

CBOT Exchange ADV Report - Monthly

June 2023

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	ADV JUN 2023	ADV JUN 2022	% CHG	ADV MAY 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	1,428.14	-100.0%	1.82	-100.0%	206	841	-75.5%
10-YR Eris SOFR	2,592	69.76	3615.6%	455.73	468.8%	805	46	1662.5%
10-YR MAC LIBOR	378	1,435.24	-73.6%	151.59	149.5%	505	1,815	-72.2%
10-YR MAC SOFR	0	0	-	0	-	0	0	-
10-YR NOTE	1,550,526	1,604,865.29	-3.4%	2,397,089.55	-35.3%	1,963,248	1,990,923	-1.4%
10Y YIELD	3,051	2,880.71	5.9%	3,885.55	-21.5%	3,903	4,797	-18.6%
15-YR Eris LIBOR	0	0	-	0	-	0	12	-100.0%
1-YR Eris BSBY	0	14.29	-100.0%	0	-	0	8	-100.0%
1-YR Eris SOFR	537	1,476.1	-63.6%	223.91	140.0%	320	1,466	-78.1%
20-YR BOND	6	129	-95.6%	23.09	-75.3%	27	191	-86.1%
2-YR Eris LIBOR	0	10,444.57	-100.0%	7.41	-100.0%	771	4,337	-82.2%
2-YR Eris SOFR	2,206	1,062.71	107.6%	1,289.73	71.0%	1,245	748	66.4%
2-YR NOTE	588,199	613,333.52	-4.1%	1,109,628.86	-47.0%	783,201	728,688	7.5%
2Y YIELD	233	449.95	-48.2%	238.09	-2.1%	350	391	-10.4%
30-Year UMBS TBA Futures - 2.5%	1	0	-	22	-96.8%	6	0	-
30-Year UMBS TBA Futures - 3.0%	12	0	-	2.09	451.1%	9	0	-
30-Year UMBS TBA Futures - 3.5%	12	0	-	27	-55.9%	14	0	-
30-Year UMBS TBA Futures - 4.0%	23	0	-	32.68	-28.9%	14	0	-
30-Year UMBS TBA Futures - 4.5%	116	0	-	122.14	-5.1%	50	0	-
30-Year UMBS TBA Futures - 5.0%	170	0	-	84.18	101.6%	52	0	-
30-Year UMBS TBA Futures - 5.5%	27	0	-	32.27	-17.4%	16	0	-
30-Year UMBS TBA Futures - 6.0%	74	0	-	29.55	151.4%	29	0	-
30-YR BOND	320,681	352,283.57	-9.0%	468,200.27	-31.5%	391,566	422,323	-7.3%
30-YR Eris LIBOR	0	0	-	0	-	0	5	-100.0%
30-YR MAC LIBOR	0	0	-	0	-	0	35	-100.0%
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	29	431.1	-93.2%	34.32	-14.5%	48	540	-91.0%
3-YR Eris BSBY	0	0	-	0	-	0	0	-100.0%
3-YR Eris LIBOR	0	2,153.43	-100.0%	11.59	-100.0%	137	1,578	-91.3%
3-YR Eris SOFR	556	411	35.2%	130.14	326.9%	345	243	42.0%
3-YR NOTE	3,324	19,867.33	-83.3%	7,014.27	-52.6%	5,603	17,104	-67.2%
4-YR Eris LIBOR	0	687.86	-100.0%	0	-	11	426	-97.3%
4-YR Eris SOFR	134	107.43	24.8%	71.64	87.2%	77	67	15.0%
5-YR Eris LIBOR	0	2,818.86	-100.0%	0	-	496	2,420	-79.5%
5-YR Eris SOFR	4,367	270.19	1516.2%	1,749.45	149.6%	1,788	154	1059.0%
5-YR MAC LIBOR	0	2,228.76	-100.0%	3.09	-100.0%	368	1,563	-76.5%
5-YR MAC SOFR	0	0	-	0.18	-100.0%	1	0	-
5-YR NOTE	1,127,392	1,104,114.38	2.1%	2,071,174.27	-45.6%	1,499,254	1,401,601	7.0%
5Y YIELD	1	186.81	-99.3%	1.86	-31.0%	8	128	-94.1%
7-YR Eris LIBOR	0	140	-100.0%	0	-	44	259	-83.1%
7-YR Eris SOFR	66	15.71	317.0%	85.77	-23.6%	43	44	-1.1%
FED FUND	495,853	376,987.9	31.5%	544,375.23	-8.9%	543,613	357,052	52.3%
Ultra 10-Year Note	364,776	308,735.1	18.2%	595,132	-38.7%	449,886	410,454	9.6%
ULTRA T-BOND	196,231	171,279.05	14.6%	396,578.36	-50.5%	269,477	246,232	9.4%

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Interest Rate Options								
10-YR NOTE	523,737	678,647.67	-22.8%	607,359.86	-13.8%	677,821	669,601	1.2%
2-YR NOTE	20,461	2,633.67	676.9%	30,339.09	-32.6%	20,981	1,491	1306.9%
30-YR BOND	91,446	126,481.38	-27.7%	132,690.91	-31.1%	117,565	124,133	-5.3%
5-YR NOTE	252,034	225,591.24	11.7%	328,379.95	-23.2%	312,826	262,134	19.3%
FED FUND	0	0.1	-50.0%	0	-	0	0	-93.2%
Ultra 10-Year Note	2	0	-	139.82	-98.3%	32	6	430.8%
ULTRA T-BOND	72	61.86	17.2%	260.05	-72.1%	98	138	-29.2%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	6,086	7,096	-14.2%	1,542.77	294.5%	3,306	3,669	-9.9%
E-mini (\$5) Dow	177,844	208,672.38	-14.8%	165,625.18	7.4%	179,330	220,303	-18.6%
MICRO MINI \$5 DOW	82,263	183,546.43	-55.2%	112,827.64	-27.1%	123,472	210,967	-41.5%
Equity Index Options								
DJIA	202	0	-	267.36	-24.3%	359	0	-
E-mini (\$5) Dow	6	138.24	-96.0%	31.59	-82.4%	40	117	-65.9%
Ag Products Futures								
CHI WHEAT	175,679	122,937	42.9%	112,859.55	55.7%	126,676	114,636	10.5%
CORN	522,313	396,913.52	31.6%	344,532	51.6%	371,566	353,470	5.1%
DJ_UBS ROLL SELECT INDEX FU	1,243	1,206.86	3.0%	2.27	54611.5%	438	421	4.2%
DOW-UBS COMMOD INDEX	5,776	6,249.33	-7.6%	652.27	785.6%	2,916	3,180	-8.3%
DOW-UBS COMMOD INDEX SWA	5,130	0	-	0	-	1,738	0	-
KC WHEAT	54,478	49,377.48	10.3%	68,234.14	-20.2%	52,122	47,460	9.8%
MINI CORN	2,835	2,150.24	31.8%	1,887.32	50.2%	1,569	3,027	-48.2%
MINI SOYBEAN	2,685	2,476.95	8.4%	1,598	68.0%	1,908	3,009	-36.6%
MINI WHEAT	1,822	1,081.19	68.5%	1,282.55	42.1%	1,259	1,365	-7.8%
OATS	935	467.62	100.0%	577.14	62.0%	660	461	43.4%
ROUGH RICE	1,005	1,086.43	-7.5%	760.41	32.1%	902	953	-5.3%
SOYBEAN	327,678	234,025.1	40.0%	218,953.5	49.7%	256,520	216,988	18.2%
SOYBEAN MEAL	189,216	123,332.48	53.4%	130,231.73	45.3%	141,306	107,538	31.4%
SOYBEAN OIL	203,784	133,187.48	53.0%	149,743.55	36.1%	151,436	110,824	36.6%
WHEAT	15	38.86	-62.0%	31.82	-53.6%	45	451	-90.1%

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Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	60	0	-	9.09	554.8%	12	0	-
AUG-NOV SOYBEAN CAL SPRD	50	0	-	0	-	9	0	-
CHI WHEAT	37,344	26,771.14	39.5%	38,506.23	-3.0%	32,243	30,305	6.4%
CORN	267,971	168,988.19	58.6%	140,054.5	91.3%	133,279	137,776	-3.3%
CORN NEARBY+2 CAL SPRD	2,172	1,532.95	41.7%	3,247.41	-33.1%	1,911	1,255	52.2%
DEC-DEC CORN CAL SPRD	197	0	-	31.77	520.3%	42	0	-
DEC-JULY CORN CAL SPRD	329	179.38	83.6%	53.18	519.3%	98	57	70.8%
DEC-JULY WHEAT CAL SPRD	0	0	-	3.64	-100.0%	3	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	760	565.52	34.5%	1,350.86	-43.7%	750	457	64.2%
JULY-DEC SOYMEAL CAL SPRD	12	20.71	-43.7%	12.05	-3.1%	18	7	168.6%
JULY-DEC SOY OIL CAL SPRD	24	0	-	0	-	21	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	30	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0.05	-100.0%	0	-	0	0	400.6%
JULY-NOV SOYBEAN CAL SPRD	485	378.67	28.0%	552	-12.2%	593	344	72.5%
KC WHEAT	4,118	3,254.71	26.5%	6,585.95	-37.5%	3,997	4,003	-0.2%
MAR-JULY CORN CAL SPRD	112	0	-	0	-	97	77	25.1%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	9.09	-100.0%	2	5	-66.7%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
OATS	15	7.43	105.8%	2.55	500.5%	7	12	-42.0%
ROUGH RICE	161	71.62	124.5%	232.82	-30.9%	128	72	78.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	108,924	73,080.67	49.0%	77,586.18	40.4%	73,813	81,964	-9.9%
SOYBEAN CRUSH	0	1.43	-100.0%	0	-	0	1	-96.7%
SOYBEAN MEAL	20,703	10,207.19	102.8%	18,036.68	14.8%	18,472	11,749	57.2%
SOYBEAN OIL	33,667	11,683.76	188.2%	22,633.32	48.8%	17,604	12,014	46.5%
SOYBN NEARBY+2 CAL SPRD	1,265	25.24	4912.5%	411.91	207.1%	356	158	125.4%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	18	9	102.7%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	1	0	-
WHEAT	48	0	-	141.86	-66.5%	104	10	964.8%
WHEAT-CORN IC50	1	28.57	-96.7%	0	-	2	38	-95.2%
WHEAT NEARBY+2 CAL SPRD	5	233.38	-97.8%	0	-	30	239	-87.5%
Ags Futures								
FERTILIZER PRODUCTS	81	149.9	-46.2%	86.18	-6.3%	91	138	-33.8%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,661,571	4,580,307.76	1.8%	7,597,909.68	-38.6%	5,917,534	5,596,493	5.7%
Equity Index Futures	266,194	399,314.81	-33.3%	279,995.59	-4.9%	306,108	434,939	-29.6%
Ag Products Futures	1,494,592	1,074,530.52	39.1%	1,031,346.23	44.9%	1,111,060	963,783	15.3%
Ags Futures	81	149.9	-46.2%	86.18	-6.3%	91	138	-33.8%
TOTAL FUTURES	6,422,437	6,054,303	6.1%	8,909,337.68	-27.9%	7,334,793.63	6,995,352.68	4.9%

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TOTAL OPTIONS GROUP								
Interest Rate Options	887,752	1,033,415.9	-14.1%	1,099,169.68	-19.2%	1,129,323	1,057,504	6.8%
Equity Index Options	208	138.24	50.4%	298.95	-30.4%	398	117	240.6%
Ag Products Options	478,423	297,030.62	61.1%	309,461.09	54.6%	283,608	280,582	1.1%
TOTAL OPTIONS	1,366,383	1,330,584.76	2.7%	1,408,929.73	-3.0%	1,413,329.02	1,338,202.36	5.6%
TOTAL COMBINED								
Interest Rate	5,549,323	5,613,723.67	-1.1%	8,697,079.36	-36.2%	7,046,857	6,653,996	5.9%
Equity Index	266,402	399,453.05	-33.3%	280,294.55	-5.0%	306,507	435,056	-29.5%
Ag Products	1,973,015	1,371,561.14	43.9%	1,340,807.32	47.2%	1,394,668	1,244,365	12.1%
Ags	81	149.9	-46.2%	86.18	-6.3%	91	138	-33.8%
GRAND TOTAL	7,788,820	7,384,887.76	5.5%	10,318,267.41	-24.5%	8,748,122.65	8,333,555.04	5.0%