR	0	100.9	-100.0%	0	-	14	373	-96.3%
4-YR Eris SOFR	72	28.62	150.3%	21.05	240.3%	66	59	11.3%
5-YR Eris LIBOR	0	1,147.86	-100.0%	0	-	597	2,339	-74.5%
5-YR Eris SOFR	1,749	186.71	837.0%	501.26	249.0%	1,262	131	866.3%
5-YR MAC LIBOR	3	829.05	-99.6%	0	-	443	1,428	-69.0%
5-YR MAC SOFR	0	0	-	0	-	1	0	-
5-YR NOTE	2,071,174	1,784,381.29	16.1%	1,022,158.42	102.6%	1,575,071	1,462,254	7.7%
5Y YIELD	2	66.38	-97.2%	0	-	9	116	-92.4%
7-YR Eris LIBOR	0	168.38	-100.0%	40.37	-100.0%	53	284	-81.4%
7-YR Eris SOFR	86	14.33	498.4%	18.58	361.7%	39	50	-21.7%
FED FUND	544,375	256,428.67	112.3%	407,593.21	33.6%	553,350	352,988	56.8%
Ultra 10-Year Note	595,132	475,196.71	25.2%	271,691.74	119.0%	467,238	431,193	8.4%
ULTRA T-BOND	396,578	371,165.86	6.8%	157,405.42	151.9%	284,410	261,514	8.8%

CBOT Exchange ADV Report - Monthly

May 2023

Page 2 of 4

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Interest Rate Options								
10-YR NOTE	607,360	594,605.62	2.1%	561,405.05	8.2%	709,236	667,757	6.2%
2-YR NOTE	30,339	865.62	3404.9%	18,742.84	61.9%	21,087	1,258	1575.8%
30-YR BOND	132,691	129,332.76	2.6%	90,169.89	47.2%	122,891	123,655	-0.6%
5-YR NOTE	328,380	210,017.67	56.4%	313,525.37	4.7%	325,221	269,584	20.6%
FED FUND	0	0	-	0	-	0	0	-95.2%
Ultra 10-Year Note	140	9.19	1421.3%	0.16	88448.6%	38	7	424.0%
ULTRA T-BOND	260	103.1	152.2%	81.42	219.4%	103	154	-33.1%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	1,543	2,148.1	-28.2%	1,842	-16.2%	2,739	2,970	-7.8%
E-mini (\$5) Dow	165,625	203,338.95	-18.5%	147,054.37	12.6%	179,633	222,674	-19.3%
MICRO MINI \$5 DOW	112,828	218,248.43	-48.3%	93,555.79	20.6%	131,874	216,558	-39.1%
Equity Index Options								
DJIA	267	0	-	916.26	-70.8%	390	0	-
E-mini (\$5) Dow	32	90.48	-65.1%	21.95	43.9%	47	113	-58.4%
Ag Products Futures								
CHI WHEAT	112,860	86,962.86	29.8%	147,701.05	-23.6%	116,685	112,943	3.3%
CORN	344,532	258,137.71	33.5%	383,757.74	-10.2%	340,831	344,613	-1.1%
DJ_UBS ROLL SELECT INDEX FU	2	74.43	-96.9%	149.47	-98.5%	274	260	5.3%
DOW-UBS COMMOD INDEX	652	2,062.05	-68.4%	698.47	-6.6%	2,332	2,554	-8.7%
DOW-UBS COMMOD INDEX SWA	0	0	-	3,999.47	-100.0%	1,046	0	-
KC WHEAT	68,234	32,730.81	108.5%	55,450.74	23.1%	51,641	47,069	9.7%
MINI CORN	1,887	2,415.38	-21.9%	1,215.58	55.3%	1,310	3,206	-59.1%
MINI SOYBEAN	1,598	2,135.67	-25.2%	1,616.26	-1.1%	1,750	3,118	-43.9%
MINI WHEAT	1,283	1,275.71	0.5%	1,157.21	10.8%	1,144	1,423	-19.6%
OATS	577	332.9	73.4%	840.05	-31.3%	604	459	31.6%
ROUGH RICE	760	714.1	6.5%	1,074.58	-29.2%	882	926	-4.8%
SOYBEAN	218,953	158,525.62	38.1%	276,872.63	-20.9%	242,012	213,515	13.3%
SOYBEAN MEAL	130,232	82,558.52	57.7%	146,481	-11.1%	131,538	104,318	26.1%
SOYBEAN OIL	149,744	84,289.1	77.7%	143,892.74	4.1%	140,763	106,264	32.5%
WHEAT	32	33.48	-5.0%	52.63	-39.5%	51	535	-90.5%

CBOT Exchange ADV Report - Monthly

May 2023

Page 3 of 4

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	9	0	-	0	-	2	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	38,506	27,205.48	41.5%	25,827.37	49.1%	31,203	31,025	0.6%
CORN	140,054	129,678.67	8.0%	113,785.79	23.1%	105,817	131,412	-19.5%
CORN NEARBY+2 CAL SPRD	3,247	389.76	733.2%	2,869.89	13.2%	1,857	1,199	54.9%
DEC-DEC CORN CAL SPRD	32	0	-	21.05	50.9%	11	0	-
DEC-JULY CORN CAL SPRD	53	0	-	207.63	-74.4%	51	32	56.4%
DEC-JULY WHEAT CAL SPRD	4	0	-	2.63	38.2%	3	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	1,351	280.95	380.8%	974.26	38.7%	747	434	72.1%
JULY-DEC SOYMEAL CAL SPRD	12	19.52	-38.3%	51.05	-76.4%	20	4	393.9%
JULY-DEC SOY OIL CAL SPRD	0	0	-	18.42	-100.0%	20	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	36	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	901.0%
JULY-NOV SOYBEAN CAL SPRD	552	460.29	19.9%	674.32	-18.1%	615	337	82.7%
KC WHEAT	6,586	4,414.38	49.2%	4,297	53.3%	3,972	4,156	-4.4%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	94	93	0.6%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	9	0	-	0	-	2	6	-66.7%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
OATS	3	13.1	-80.6%	1.63	56.0%	5	13	-59.8%
ROUGH RICE	233	85.57	172.1%	72.84	219.6%	121	72	69.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	77,586	70,082.95	10.7%	72,948.79	6.4%	66,655	83,776	-20.4%
SOYBEAN CRUSH	0	1.19	-100.0%	0	-	0	1	-95.9%
SOYBEAN MEAL	18,037	8,533.24	111.4%	16,680.79	8.1%	18,018	12,063	49.4%
SOYBEAN OIL	22,633	9,120.81	148.2%	11,192.89	102.2%	14,329	12,081	18.6%
SOYBN NEARBY+2 CAL SPRD	412	39.52	942.2%	25.21	1533.9%	170	185	-7.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	22	11	102.7%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	2	0	-
WHEAT	142	0.48	29690.8%	144.47	-1.8%	116	12	882.5%
WHEAT-CORN IC50	0	147.62	-100.0%	0	-	2	40	-95.0%
WHEAT NEARBY+2 CAL SPRD	0	3.81	-100.0%	6.32	-100.0%	35	240	-85.5%
Ags Futures								
FERTILIZER PRODUCTS	86	67.71	27.3%	94	-8.3%	93	136	-31.1%

TOTAL FUTURES GROUP

Interest Rate Futures	7,597,910	6,696,670.9	13.5%	4,030,203.53	88.5%	6,173,605	5,803,676	6.4%
Equity Index Futures	279,996	423,735.48	-33.9%	242,452.16	15.5%	314,246	442,202	-28.9%
Ag Products Futures	1,031,346	712,248.33	44.8%	1,164,959.63	-11.5%	1,032,864	941,204	9.7%
Ags Futures	86	67.71	27.3%	94	-8.3%	93	136	-31.1%
TOTAL FUTURES	8,909,338	7,832,722.43	13.7%	5,437,709.32	63.8%	7,520,808.07	7,187,217.17	4.6%

CBOT Exchange ADV Report - Monthly

May 2023

Page 4 of 4

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TOTAL OPTIONS GROUP								
Interest Rate Options	1,099,170	934,933.95	17.6%	983,924.74	11.7%	1,178,575	1,062,415	10.9%
Equity Index Options	299	90.48	230.4%	938.21	-68.1%	437	113	288.2%
Ag Products Options	309,461	250,477.33	23.5%	249,802.37	23.9%	243,888	277,228	-12.0%
TOTAL OPTIONS	1,408,930	1,185,501.76	18.8%	1,234,665.32	14.1%	1,422,900.53	1,339,755.47	6.2%
TOTAL COMBINED								
Interest Rate	8,697,079	7,631,604.86	14.0%	5,014,128.26	73.5%	7,352,180	6,866,091	7.1%
Equity Index	280,295	423,825.95	-33.9%	243,390.37	15.2%	314,683	442,314	-28.9%
Ag Products	1,340,807	962,725.67	39.3%	1,414,762	-5.2%	1,276,752	1,218,432	4.8%
Ags	86	67.71	27.3%	94	-8.3%	93	136	-31.1%
GRAND TOTAL	10,318,267	9,018,224.19	14.4%	6,672,374.63	54.6%	8,943,708.6	8,526,972.64	4.9%