

CBOT Exchange ADV Report - Monthly

March 2023

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	ADV MAR 2023	ADV MAR 2022	% CHG	ADV FEB 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	811	1,083.04	-25.1%	123.95	554.7%	410	936	-56.2%
10-YR Eris SOFR	1,145	178.26	542.2%	2.63	43403.0%	431	68	536.9%
10-YR MAC LIBOR	1,635	2,974.35	-45.0%	193.16	746.5%	753	2,841	-73.5%
10-YR MAC SOFR	0	0	-	0.47	-17.4%	0	0	-
10-YR NOTE	2,138,486	1,802,292.35	18.7%	2,736,051.05	-21.8%	2,130,628	2,120,085	0.5%
10Y YIELD	6,288	4,851.04	29.6%	4,213.53	49.2%	4,066	5,099	-20.3%
15-YR Eris LIBOR	0	65.22	-100.0%	0	-	0	24	-100.0%
1-YR Eris BSBY	0	0	-	0	-	0	0	-
1-YR Eris SOFR	740	1,867.35	-60.3%	181.11	308.8%	331	1,854	-82.1%
20-YR BOND	34	556.61	-93.9%	52.05	-34.5%	38	206	-81.5%
2-YR Eris LIBOR	2,215	8,367.09	-73.5%	1,539.95	43.9%	1,539	4,174	-63.1%
2-YR Eris SOFR	2,961	1,076.96	174.9%	143.74	1959.7%	1,206	698	72.7%
2-YR NOTE	861,788	597,894.3	44.1%	1,079,203.16	-20.1%	809,245	709,215	14.1%
2Y YIELD	642	259.57	147.3%	474.47	35.3%	464	364	27.4%
30-Year UMBS TBA Futures - 2.5%	4	0	-	7	-48.4%	5	0	-
30-Year UMBS TBA Futures - 3.0%	12	0	-	7.42	61.7%	11	0	-
30-Year UMBS TBA Futures - 3.5%	10	0	-	7.89	27.2%	9	0	-
30-Year UMBS TBA Futures - 4.0%	10	0	-	10.79	-3.3%	8	0	-
30-Year UMBS TBA Futures - 4.5%	22	0	-	3.63	508.2%	11	0	-
30-Year UMBS TBA Futures - 5.0%	17	0	-	11.11	55.4%	14	0	-
30-Year UMBS TBA Futures - 5.5%	8	0	-	10.11	-24.3%	11	0	-
30-Year UMBS TBA Futures - 6.0%	40	0	-	17.37	130.6%	22	0	-
30-YR BOND	433,597	359,681.7	20.6%	543,096.79	-20.2%	430,747	437,081	-1.4%
30-YR Eris LIBOR	0	8.26	-100.0%	0	-	0	10	-100.0%
30-YR MAC LIBOR	0	0	-	0	-	0	69	-100.0%
30Y YIELD	39	262.96	-85.3%	66.05	-41.5%	64	495	-87.1%
3-YR Eris BSBY	0	0	-	0	-	0	0	-
3-YR Eris LIBOR	398	2,057.3	-80.7%	280.58	41.8%	270	1,762	-84.7%
3-YR Eris SOFR	606	332.7	82.2%	267.37	126.8%	440	232	89.7%
3-YR NOTE	6,530	13,975.3	-53.3%	6,828.05	-4.4%	6,074	17,543	-65.4%
4-YR Eris LIBOR	23	221.17	-89.6%	13.11	76.2%	23	515	-95.6%
4-YR Eris SOFR	103	159.13	-35.3%	32.95	212.6%	78	82	-5.8%
5-YR Eris LIBOR	1,296	2,584.17	-49.9%	1,216.58	6.5%	991	3,229	-69.3%
5-YR Eris SOFR	3,390	244.74	1285.0%	135.42	2403.1%	1,323	125	955.6%
5-YR MAC LIBOR	509	2,435.52	-79.1%	881.37	-42.2%	735	1,706	-56.9%
5-YR MAC SOFR	2	0	-	2.32	-17.4%	1	0	-
5-YR NOTE	1,624,753	1,202,924.78	35.1%	2,084,978.89	-22.1%	1,568,475	1,454,399	7.8%
5Y YIELD	2	63.17	-96.6%	33.05	-93.6%	14	130	-89.3%
7-YR Eris LIBOR	143	204.57	-30.2%	14.11	911.6%	75	362	-79.3%
7-YR Eris SOFR	54	208.7	-74.1%	0	-	28	77	-63.4%
FED FUND	821,131	409,138	100.7%	564,135.32	45.6%	601,203	414,315	45.1%
Ultra 10-Year Note	481,626	352,308.04	36.7%	625,050.53	-22.9%	481,782	447,548	7.6%
ULTRA T-BOND	257,319	187,628.87	37.1%	425,165.42	-39.5%	283,529	254,985	11.2%

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Interest Rate Options								
10-YR NOTE	836,748	768,788.65	8.8%	841,656.42	-0.6%	790,689	734,958	7.6%
2-YR NOTE	24,383	805.7	2926.3%	17,886	36.3%	18,522	1,338	1283.8%
30-YR BOND	132,535	126,583.35	4.7%	140,727.95	-5.8%	129,440	119,490	8.3%
5-YR NOTE	406,365	344,485.26	18.0%	354,538.05	14.6%	327,684	287,147	14.1%
FED FUND	0	0	-	0.11	-100.0%	0	1	-95.2%
Ultra 10-Year Note	14	0	-	13.89	0.4%	13	7	83.6%
ULTRA T-BOND	75	345.83	-78.2%	43.21	74.6%	54	193	-72.2%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	5,523	6,224.57	-11.3%	2,339.95	136.0%	3,438	3,470	-0.9%
E-mini (\$5) Dow	219,805	201,286.48	9.2%	188,244.37	16.8%	194,588	241,265	-19.3%
MICRO MINI \$5 DOW	175,350	186,016.39	-5.7%	129,890.11	35.0%	150,375	234,155	-35.8%
Equity Index Options								
DJIA	315	0	-	301.37	4.4%	273	0	-
E-mini (\$5) Dow	48	159.57	-69.7%	47.16	2.5%	60	123	-51.2%
Ag Products Futures								
CHI WHEAT	107,816	127,425.13	-15.4%	140,284	-23.1%	108,537	129,329	-16.1%
CORN	318,006	312,424.78	1.8%	381,000.79	-16.5%	326,363	367,441	-11.2%
DJ_UBS ROLL SELECT INDEX FU	989	1,025.61	-3.6%	4.84	20321.4%	409	395	3.5%
DOW-UBS COMMOD INDEX	5,830	5,084.09	14.7%	2,101.32	177.4%	3,429	3,257	5.3%
DOW-UBS COMMOD INDEX SWA	1,380	0	-	0	-	721	0	-
KC WHEAT	39,791	45,877.3	-13.3%	57,952.84	-31.3%	44,586	54,538	-18.2%
MINI CORN	1,279	4,888.04	-73.8%	989.95	29.2%	1,135	3,645	-68.9%
MINI SOYBEAN	1,971	3,252.7	-39.4%	1,816.16	8.5%	1,845	3,797	-51.4%
MINI WHEAT	1,187	1,979.65	-40.0%	1,233.74	-3.8%	1,091	1,667	-34.5%
OATS	549	320.26	71.5%	656.95	-16.4%	542	512	5.8%
ROUGH RICE	721	675.96	6.7%	1,366.26	-47.2%	865	881	-1.7%
SOYBEAN	231,212	164,260.48	40.8%	283,786.79	-18.5%	239,511	232,776	2.9%
SOYBEAN MEAL	129,376	80,446.26	60.8%	141,002.58	-8.2%	127,422	111,541	14.2%
SOYBEAN OIL	139,943	88,556.39	58.0%	154,817.63	-9.6%	136,617	111,559	22.5%
WHEAT	49	543.65	-91.0%	55.26	-11.9%	57	871	-93.5%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	32,546	34,452.3	-5.5%	37,145.26	-12.4%	30,259	36,695	-17.5%
CORN	105,222	150,395.65	-30.0%	78,613.74	33.8%	91,226	129,062	-29.3%
CORN NEARBY+2 CAL SPRD	1,488	1,741.13	-14.6%	774.26	92.1%	1,054	1,506	-30.0%
DEC-JULY CORN CAL SPRD	5	47.83	-90.0%	0	-	2	37	-95.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	11.58	-100.0%	4	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	609	395.83	53.7%	432.53	40.7%	464	486	-4.6%
JULY-DEC SOYMEAL CAL SPRD	34	0	-	0	-	13	0	-
JULY-DEC SOY OIL CAL SPRD	3	0	-	0	-	28	0	-
JULY-DEC WHEAT CAL SPRD	0	54.35	-100.0%	0	-	0	52	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0.04	899.5%	0	-	0	0	901.9%
JULY-NOV SOYBEAN CAL SPRD	678	201.78	236.2%	601.74	12.7%	619	238	160.0%
KC WHEAT	3,397	2,605	30.4%	2,896	17.3%	2,945	4,518	-34.8%
MAR-JULY CORN CAL SPRD	0	0	-	198.42	-100.0%	155	154	0.6%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	10	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	0.53	-58.7%	0	0	-
OATS	6	16.13	-63.9%	8.68	-32.9%	7	14	-48.9%
ROUGH RICE	85	67.22	26.3%	144.68	-41.3%	96	53	81.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	74,237	70,756.43	4.9%	49,425.11	50.2%	60,847	94,579	-35.7%
SOYBEAN CRUSH	0	0.87	-100.0%	0	-	0	1	-87.8%
SOYBEAN MEAL	20,091	10,586.83	89.8%	18,982.84	5.8%	18,421	14,343	28.4%
SOYBEAN OIL	13,025	11,412.65	14.1%	14,960.53	-12.9%	12,343	12,580	-1.9%
SOYBN NEARBY+2 CAL SPRD	154	212.61	-27.5%	26.32	485.9%	129	148	-13.2%
SOYMEAL NEARBY+2 CAL SPRD	0	30.43	-100.0%	54.21	-100.0%	36	11	218.6%
SOY OIL NEARBY+2 CAL SPRD	3	0	-	3.95	-17.4%	3	0	-
WHEAT	113	3.17	3467.0%	130.05	-12.9%	98	19	403.9%
WHEAT-CORN IC50	0	43.48	-99.5%	10.53	-97.9%	3	16	-79.9%
WHEAT NEARBY+2 CAL SPRD	22	861.09	-97.5%	52.21	-58.4%	56	367	-84.8%
Ag Futures								
FERTILIZER PRODUCS	79	153.48	-48.4%	114.05	-30.6%	96	182	-47.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	6,648,390	4,955,905.22	34.2%	8,074,452.47	-17.7%	6,325,055	5,880,231	7.6%
Equity Index Futures	400,678	393,527.43	1.8%	320,474.42	25.0%	348,401	478,890	-27.2%
Ag Products Futures	980,100	836,760.3	17.1%	1,167,069.11	-16.0%	993,131	1,022,210	-2.8%
Ag Futures	79	153.48	-48.4%	114.05	-30.6%	96	182	-47.2%
TOTAL FUTURES	8,029,247	6,186,346.43	29.8%	9,562,110.05	-16.0%	7,666,682.41	7,381,512.37	3.9%

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TOTAL OPTIONS GROUP								
Interest Rate Options	1,400,120	1,241,008.78	12.8%	1,354,865.63	3.3%	1,266,402	1,143,134	10.8%
Equity Index Options	363	159.57	127.4%	348.53	4.1%	333	123	170.8%
Ag Products Options	251,719	283,884.83	-11.3%	204,473.16	23.1%	218,808	294,894	-25.8%
TOTAL OPTIONS	1,652,202	1,525,053.18	8.3%	1,559,687.32	5.9%	1,485,542.9	1,438,151.1	3.3%
TOTAL COMBINED								
Interest Rate	8,048,510	6,196,914	29.9%	9,429,318.11	-14.6%	7,591,457	7,023,365	8.1%
Equity Index	401,040	393,687	1.9%	320,822.95	25.0%	348,734	479,013	-27.2%
Ag Products	1,231,819	1,120,645.13	9.9%	1,371,542.26	-10.2%	1,211,939	1,317,103	-8.0%
Ags	79	153.48	-48.4%	114.05	-30.6%	96	182	-47.2%
GRAND TOTAL	9,681,449	7,711,399.61	25.5%	11,121,797.37	-13.0%	9,152,225.31	8,819,663.47	3.8%