

**CBOT Exchange ADV Report - Monthly**

December 2022

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	ADV DEC 2022	ADV DEC 2021	% CHG	ADV NOV 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
<b>Interest Rate Futures</b>								
10-YR Eris LIBOR	1,374	1,344.32	2.2%	221.33	521.0%	749	641	16.8%
10-YR Eris SOFR	45	0	-	86.29	-47.8%	47	1	4140.8%
10-YR MAC LIBOR	1,888	12,074.5	-84.4%	240.33	685.8%	1,286	6,106	-78.9%
10-YR MAC SOFR	0	0	-	0	-	0	0	-
10-YR NOTE	1,213,485	1,167,100.55	4.0%	2,174,701.33	-44.2%	1,841,144	1,861,028	-1.1%
10Y YIELD	1,366	3,845.05	-64.5%	2,481.62	-45.0%	4,423	3,046	45.2%
15-YR Eris LIBOR	0	425	-100.0%	0	-	6	37	-83.9%
1-YR Eris BSBY	0	0	-	0	-	6	0	-
1-YR Eris SOFR	311	214.59	45.1%	69.05	351.1%	918	2,895	-68.3%
20-YR BOND	33	0	-	109.86	-70.1%	153	0	-
20-YR SWAP RATE	0	4.09	-100.0%	0	-	0	0	-100.0%
2-YR Eris LIBOR	5,862	3,983.86	47.1%	221.1	2551.3%	3,612	1,316	174.6%
2-YR Eris SOFR	845	461.41	83.0%	564.62	49.6%	593	264	124.9%
2-YR NOTE	394,424	316,647.41	24.6%	882,991.9	-55.3%	676,604	458,110	47.7%
2Y YIELD	291	905.73	-67.8%	428.71	-32.0%	378	214	76.1%
30-Year UMBS TBA Futures - 2.5%	8	0	-	2.86	183.3%	1	0	-
30-Year UMBS TBA Futures - 3.0%	8	0	-	6.14	22.5%	1	0	-
30-Year UMBS TBA Futures - 3.5%	16	0	-	31.33	-47.4%	4	0	-
30-Year UMBS TBA Futures - 4.0%	6	0	-	13.71	-56.6%	2	0	-
30-Year UMBS TBA Futures - 4.5%	18	0	-	9.1	100.0%	2	0	-
30-Year UMBS TBA Futures - 5.0%	63	0	-	19.76	218.1%	7	0	-
30-Year UMBS TBA Futures - 5.5%	3	0	-	0	-	0	0	-
30-Year UMBS TBA Futures - 6.0%	0	0	-	0	-	0	0	-
30-YR BOND	265,455	301,421.95	-11.9%	452,782.14	-41.4%	387,858	450,070	-13.8%
30-YR Eris LIBOR	0	0	-	0	-	3	5	-50.5%
30-YR SWAP RATE	0	475.18	-100.0%	0	-	17	115	-85.1%
30Y YIELD	158	296.23	-46.8%	201.1	-21.6%	435	116	274.9%
3-YR Eris BSBY	0	0	-	0	-	0	0	-
3-YR Eris LIBOR	1,079	2,705.64	-60.1%	93.29	1056.7%	963	1,164	-17.3%
3-YR Eris SOFR	911	57.27	1489.9%	1,268.24	-28.2%	483	81	496.9%
3-YR NOTE	5,409	12,277.05	-55.9%	8,106.81	-33.3%	14,531	10,644	36.5%
4-YR Eris LIBOR	30	214	-85.9%	23.57	28.3%	253	148	70.8%
4-YR Eris SOFR	171	28.09	508.7%	121.9	40.3%	84	26	223.8%
5-YR Eris LIBOR	1,608	1,943.55	-17.3%	580.62	177.0%	1,765	1,599	10.4%
5-YR Eris SOFR	414	68.55	504.3%	159.24	160.1%	172	25	580.7%
5-YR MAC LIBOR	1,450	3,709.09	-60.9%	1,168.29	24.2%	1,653	2,715	-39.1%
5-YR NOTE	796,240	734,715.45	8.4%	1,659,547.95	-52.0%	1,301,992	1,118,356	16.4%
5Y YIELD	5	298.27	-98.2%	24.76	-78.1%	90	140	-35.9%
7-YR Eris LIBOR	63	99.82	-36.7%	85	-25.7%	181	126	43.7%
7-YR Eris SOFR	62	0.05	135117.4%	99.62	-38.2%	49	01220617.5%	
FED FUND	229,272	157,813.68	45.3%	329,327.81	-30.4%	334,644	112,023	198.7%
Ultra 10-Year Note	281,391	244,228.59	15.2%	490,279.19	-42.6%	381,080	372,187	2.4%
ULTRA T-BOND	169,476	144,432.18	17.3%	379,145.62	-55.3%	238,796	229,206	4.2%

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<b>Interest Rate Options</b>								
10-YR NOTE	617,821	490,196.68	26.0%	631,330.76	-2.1%	655,626	633,670	3.5%
2-YR NOTE	12,825	2,368.41	441.5%	6,982.52	83.7%	5,002	951	426.3%
30-YR BOND	93,919	106,725.55	-12.0%	94,527.81	-0.6%	115,098	129,682	-11.2%
5-YR NOTE	155,131	170,648.05	-9.1%	195,677.43	-20.7%	241,005	160,094	50.5%
FED FUND	0	0	-	0	-	16	0	-
Ultra 10-Year Note	23	0.73	3036.6%	1.19	1816.0%	5	0	2054.9%
ULTRA T-BOND	54	42.32	27.0%	54.81	-1.9%	103	33	211.6%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE SECTOR	7,997	7,482.09	6.9%	1,793.48	345.9%	3,917	3,073	27.5%
E-mini (\$5) Dow	184,555	191,935.64	-3.8%	201,025.43	-8.2%	203,321	176,209	15.4%
MICRO MINI \$5 DOW	138,518	158,615.82	-12.7%	153,494.1	-9.8%	179,017	132,889	34.7%
<b>Equity Index Options</b>								
DJIA	358	0	-	165.71	115.9%	64	0	-
E-mini (\$5) Dow	121	161.59	-24.8%	158	-23.1%	111	109	1.8%
<b>Energy Futures</b>								
ETHANOL	0	0	-	0	-	0	1	-100.0%
<b>Ag Products Futures</b>								
CHI WHEAT	65,308	71,854.55	-9.1%	121,125.57	-46.1%	103,409	118,956	-13.1%
CORN	191,980	203,298.45	-5.6%	347,789.9	-44.8%	310,283	344,849	-10.0%
DJ_UBS ROLL SELECT INDEX FU	1,328	940.05	41.3%	38.57	3343.6%	432	221	95.5%
DOW-UBS COMMOD INDEX	6,212	5,002.41	24.2%	671.57	825.0%	3,014	2,596	16.1%
FERTILIZER PRODUCTS	0	0	-	0	-	0	0	-
KC WHEAT	23,717	35,290.73	-32.8%	41,605.48	-43.0%	41,314	51,497	-19.8%
MINI CORN	1,217	1,701	-28.5%	1,527.43	-20.3%	2,427	2,795	-13.2%
MINI SOYBEAN	2,206	2,070.41	6.5%	1,882.05	17.2%	2,750	2,630	4.6%
MINI WHEAT	854	933.27	-8.5%	1,234.38	-30.8%	1,292	996	29.6%
OATS	397	456.5	-13.1%	578.81	-31.5%	429	559	-23.3%
ROUGH RICE	1,444	1,276.09	13.2%	878.43	64.4%	979	880	11.3%
SOYBEAN	224,197	217,727.91	3.0%	167,806.1	33.6%	206,059	211,605	-2.6%
SOYBEAN MEAL	132,741	108,944.91	21.8%	125,395.62	5.9%	111,919	106,255	5.3%
SOYBEAN OIL	153,922	118,072.09	30.4%	143,020.24	7.6%	119,729	129,664	-7.7%
WHEAT	5	764.86	-99.4%	14.29	-66.7%	231	1,236	-81.3%

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<b>Ag Products Options</b>								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	-
CHI WHEAT	18,093	20,247.82	-10.6%	26,458	-31.6%	28,174	23,137	21.8%
CORN	55,863	62,919.73	-11.2%	90,681.48	-38.4%	119,709	125,588	-4.7%
CORN NEARBY+2 CAL SPRD	69	917.59	-92.5%	782.19	-91.2%	952	632	50.5%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	0	15	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	154.52	-100.0%	76	96	-20.7%
Intercommodity Spread	0	0	-	0	-	0	1	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	14.29	-100.0%	1	0	-
JULY-DEC CORN CAL SPRD	507	352.55	43.7%	715.81	-29.2%	419	190	120.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	3	0	-
JULY-DEC SOY OIL CAL SPRD	24	0	-	0	-	2	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	15	0	3615.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	109	337.73	-67.8%	245.48	-55.7%	227	51	346.3%
KC WHEAT	1,693	5,363.95	-68.4%	2,248.52	-24.7%	3,223	3,688	-12.6%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	280	68.18	310.3%	420.95	-33.5%	181	23	685.8%
MAR-JULY SOYBEAN CAL SPRD	33	0	-	0	-	5	0	-
MAR-JULY WHEAT CAL SPRD	0	9.09	-100.0%	0	-	1	4	-83.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	21	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	1	-100.0%
OATS	4	12.73	-71.2%	3.33	10.0%	8	17	-50.2%
ROUGH RICE	112	72.86	53.9%	76.62	46.4%	85	53	60.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	3	0	-
SOYBEAN	37,492	55,452.95	-32.4%	37,678.19	-0.5%	66,644	73,009	-8.7%
SOYBEAN CRUSH	0	1.14	-100.0%	0.24	-100.0%	1	5	-86.4%
SOYBEAN MEAL	14,188	14,674.55	-3.3%	8,570.1	65.5%	11,245	11,497	-2.2%
SOYBEAN OIL	15,641	11,732.41	33.3%	15,691.67	-0.3%	12,271	13,511	-9.2%
SOYBN NEARBY+2 CAL SPRD	14	63.64	-78.7%	159.52	-91.5%	163	88	84.7%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	5	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	5	0	-
WHEAT	53	14.64	261.5%	45.62	16.0%	18	48	-63.0%
WHEAT-CORN IC50	0	0	-	0	-	34	3	905.4%
WHEAT NEARBY+2 CAL SPRD	56	17.09	226.3%	8.1	588.8%	140	26	437.2%
<b>Ags Futures</b>								
FERTILIZER PRODUCTS	65	56.36	14.9%	112.52	-42.4%	129	175	-26.2%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	3,373,242	3,111,791.14	8.4%	6,385,214.19	-47.2%	5,194,986	4,632,404	12.1%
Equity Index Futures	331,070	358,033.55	-7.5%	356,313	-7.1%	386,255	312,171	23.7%
Energy Futures	0	0	-	0	-	0	1	-100.0%
Ag Products Futures	805,529	768,333.23	4.8%	953,568.43	-15.5%	904,267	974,739	-7.2%
Ags Futures	65	56.36	14.9%	112.52	-42.4%	129	175	-26.2%
<b>TOTAL FUTURES</b>	<b>4,509,906</b>	<b>4,238,214.27</b>	<b>6.4%</b>	<b>7,695,208.14</b>	<b>-41.4%</b>	<b>6,485,637.23</b>	<b>5,919,490.59</b>	<b>9.6%</b>

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<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	879,773	769,981.73	14.3%	928,574.52	-5.3%	1,016,856	924,430	10.0%
Equity Index Options	479	161.59	196.6%	323.71	48.1%	174	109	60.4%
Ag Products Options	144,229	172,258.64	-16.3%	183,954.62	-21.6%	243,631	251,682	-3.2%
<b>TOTAL OPTIONS</b>	<b>1,024,481</b>	<b>942,401.95</b>	<b>8.7%</b>	<b>1,112,852.86</b>	<b>-7.9%</b>	<b>1,260,661.57</b>	<b>1,176,220.45</b>	<b>7.2%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	4,253,015	3,881,772.86	9.6%	7,313,788.71	-41.8%	6,211,842	5,556,834	11.8%
Equity Index	331,550	358,195.14	-7.4%	356,636.71	-7.0%	386,429	312,280	23.7%
Energy	0	0	-	0	-	0	1	-100.0%
Ag Products	949,758	940,591.86	1.0%	1,137,523.05	-16.5%	1,147,898	1,226,421	-6.4%
Ags	65	56.36	14.9%	112.52	-42.4%	129	175	-26.2%
<b>GRAND TOTAL</b>	<b>5,534,387</b>	<b>5,180,616.23</b>	<b>6.8%</b>	<b>8,808,061</b>	<b>-37.2%</b>	<b>7,746,298.8</b>	<b>7,095,711.05</b>	<b>9.2%</b>