

CBOT Exchange ADV Report - Monthly

February 2023

Page 1 of 4

	ADV FEB 2023	ADV FEB 2022	% CHG	ADV JAN 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	124	331.37	-62.6%	220.2	-43.7%	173	849	-79.6%
10-YR Eris SOFR	3	2.63	0.0%	18.45	-85.7%	11	3	319.0%
10-YR MAC LIBOR	193	1,236.63	-84.4%	270.65	-28.6%	233	2,762	-91.6%
10-YR MAC SOFR	0	0	-	0	-	0	0	-
10-YR NOTE	2,736,051	2,827,318.95	-3.2%	1,546,440.4	76.9%	2,125,994	2,307,501	-7.9%
10Y YIELD	4,214	6,570.26	-35.9%	1,369.35	207.7%	2,755	5,245	-47.5%
15-YR Eris LIBOR	0	0	-	0	-	0	0	-
1-YR Eris BSBY	0	0	-	0	-	0	0	-
1-YR Eris SOFR	181	2,862.47	-93.7%	3.45	5149.4%	90	1,846	-95.1%
20-YR BOND	52	0	-	29.55	76.2%	41	0	-
2-YR Eris LIBOR	1,540	2,323.74	-33.7%	760.75	102.4%	1,140	1,701	-32.9%
2-YR Eris SOFR	144	740.53	-80.6%	197.9	-27.4%	172	475	-63.9%
2-YR NOTE	1,079,203	1,065,195.58	1.3%	492,361.3	119.2%	778,259	774,866	0.4%
2Y YIELD	474	399.68	18.7%	250.85	89.1%	360	426	-15.6%
30-Year UMBS TBA Futures - 2.5%	7	0	-	3.45	102.9%	5	0	-
30-Year UMBS TBA Futures - 3.0%	7	0	-	12.2	-39.2%	10	0	-
30-Year UMBS TBA Futures - 3.5%	8	0	-	8.95	-11.8%	8	0	-
30-Year UMBS TBA Futures - 4.0%	11	0	-	3.55	203.9%	7	0	-
30-Year UMBS TBA Futures - 4.5%	4	0	-	6.3	-42.4%	5	0	-
30-Year UMBS TBA Futures - 5.0%	11	0	-	12.5	-11.2%	12	0	-
30-Year UMBS TBA Futures - 5.5%	10	0	-	14.25	-29.1%	12	0	-
30-Year UMBS TBA Futures - 6.0%	17	0	-	6.05	187.1%	12	0	-
30-YR BOND	543,097	582,838.68	-6.8%	320,735.75	69.3%	429,065	482,726	-11.1%
30-YR Eris LIBOR	0	23.47	-100.0%	0	-	0	11	-100.0%
30-YR MAC LIBOR	0	0	-	0	-	0	110	-100.0%
30Y YIELD	66	880.74	-92.5%	91.2	-27.6%	79	632	-87.5%
3-YR Eris BSBY	0	0	-	0	-	0	0	-
3-YR Eris LIBOR	281	1,360.32	-79.4%	113	148.3%	195	1,588	-87.7%
3-YR Eris SOFR	267	225.37	18.6%	414.2	-35.4%	343	173	98.2%
3-YR NOTE	6,828	21,182.42	-67.8%	4,833.55	41.3%	5,805	19,646	-70.5%
4-YR Eris LIBOR	13	404.26	-96.8%	31.15	-57.9%	22	688	-96.8%
4-YR Eris SOFR	33	7.89	317.3%	91.05	-63.8%	63	37	68.8%
5-YR Eris LIBOR	1,217	2,012.16	-39.5%	426.6	185.2%	811	3,610	-77.5%
5-YR Eris SOFR	135	37.89	257.4%	73.7	83.7%	104	55	89.1%
5-YR MAC LIBOR	881	1,388.26	-36.5%	854.85	3.1%	868	1,276	-32.0%
5-YR MAC SOFR	2	0	-	0	-	1	0	-
5-YR NOTE	2,084,979	2,100,265.68	-0.7%	1,013,074.7	105.8%	1,535,284	1,602,705	-4.2%
5Y YIELD	33	213.26	-84.5%	9.4	251.6%	21	170	-87.7%
7-YR Eris LIBOR	14	413.74	-96.6%	55.4	-74.5%	35	456	-92.3%
7-YR Eris SOFR	0	0	-	25.5	-100.0%	13	0	-
FED FUND	564,135	477,320.26	18.2%	383,498.4	47.1%	471,501	417,368	13.0%
Ultra 10-Year Note	625,051	628,730.63	-0.6%	345,856.6	80.7%	481,874	503,716	-4.3%
ULTRA T-BOND	425,165	413,811.79	2.7%	179,116.7	137.4%	298,987	294,708	1.5%

CBOT Exchange ADV Report - Monthly

February 2023

Page 2 of 4

	ADV FEB 2023	ADV FEB 2022	% CHG	ADV JAN 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Options								
10-YR NOTE	841,656	706,334.68	19.2%	689,301.2	22.1%	763,526	715,006	6.8%
2-YR NOTE	17,886	1,831.53	876.6%	12,385.65	44.4%	15,065	1,653	811.5%
30-YR BOND	140,728	106,258.26	32.4%	115,158.4	22.2%	127,615	115,307	10.7%
5-YR NOTE	354,538	259,756.84	36.5%	211,689.85	67.5%	281,283	253,332	11.0%
FED FUND	0	1.11	-90.5%	0	-	0	1	-95.2%
Ultra 10-Year Note	14	0	-	10.95	26.9%	12	11	10.3%
ULTRA T-BOND	43	92.89	-53.5%	39	10.8%	41	104	-60.4%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	2,340	1,546.16	51.3%	2,082.6	12.4%	2,208	1,846	19.6%
E-mini (\$5) Dow	188,244	257,503.11	-26.9%	171,615.6	9.7%	179,717	264,842	-32.1%
MICRO MINI \$5 DOW	129,890	254,253.63	-48.9%	141,114.05	-8.0%	135,646	262,544	-48.3%
Equity Index Options								
DJIA	301	0	-	198.05	52.2%	248	0	-
E-mini (\$5) Dow	47	89.89	-47.5%	85.45	-44.8%	67	101	-34.1%
Ag Products Futures								
CHI WHEAT	140,284	165,340.63	-15.2%	79,205.65	77.1%	108,962	130,451	-16.5%
CORN	381,001	487,130.32	-21.8%	284,066.5	34.1%	331,291	399,886	-17.2%
DJ_UBS ROLL SELECT INDEX FU	5	34.26	-85.9%	126.7	-96.2%	67	24	182.4%
DOW-UBS COMMOD INDEX	2,101	1,551.74	35.4%	1,929.5	8.9%	2,013	2,179	-7.6%
KC WHEAT	57,953	71,457.26	-18.9%	37,402.65	54.9%	47,414	59,646	-20.5%
MINI CORN	990	3,437.84	-71.2%	1,107.15	-10.6%	1,050	2,912	-63.9%
MINI SOYBEAN	1,816	5,333.58	-65.9%	1,725.7	5.2%	1,770	4,118	-57.0%
MINI WHEAT	1,234	1,873.21	-34.1%	846.55	45.7%	1,035	1,483	-30.2%
OATS	657	731.47	-10.2%	423.85	55.0%	537	625	-14.0%
ROUGH RICE	1,366	1,362.68	0.3%	555.55	145.9%	951	1,001	-5.1%
SOYBEAN	283,787	336,397.53	-15.6%	206,993.6	37.1%	244,406	273,183	-10.5%
SOYBEAN MEAL	141,003	146,955.16	-4.1%	112,272.5	25.6%	126,269	129,879	-2.8%
SOYBEAN OIL	154,818	137,824.74	12.3%	115,502.4	34.0%	134,656	125,125	7.6%
WHEAT	55	1,010.42	-94.5%	67.5	-18.1%	62	1,063	-94.2%

CBOT Exchange ADV Report - Monthly

February 2023

Page 3 of 4

	ADV FEB 2023	ADV FEB 2022	% CHG	ADV JAN 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	37,145	42,670.53	-12.9%	21,087.7	76.1%	28,911	38,018	-24.0%
CORN	78,614	128,990.37	-39.1%	87,112.9	-9.8%	82,972	116,480	-28.8%
CORN NEARBY+2 CAL SPRD	774	887.63	-12.8%	820.9	-5.7%	798	1,367	-41.6%
DEC-JULY CORN CAL SPRD	0	63.16	-100.0%	0	-	0	31	-100.0%
DEC-JULY WHEAT CAL SPRD	12	0	-	0	-	6	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	433	639.58	-32.4%	327.4	32.1%	379	539	-29.8%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	82.5	-100.0%	42	0	-
JULY-DEC WHEAT CAL SPRD	0	105.26	-100.0%	0	-	0	51	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	602	228.21	163.7%	568.55	5.8%	585	260	125.2%
KC WHEAT	2,896	5,494.84	-47.3%	2,470.8	17.2%	2,678	5,646	-52.6%
MAR-JULY CORN CAL SPRD	198	181.58	9.3%	293.05	-32.3%	247	246	0.6%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	1.5	-100.0%	1	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	4	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	31.58	-100.0%	0	-	0	15	-100.0%
NOV-MAR SOYBEAN CSO	1	0	-	0	-	0	0	-
OATS	9	15	-42.1%	6.8	27.7%	8	12	-37.4%
ROUGH RICE	145	70.58	105.0%	63.7	127.1%	103	45	130.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	49,425	132,886.32	-62.8%	56,298.3	-12.2%	52,950	108,629	-51.3%
SOYBEAN CRUSH	0	0	-	0.25	-100.0%	0	1	-76.2%
SOYBEAN MEAL	18,983	19,302.05	-1.7%	15,965.9	18.9%	17,436	16,559	5.3%
SOYBEAN OIL	14,961	13,651.37	9.6%	9,072.35	64.9%	11,941	13,269	-10.0%
SOYBN NEARBY+2 CAL SPRD	26	226.32	-88.4%	196.75	-86.6%	114	110	3.1%
SOYMEAL NEARBY+2 CAL SPRD	54	0	-	60	-9.6%	57	0	-
SOY OIL NEARBY+2 CAL SPRD	4	0	-	1.25	215.8%	3	0	-
WHEAT	130	43.26	200.6%	49.85	160.9%	89	29	206.4%
WHEAT-CORN IC50	11	0	-	0	-	5	1	900.0%
WHEAT NEARBY+2 CAL SPRD	52	148.79	-64.9%	98.65	-47.1%	76	75	1.3%
Ag Futures								
FERTILIZER PRODUCS	114	231.26	-50.7%	97.85	16.6%	106	198	-46.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	8,074,452	8,138,098.68	-0.8%	4,291,291.85	88.2%	6,134,370	6,425,346	-4.5%
Equity Index Futures	320,474	513,302.89	-37.6%	314,812.25	1.8%	317,571	529,233	-40.0%
Ag Products Futures	1,167,069	1,360,440.84	-14.2%	842,225.8	38.6%	1,000,483	1,131,577	-11.6%
Ag Futures	114	231.26	-50.7%	97.85	16.6%	106	198	-46.6%
TOTAL FUTURES	9,562,110	10,012,073.68	-4.5%	5,448,427.75	75.5%	7,452,529.39	8,086,353.82	-7.8%

CBOT Exchange ADV Report - Monthly

February 2023

Page 4 of 4

	ADV FEB 2023	ADV FEB 2022	% CHG	ADV JAN 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
TOTAL OPTIONS GROUP								
Interest Rate Options	1,354,866	1,074,275.32	26.1%	1,028,585.05	31.7%	1,187,542	1,085,414	9.4%
Equity Index Options	349	89.89	287.7%	283.5	22.9%	315	101	211.1%
Ag Products Options	204,473	345,636.42	-40.8%	194,579.1	5.1%	199,399	301,386	-33.8%
TOTAL OPTIONS	1,559,687	1,420,001.63	9.8%	1,223,447.65	27.5%	1,387,256.72	1,386,901.15	0.0%
TOTAL COMBINED								
Interest Rate	9,429,318	9,212,374	2.4%	5,319,876.9	77.2%	7,321,912	7,510,760	-2.5%
Equity Index	320,823	513,392.79	-37.5%	315,095.75	1.8%	317,886	529,334	-39.9%
Ag Products	1,371,542	1,706,077.26	-19.6%	1,036,804.9	32.3%	1,199,882	1,432,963	-16.3%
Ags	114	231.26	-50.7%	97.85	16.6%	106	198	-46.6%
GRAND TOTAL	11,121,797	11,432,075.32	-2.7%	6,671,875.4	66.7%	8,839,786.1	9,473,254.97	-6.7%