

CBOT Exchange ADV Report - Monthly

November 2023

Page 1 of 4

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	221.33	-100.0%	0	-	111	692	-83.9%
10-YR Eris SOFR	584	86.29	576.7%	443.23	31.7%	765	47	1517.1%
10-YR MAC LIBOR	0	240.33	-100.0%	0	-	272	1,231	-77.9%
10-YR MAC SOFR	0	0	-	0	-	0	0	800.0%
10-YR NOTE	3,007,906	2,174,701.33	38.3%	1,961,964.73	53.3%	2,026,975	1,898,452	6.8%
10Y YIELD	7,282	2,481.62	193.4%	9,071	-19.7%	5,163	4,702	9.8%
15-YR Eris LIBOR	0	0	-	0	-	0	7	-100.0%
1-YR Eris BSBY	0	0	-	0	-	0	7	-100.0%
1-YR Eris SOFR	134	69.05	94.3%	0	-	207	974	-78.7%
20-YR BOND	2	109.86	-98.0%	7.55	-71.0%	17	164	-89.7%
2-YR Eris LIBOR	0	221.1	-100.0%	0	-	416	3,407	-87.8%
2-YR Eris SOFR	255	564.62	-54.8%	194.41	31.3%	959	570	68.3%
2-YR NOTE	1,464,550	882,991.9	65.9%	675,122.09	116.9%	825,021	702,369	17.5%
2Y YIELD	213	428.71	-50.3%	175.91	21.2%	292	386	-24.2%
30-Year UMBS TBA Futures - 2.5%	0	2.86	-100.0%	0	-	5	0	1674.8%
30-Year UMBS TBA Futures - 3.0%	13	6.14	115.5%	27.05	-51.1%	19	1	3349.4%
30-Year UMBS TBA Futures - 3.5%	31	31.33	0.3%	49.5	-36.5%	25	3	790.7%
30-Year UMBS TBA Futures - 4.0%	24	13.71	71.9%	84.64	-72.1%	34	1	2599.6%
30-Year UMBS TBA Futures - 4.5%	69	9.1	660.2%	95.23	-27.4%	61	1	7252.7%
30-Year UMBS TBA Futures - 5.0%	162	19.76	718.8%	65.82	145.8%	79	2	4290.0%
30-Year UMBS TBA Futures - 5.5%	136	0	-	99.55	36.6%	82	0	-
30-Year UMBS TBA Futures - 6.0%	148	0	-	128.09	15.5%	69	0	-
30-YR BOND	679,777	452,782.14	50.1%	554,315	22.6%	447,255	399,034	12.1%
30-YR Eris LIBOR	0	0	-	0	-	0	3	-100.0%
30-YR MAC LIBOR	0	0	-	0	-	0	19	-100.0%
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	48	201.1	-76.2%	103.5	-53.8%	53	461	-88.4%
3-YR Eris BSBY	0	0	-	0	-	0	0	-100.0%
3-YR Eris LIBOR	0	93.29	-100.0%	0	-	74	952	-92.2%
3-YR Eris SOFR	110	1,268.24	-91.3%	203.14	-45.8%	315	444	-29.1%
3-YR NOTE	7,779	8,106.81	-4.0%	6,018.95	29.2%	5,900	15,363	-61.6%
4-YR Eris LIBOR	0	23.57	-100.0%	0	-	6	274	-97.8%
4-YR Eris SOFR	44	121.9	-63.6%	44.64	-0.6%	82	76	6.9%
5-YR Eris LIBOR	0	580.62	-100.0%	0	-	267	1,780	-85.0%
5-YR Eris SOFR	1,121	159.24	603.7%	1,796.23	-37.6%	1,658	150	1002.5%
5-YR MAC LIBOR	0	1,168.29	-100.0%	0	-	198	1,672	-88.1%
5-YR MAC SOFR	0	0	-	0	-	0	0	-
5-YR NOTE	2,740,659	1,659,547.95	65.1%	1,335,160.5	105.3%	1,593,595	1,348,169	18.2%
5Y YIELD	0	24.76	-100.0%	0.45	-100.0%	4	97	-95.7%
7-YR Eris LIBOR	0	85	-100.0%	0	-	24	192	-87.7%
7-YR Eris SOFR	69	99.62	-30.3%	37.27	86.4%	56	48	18.3%
FED FUND	346,267	329,327.81	5.1%	414,716.68	-16.5%	453,136	344,264	31.6%
UBSBM	181	0	-	45.91	294.2%	23	0	-
Ultra 10-Year Note	851,802	490,279.19	73.7%	510,781	66.8%	502,416	390,182	28.8%
ULTRA T-BOND	571,506	379,145.62	50.7%	315,558.05	81.1%	312,078	245,126	27.3%

CBOT Exchange ADV Report - Monthly

November 2023

Page 2 of 4

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Options								
10-YR NOTE	882,676	631,330.76	39.8%	862,685.32	2.3%	708,463	659,078	7.5%
2-YR NOTE	25,080	6,982.52	259.2%	36,179.27	-30.7%	23,514	4,288	448.3%
30-YR BOND	173,238	94,527.81	83.3%	208,354.5	-16.9%	140,690	117,032	20.2%
5-YR NOTE	212,130	195,677.43	8.4%	268,665.36	-21.0%	283,412	248,846	13.9%
FED FUND	95	0	-	0	-	9	18	-50.5%
Ultra 10-Year Note	455	1.19	38139.2%	1,447.18	-68.5%	215	4	5699.9%
ULTRA 10-YEAR NOTE	14	0	-	0	-	1	0	-
ULTRA T-BOND	888	54.81	1520.2%	1,165.32	-23.8%	348	107	225.2%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	2,063	1,793.48	15.0%	3,260.59	-36.7%	3,247	3,545	-8.4%
E-mini (\$5) Dow	132,949	201,025.43	-33.9%	209,823.55	-36.6%	172,641	205,034	-15.8%
MICRO MINI \$5 DOW	67,287	153,494.1	-56.2%	115,095.82	-41.5%	104,741	182,715	-42.7%
Equity Index Options								
DJIA	61	165.71	-63.1%	81.59	-25.1%	276	37	652.1%
E-mini (\$5) Dow	6	158	-96.3%	23.36	-75.1%	27	110	-75.1%
Ag Products Futures								
CHI WHEAT	148,786	121,125.57	22.8%	114,039	30.5%	125,809	106,887	17.7%
CORN	420,914	347,789.9	21.0%	255,605.64	64.7%	344,138	321,085	7.2%
DJ_UBS ROLL SELECT INDEX FU	16	38.57	-59.5%	67.5	-76.9%	352	350	0.5%
DOW-UBS COMMOD INDEX	499	671.57	-25.6%	266.36	87.5%	1,933	2,722	-29.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	1,200	0	275911.0%
FERTILIZER PRODUCTS	57	112.52	-49.2%	49.95	14.5%	85	135	-37.3%
KC WHEAT	59,128	41,605.48	42.1%	41,599.95	42.1%	50,427	42,921	17.5%
MINI CORN	1,498	1,527.43	-1.9%	1,174.59	27.6%	1,577	2,537	-37.8%
MINI SOYBEAN	2,430	1,882.05	29.1%	2,295.55	5.9%	2,085	2,800	-25.5%
MINI WHEAT	961	1,234.38	-22.1%	1,017.68	-5.6%	1,401	1,332	5.2%
OATS	773	578.81	33.5%	559.91	38.0%	651	432	50.8%
ROUGH RICE	1,029	878.43	17.1%	1,287.45	-20.1%	950	937	1.5%
SOYBEAN	236,473	167,806.1	40.9%	317,531.5	-25.5%	249,146	204,403	21.9%
SOYBEAN MEAL	184,182	125,395.62	46.9%	189,947.64	-3.0%	148,740	110,018	35.2%
SOYBEAN OIL	179,819	143,020.24	25.7%	146,819.59	22.5%	151,005	116,607	29.5%
WHEAT	43	14.29	200.0%	18.18	135.7%	40	251	-84.2%

CBOT Exchange ADV Report - Monthly

November 2023

Page 3 of 4

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	8	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	6	1	565.1%
CHI WHEAT	26,707	26,458	0.9%	30,316.5	-11.9%	31,478	29,095	8.2%
CORN	104,940	90,681.48	15.7%	90,051.23	16.5%	129,554	125,538	3.2%
CORN NEARBY+2 CAL SPRD	463	782.19	-40.8%	328.45	40.9%	1,205	1,032	16.8%
DEC-DEC CORN CAL SPRD	4	0	-	5.45	-19.7%	26	0	-
DEC-JUL SOYBEAN MEAL CSO	0	0	-	0.91	-100.0%	1	0	-
DEC-JULY CORN CAL SPRD	55	154.52	-64.3%	40.18	37.2%	81	83	-2.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	2	0	-
JAN-MAY SOYBEAN CAL SPRD	0	14.29	-100.0%	0	-	0	1	-100.0%
JULY-DEC CORN CAL SPRD	12	715.81	-98.3%	6.82	82.3%	459	411	11.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	10	4	168.6%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	11	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	16	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	400.0%
JULY-NOV SOYBEAN CAL SPRD	294	245.48	19.8%	222.36	32.2%	394	238	65.8%
KC WHEAT	1,732	2,248.52	-23.0%	2,569.59	-32.6%	3,347	3,363	-0.5%
MAR-JULY CORN CAL SPRD	189	420.95	-55.2%	5.45	3357.2%	104	172	-39.2%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	40.91	-100.0%	4	3	58.5%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	6	23	-73.0%
NOV-MAR SOYBEAN CSO	0	0	-	23.86	-100.0%	19	0	-
OATS	7	3.33	112.9%	6.23	13.9%	8	9	-2.9%
ROUGH RICE	111	76.62	45.4%	33.05	237.1%	112	82	36.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	14	4	285.5%
SOYBEAN	72,200	37,678.19	91.6%	72,043.14	0.2%	74,040	69,306	6.8%
SOYBEAN CRUSH	0	0.24	-100.0%	0	-	0	1	-97.1%
SOYBEAN MEAL	35,367	8,570.1	312.7%	30,884.86	14.5%	19,924	10,976	81.5%
SOYBEAN OIL	12,884	15,691.67	-17.9%	13,381.05	-3.7%	17,551	11,963	46.7%
SOYBN NEARBY+2 CAL SPRD	417	159.52	161.2%	394.09	5.7%	351	176	99.3%
SOYMEAL NEARBY+2 CAL SPRD	70	0	-	84.09	-17.3%	29	5	434.4%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	1	5	-86.0%
WHEAT	141	45.62	208.4%	40.27	249.3%	89	15	508.0%
WHEAT-CORN ICSO	0	0	-	0	-	1	37	-96.8%
WHEAT NEARBY+2 CAL SPRD	25	8.1	208.8%	16.64	50.3%	26	148	-82.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	9,680,872	6,385,214.19	51.6%	5,786,310.09	67.3%	6,177,715	5,361,319	15.2%
Equity Index Futures	202,299	356,313	-43.2%	328,179.95	-38.4%	280,629	391,294	-28.3%
Ag Products Futures	1,236,608	953,680.95	29.7%	1,072,280.5	15.3%	1,079,538	913,418	18.2%
TOTAL FUTURES	11,119,780	7,695,208.14	44.5%	7,186,770.55	54.7%	7,537,881.83	6,666,030.5	13.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,294,576	928,574.52	39.4%	1,378,496.96	-6.1%	1,156,650	1,029,372	12.4%
Equity Index Options	67	323.71	-79.3%	104.95	-36.2%	304	146	107.6%
Ag Products Options	255,617	183,954.62	39.0%	240,495.14	6.3%	278,865	252,707	10.4%
TOTAL OPTIONS	1,550,260	1,112,852.86	39.3%	1,619,097.05	-4.3%	1,435,818.56	1,282,225.92	12.0%

CBOT Exchange ADV Report - Monthly

November 2023

Page 4 of 4

	ADV NOV 2023	ADV NOV 2022	% CHG	ADV OCT 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
TOTAL COMBINED								
Interest Rate	10,975,448	7,313,788.71	50.1%	7,164,807.05	53.2%	7,334,365	6,390,691	14.8%
Equity Index	202,366	356,636.71	-43.3%	328,284.91	-38.4%	280,932	391,440	-28.2%
Ag Products	1,492,225	1,137,635.57	31.2%	1,312,775.64	13.7%	1,358,404	1,166,125	16.5%
GRAND TOTAL	12,670,040	8,808,061	43.8%	8,805,867.59	43.9%	8,973,700.4	7,948,256.42	12.9%