

CBOT Exchange ADV Report - Monthly

September 2022

Page 1 of 4

	ADV SEP 2022	ADV SEP 2021	% CHG	ADV AUG 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	1,487	1,625.33	-8.5%	343.17	333.2%	804	617	30.3%
10-YR Eris SOFR	7	1.43	360.0%	56.91	-88.5%	40	1	4083.0%
10-YR MAC LIBOR	1,697	15,798.57	-89.3%	255.22	565.1%	1,453	6,360	-77.2%
10-YR NOTE	1,713,653	1,562,201.05	9.7%	1,892,104.74	-9.4%	1,894,516	1,896,904	-0.1%
10Y YIELD	6,146	15,122.81	-59.4%	4,119.7	49.2%	4,874	2,340	108.3%
15-YR Eris LIBOR	0	0	-	0	-	8	0	-
1-YR Eris BSBY	0	0	-	13.04	-100.0%	9	0	-
1-YR Eris SOFR	1,215	2,118.1	-42.7%	294.96	311.8%	1,179	3,478	-66.1%
20-YR BOND	109	0	-	171.04	-36.4%	178	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR Eris LIBOR	8,842	1,984.19	345.6%	851.65	938.2%	4,036	759	431.8%
2-YR Eris SOFR	443	82.38	437.7%	215.09	106.0%	593	136	336.3%
2-YR NOTE	585,576	277,402	111.1%	856,268.83	-31.6%	703,953	438,267	60.6%
2Y YIELD	448	29.19	1433.6%	254.78	75.7%	373	29	1176.5%
30-YR BOND	343,639	404,297.62	-15.0%	411,020.7	-16.4%	400,587	455,952	-12.1%
30-YR Eris LIBOR	0	0	-	0	-	3	3	0.3%
30-YR SWAP RATE	0	621.14	-100.0%	0	-	23	99	-76.8%
30Y YIELD	420	308.14	36.3%	299.61	40.2%	481	39	1139.6%
3-YR Eris BSBY	0	0	-	0	-	0	0	-
3-YR Eris LIBOR	459	2,446.62	-81.2%	207.22	121.4%	1,152	859	34.1%
3-YR Eris SOFR	297	79.33	274.1%	228.43	29.9%	254	60	321.1%
3-YR NOTE	15,345	9,891.57	55.1%	15,144.91	1.3%	16,634	8,686	91.5%
4-YR Eris LIBOR	90	202.67	-55.5%	173.3	-48.0%	331	154	114.7%
4-YR Eris SOFR	79	49.05	61.9%	68.96	15.2%	62	25	150.3%
5-YR Eris LIBOR	1,795	2,099.81	-14.5%	1,008.22	78.1%	2,052	1,495	37.2%
5-YR Eris SOFR	174	60	190.3%	99.91	74.3%	156	20	679.3%
5-YR MAC LIBOR	2,293	3,134.05	-26.8%	1,360.61	68.5%	1,628	2,568	-36.6%
5-YR NOTE	1,129,805	870,279.52	29.8%	1,519,169.87	-25.6%	1,345,089	1,111,385	21.0%
5Y YIELD	23	189.43	-87.9%	14.13	62.8%	113	36	216.4%
7-YR Eris LIBOR	129	115.1	12.0%	150.65	-14.4%	216	125	72.3%
7-YR Eris SOFR	28	0	-	38.78	-27.8%	37	0	-
FED FUND	400,928	79,800.57	402.4%	268,443.96	49.4%	349,686	87,219	300.9%
Ultra 10-Year Note	326,762	307,205.19	6.4%	409,428.52	-20.2%	385,312	370,412	4.0%
ULTRA T-BOND	193,953	172,515.19	12.4%	308,748.43	-37.2%	237,351	229,632	3.4%
Interest Rate Options								
10-YR NOTE	745,946	599,042.29	24.5%	553,664.83	34.7%	661,587	651,962	1.5%
2-YR NOTE	7,621	100.33	7495.4%	5,848.48	30.3%	3,280	592	454.3%
30-YR BOND	145,028	122,523.62	18.4%	92,577.17	56.7%	119,853	129,609	-7.5%
5-YR NOTE	277,905	133,396.81	108.3%	197,553.09	40.7%	256,592	151,383	69.5%
FED FUND	0	0	-	0	-	0	0	-
Ultra 10-Year Note	0	0	-	0	-	4	0	1532.5%
ULTRA T-BOND	112	38.76	188.6%	51.91	115.5%	116	32	263.6%

CBOT Exchange ADV Report - Monthly

September 2022

Page 2 of 4

	ADV SEP 2022	ADV SEP 2021	% CHG	ADV AUG 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Equity Index Futures								
DJ US REAL ESTATE SECTOR	8,271	6,756.19	22.4%	1,962.26	321.5%	3,848	2,884	33.5%
E-mini (\$5) Dow	205,363	215,275.43	-4.6%	164,350.04	25.0%	206,006	175,549	17.3%
MICRO MINI \$5 DOW	161,506	159,351.95	1.4%	110,708.61	45.9%	186,858	127,748	46.3%
Equity Index Options								
DJIA	90	0	-	0	-	10	0	-
E-mini (\$5) Dow	62	119.71	-48.3%	74.17	-16.5%	102	73	39.5%
Energy Futures								
ETHANOL	0	0	-	0	-	0	1	-100.0%
Ag Products Futures								
CHI WHEAT	87,759	78,902.1	11.2%	103,224.61	-15.0%	107,676	125,922	-14.5%
CORN	225,661	233,490.57	-3.4%	305,121.35	-26.0%	327,288	368,645	-11.2%
DJ_UBS ROLL SELECT INDEX FU	1,039	633.05	64.2%	32.7	3079.1%	416	172	142.5%
DOW-UBS COMMOD INDEX	7,009	3,948.14	77.5%	651.04	976.6%	3,166	2,646	19.7%
FERTILIZER PRODUCS	0	0	-	0	-	0	0	-
KC WHEAT	29,942	33,512.76	-10.7%	44,374.96	-32.5%	44,130	52,668	-16.2%
MINI CORN	2,098	1,580.9	32.7%	2,111.57	-0.7%	2,749	3,136	-12.4%
MINI SOYBEAN	2,574	1,760.1	46.2%	2,725.13	-5.6%	2,909	2,821	3.1%
MINI WHEAT	1,505	698.86	115.4%	1,117.26	34.7%	1,325	1,004	32.0%
OATS	356	524.24	-32.1%	332.52	7.0%	411	514	-20.0%
ROUGH RICE	512	540.52	-5.3%	1,182.74	-56.7%	887	788	12.7%
SOYBEAN	196,363	147,886.81	32.8%	155,104.91	26.6%	202,091	210,173	-3.8%
SOYBEAN MEAL	116,095	88,757.95	30.8%	106,543.78	9.0%	108,527	100,246	8.3%
SOYBEAN OIL	126,841	117,738.24	7.7%	114,709.74	10.6%	113,761	132,059	-13.9%
WHEAT	50	1,124.43	-95.6%	8.7	475.0%	304	1,295	-76.5%

CBOT Exchange ADV Report - Monthly

September 2022

Page 3 of 4

	ADV SEP 2022	ADV SEP 2021	% CHG	ADV AUG 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	-
CHI WHEAT	30,131	18,247.9	65.1%	22,088.48	36.4%	29,496	21,749	35.6%
CORN	101,768	96,338.33	5.6%	112,273.78	-9.4%	133,860	140,408	-4.7%
CORN NEARBY+2 CAL SPRD	259	294.1	-11.9%	1,094.26	-76.3%	1,069	611	75.1%
DEC-DEC CORN CAL SPRD	0	1.43	-100.0%	0	-	0	8	-100.0%
DEC-JULY CORN CAL SPRD	82	209.52	-60.8%	254.74	-67.8%	82	85	-3.6%
Intercommodity Spread	0	0	-	0	-	0	1	-100.0%
JULY-DEC CORN CAL SPRD	364	240.48	51.5%	344.57	5.7%	420	213	96.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	4	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	20	1	3600.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	78	0	-	0	-	235	13	1727.9%
KC WHEAT	2,444	3,330.14	-26.6%	2,354.17	3.8%	3,546	3,079	15.2%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	116	19.05	510.0%	585.87	-80.2%	136	2	6272.4%
MAR-JULY SOYBEAN CAL SPRD	5	0	-	21.74	-78.1%	3	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	1	0	-
NOV-JULY SOYBEAN CAL SPRD	1	0	-	197.17	-99.4%	27	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	1	-100.0%
OATS	2	23	-92.5%	7.87	-78.2%	10	14	-30.5%
ROUGH RICE	73	42.81	70.7%	106.26	-31.2%	78	44	76.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	36.09	-100.0%	4	0	-
SOYBEAN	51,894	50,188.71	3.4%	60,067.26	-13.6%	75,707	78,029	-3.0%
SOYBEAN CRUSH	0	5.67	-96.6%	0.43	-56.2%	1	6	-86.1%
SOYBEAN MEAL	10,174	8,200.05	24.1%	11,595.35	-12.3%	11,518	10,543	9.2%
SOYBEAN OIL	8,911	10,215.1	-12.8%	9,491.26	-6.1%	11,667	14,298	-18.4%
SOYBN NEARBY+2 CAL SPRD	203	26.19	675.5%	356.96	-43.1%	170	109	55.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	6.52	-100.0%	7	0	-
SOY OIL NEARBY+2 CAL SPRD	52	0	-	0	-	6	0	-
WHEAT	13	48.05	-72.5%	1.57	742.7%	8	60	-86.4%
WHEAT-CORN ICSO	0	0	-	66.52	-99.9%	44	4	905.0%
WHEAT NEARBY+2 CAL SPRD	20	71.05	-72.5%	35.35	-44.8%	169	29	479.8%

Aggs Futures

FERTILIZER PRODUCTS	142	319.48	-55.4%	179.26	-20.6%	140	179	-21.7%
---------------------	-----	--------	--------	--------	--------	-----	-----	--------

TOTAL FUTURES GROUP

Interest Rate Futures	4,735,840	3,729,660.05	27.0%	5,690,555.35	-16.8%	5,353,185	4,617,661	15.9%
Equity Index Futures	375,139	381,383.57	-1.6%	277,020.91	35.4%	396,713	306,181	29.6%
Energy Futures	0	0	-	0	-	0	1	-100.0%
Ag Products Futures	797,804	711,098.67	12.2%	837,241	-4.7%	915,640	1,002,089	-8.6%
Aggs Futures	142	319.48	-55.4%	179.26	-20.6%	140	179	-21.7%
TOTAL FUTURES	5,908,926	4,822,461.76	22.5%	6,804,996.52	-13.2%	6,665,678.49	5,926,112.09	12.5%

CBOT Exchange ADV Report - Monthly

September 2022

Page 4 of 4

	ADV SEP 2022	ADV SEP 2021	% CHG	ADV AUG 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
TOTAL OPTIONS GROUP								
Interest Rate Options	1,176,611	855,101.81	37.6%	849,695.48	38.5%	1,041,432	933,578	11.6%
Equity Index Options	152	119.71	27.0%	74.17	104.9%	112	73	53.2%
Ag Products Options	206,592	187,501.57	10.2%	220,986.22	-6.5%	268,289	269,309	-0.4%
TOTAL OPTIONS	1,383,355	1,042,723.1	32.7%	1,070,755.87	29.2%	1,309,833.53	1,202,960	8.9%
TOTAL COMBINED								
Interest Rate	5,912,451	4,584,761.86	29.0%	6,540,250.83	-9.6%	6,394,617	5,551,240	15.2%
Equity Index	375,291	381,503.29	-1.6%	277,095.09	35.4%	396,825	306,254	29.6%
Energy	0	0	-	0	-	0	1	-100.0%
Ag Products	1,004,395	898,600.24	11.8%	1,058,227.22	-5.1%	1,183,929	1,271,397	-6.9%
Ags	142	319.48	-55.4%	179.26	-20.6%	140	179	-21.7%
GRAND TOTAL	7,292,280	5,865,184.86	24.3%	7,875,752.39	-7.4%	7,975,512.02	7,129,072.09	11.9%