

CBOT Exchange ADV Report - Monthly

November 2022

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	ADV NOV 2022	ADV NOV 2021	% CHG	ADV OCT 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	221	178.9	23.7%	155.76	42.1%	692	574	20.5%
10-YR Eris SOFR	86	0	-	73.33	17.7%	47	1	3786.0%
10-YR MAC LIBOR	240	1,731.62	-86.1%	242.24	-0.8%	1,231	5,535	-77.8%
10-YR MAC SOFR	0	0	-	0.1	-100.0%	0	0	-
10-YR NOTE	2,174,701	2,355,317	-7.7%	1,657,438.43	31.2%	1,898,452	1,927,403	-1.5%
10Y YIELD	2,482	4,424.29	-43.9%	5,386.14	-53.9%	4,702	2,970	58.3%
15-YR Eris LIBOR	0	0	-	0	-	7	0	-
1-YR Eris BSBY	0	0	-	0	-	7	0	-
1-YR Eris SOFR	69	1,387.14	-95.0%	34.81	98.4%	974	3,152	-69.1%
20-YR BOND	110	0	-	87.9	25.0%	164	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR Eris LIBOR	221	1,501.62	-85.3%	961.95	-77.0%	3,407	1,060	221.3%
2-YR Eris SOFR	565	773.14	-27.0%	367.05	53.8%	570	245	132.9%
2-YR NOTE	882,992	763,913.29	15.6%	507,564.05	74.0%	702,369	471,641	48.9%
2Y YIELD	429	812.52	-47.2%	458.24	-6.4%	386	148	159.9%
30-Year UMBS TBA Futures - 2.5%	3	0	-	0	-	0	0	-
30-Year UMBS TBA Futures - 3.0%	6	0	-	0	-	1	0	-
30-Year UMBS TBA Futures - 3.5%	31	0	-	0	-	3	0	-
30-Year UMBS TBA Futures - 4.0%	14	0	-	0	-	1	0	-
30-Year UMBS TBA Futures - 4.5%	9	0	-	0	-	1	0	-
30-Year UMBS TBA Futures - 5.0%	20	0	-	0	-	2	0	-
30-YR BOND	452,782	573,984.71	-21.1%	331,379.67	36.6%	399,034	464,288	-14.1%
30-YR Eris LIBOR	0	0	-	0	-	3	6	-50.7%
30-YR SWAP RATE	0	0	-	0	-	19	81	-76.8%
30Y YIELD	201	320.33	-37.2%	533.81	-62.3%	461	99	365.8%
3-YR Eris BSBY	0	0	-	0	-	0	0	-
3-YR Eris LIBOR	93	1,351.48	-93.1%	17.62	429.5%	952	1,016	-6.3%
3-YR Eris SOFR	1,268	202.95	524.9%	1,315.81	-3.6%	444	83	433.7%
3-YR NOTE	8,107	19,613.05	-58.7%	11,247.24	-27.9%	15,363	10,487	46.5%
4-YR Eris LIBOR	24	115.62	-79.6%	8.1	191.2%	274	142	92.7%
4-YR Eris SOFR	122	0	-	158.05	-22.9%	76	26	195.7%
5-YR Eris LIBOR	581	1,637.9	-64.6%	538.9	7.7%	1,780	1,566	13.6%
5-YR Eris SOFR	159	7.19	2114.6%	94.05	69.3%	150	21	609.2%
5-YR MAC LIBOR	1,168	2,495.43	-53.2%	2,562.38	-54.4%	1,672	2,620	-36.2%
5-YR NOTE	1,659,548	1,670,979.9	-0.7%	1,064,364.86	55.9%	1,348,169	1,155,052	16.7%
5Y YIELD	25	623.9	-96.0%	27.52	-10.0%	97	125	-21.9%
7-YR Eris LIBOR	85	59.76	42.2%	78.24	8.6%	192	128	49.3%
7-YR Eris SOFR	100	0	-	88.24	12.9%	48	0	-
FED FUND	329,328	220,108	49.6%	310,660.71	6.0%	344,264	107,643	219.8%
Ultra 10-Year Note	490,279	569,807.24	-14.0%	333,690.14	46.9%	390,182	384,426	1.5%
ULTRA T-BOND	379,146	352,936.1	7.4%	180,706.57	109.8%	245,126	237,314	3.3%

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Interest Rate Options								
10-YR NOTE	631,331	713,618.52	-11.5%	664,359.1	-5.0%	659,078	647,394	1.8%
2-YR NOTE	6,983	2,436.57	186.6%	10,621.14	-34.3%	4,288	815	426.2%
30-YR BOND	94,528	160,806.1	-41.2%	114,282.43	-17.3%	117,032	131,878	-11.3%
5-YR NOTE	195,677	231,780.57	-15.6%	232,667.9	-15.9%	248,846	159,085	56.4%
FED FUND	0	0	-	190.48	-100.0%	18	0	-
Ultra 10-Year Note	1	0	-	3.57	-66.7%	4	0	1750.0%
ULTRA T-BOND	55	27.76	97.4%	80.62	-32.0%	107	32	234.3%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	1,793	1,286.14	39.4%	2,576.29	-30.4%	3,545	2,651	33.7%
E-mini (\$5) Dow	201,025	167,957.48	19.7%	200,348.52	0.3%	205,034	174,705	17.4%
MICRO MINI \$5 DOW	153,494	139,305.57	10.2%	174,840.43	-12.2%	182,715	130,429	40.1%
Equity Index Options								
DJIA	166	0	-	146.62	13.0%	37	0	-
E-mini (\$5) Dow	158	322.9	-51.1%	124.57	26.8%	110	103	5.8%
Energy Futures								
ETHANOL	0	0	-	0	-	0	1	-100.0%
Ag Products Futures								
CHI WHEAT	121,126	142,750.33	-15.1%	85,591.76	41.5%	106,887	123,462	-13.4%
CORN	347,790	388,702.9	-10.5%	238,844.29	45.6%	321,085	358,389	-10.4%
DJ_UBS ROLL SELECT INDEX FU	39	36.33	6.2%	67.86	-43.2%	350	152	130.0%
DOW-UBS COMMOD INDEX	672	1,102.67	-39.1%	797.38	-15.8%	2,722	2,365	15.1%
FERTILIZER PRODUCTS	0	0	-	0	-	0	0	-
KC WHEAT	41,605	65,853.71	-36.8%	33,417.62	24.5%	42,921	53,047	-19.1%
MINI CORN	1,527	2,253.43	-32.2%	1,650	-7.4%	2,537	2,900	-12.5%
MINI SOYBEAN	1,882	1,976	-4.8%	2,742.05	-31.4%	2,800	2,683	4.3%
MINI WHEAT	1,234	1,173.81	5.2%	1,492.43	-17.3%	1,332	1,002	32.9%
OATS	579	959.71	-39.7%	465.71	24.3%	432	569	-24.1%
ROUGH RICE	878	946.57	-7.2%	1,435.9	-38.8%	937	842	11.2%
SOYBEAN	167,806	173,031.33	-3.0%	261,697.52	-35.9%	204,403	211,019	-3.1%
SOYBEAN MEAL	125,396	145,022.48	-13.5%	107,992.67	16.1%	110,018	105,998	3.8%
SOYBEAN OIL	143,020	133,980.05	6.7%	115,673.48	23.6%	116,607	130,773	-10.8%
WHEAT	14	1,226.62	-98.8%	14.29	0.0%	251	1,281	-80.4%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	-
CHI WHEAT	26,458	36,488.38	-27.5%	28,140.1	-6.0%	29,095	23,413	24.3%
CORN	90,681	92,702.1	-2.2%	85,892.33	5.6%	125,538	131,583	-4.6%
CORN NEARBY+2 CAL SPRD	782	681.14	14.8%	956.43	-18.2%	1,032	605	70.6%
DEC-DEC CORN CAL SPRD	0	38.1	-100.0%	0	-	0	16	-100.0%
DEC-JULY CORN CAL SPRD	155	92.86	66.4%	21.19	629.2%	83	105	-21.0%
Intercommodity Spread	0	0	-	0	-	0	1	-100.0%
JAN-MAY SOYBEAN CAL SPRD	14	0	-	0	-	1	0	-
JULY-DEC CORN CAL SPRD	716	0	-	30.95	2212.6%	411	174	135.8%
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	-	16	0	3599.9%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	245	110.52	122.1%	251.71	-2.5%	238	23	914.5%
KC WHEAT	2,249	6,953.9	-67.7%	2,840.67	-20.8%	3,363	3,527	-4.7%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	421	182.86	130.2%	243.57	72.8%	172	19	819.5%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	2.38	-100.0%	3	0	-
MAR-JULY WHEAT CAL SPRD	0	33.33	-100.0%	0	-	1	3	-78.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	4.76	-100.0%	23	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	1	-100.0%
OATS	3	18.95	-82.4%	5.52	-39.7%	9	17	-48.8%
ROUGH RICE	77	108.76	-29.6%	128.29	-40.3%	82	51	61.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	4	0	-
SOYBEAN	37,678	58,581.43	-35.7%	43,627.81	-13.6%	69,306	74,688	-7.2%
SOYBEAN CRUSH	0	0.05	400.2%	0	-	1	5	-86.2%
SOYBEAN MEAL	8,570	17,458.24	-50.9%	8,534.19	0.4%	10,976	11,193	-1.9%
SOYBEAN OIL	15,692	10,615.29	47.8%	10,889.38	44.1%	11,963	13,681	-12.6%
SOYBN NEARBY+2 CAL SPRD	160	0	-	243.38	-34.5%	176	90	95.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	5	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	7.14	-100.0%	5	0	-
WHEAT	46	12.81	256.1%	42.24	8.0%	15	52	-71.5%
WHEAT-CORN IC50	0	0	-	8.1	-100.0%	37	4	901.4%
WHEAT NEARBY+2 CAL SPRD	8	16.19	-50.0%	98.57	-91.8%	148	27	448.7%
Ags Futures								
FERTILIZER PRODUCTS	113	176.48	-36.2%	109.29	3.0%	135	186	-27.5%
TOTAL FUTURES GROUP								
Interest Rate Futures	6,385,214	6,544,283.1	-2.4%	4,410,241.91	44.8%	5,361,319	4,777,854	12.2%
Equity Index Futures	356,313	308,549.19	15.5%	377,765.24	-5.7%	391,294	307,784	27.1%
Energy Futures	0	0	-	0	-	0	1	-100.0%
Ag Products Futures	953,568	1,059,015.95	-10.0%	851,882.95	11.9%	913,282	994,483	-8.2%
Ags Futures	113	176.48	-36.2%	109.29	3.0%	135	186	-27.5%
TOTAL FUTURES	7,695,208	7,912,024.71	-2.7%	5,639,999.38	36.4%	6,666,030.06	6,080,308.33	9.6%

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TOTAL OPTIONS GROUP								
Interest Rate Options	928,575	1,108,669.52	-16.2%	1,022,205.24	-9.2%	1,029,372	939,203	9.6%
Equity Index Options	324	322.9	0.3%	271.19	19.4%	146	103	41.3%
Ag Products Options	183,955	224,094.9	-17.9%	181,968.71	1.1%	252,707	259,279	-2.5%
TOTAL OPTIONS	1,112,853	1,333,087.33	-16.5%	1,204,445.14	-7.6%	1,282,225.92	1,198,585.7	7.0%
TOTAL COMBINED								
Interest Rate	7,313,789	7,652,952.62	-4.4%	5,432,447.14	34.6%	6,390,691	5,717,057	11.8%
Equity Index	356,637	308,872.1	15.5%	378,036.43	-5.7%	391,440	307,888	27.1%
Energy	0	0	-	0	-	0	1	-100.0%
Ag Products	1,137,523	1,283,110.86	-11.3%	1,033,851.67	10.0%	1,165,990	1,253,761	-7.0%
Ags	113	176.48	-36.2%	109.29	3.0%	135	186	-27.5%
GRAND TOTAL	8,808,061	9,245,112.05	-4.7%	6,844,444.52	28.7%	7,948,255.98	7,278,894.03	9.2%