

**CBOT Exchange ADV Report - Monthly**

July 2023

Page 1 of 4

	ADV JUL 2023	ADV JUL 2022	% CHG	ADV JUN 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
<b>Interest Rate Futures</b>								
10-YR Eris LIBOR	0	390.1	-100.0%	0	-	177	778	-77.2%
10-YR Eris SOFR	128	20.85	514.6%	2,592.05	-95.1%	711	42	1583.8%
10-YR MAC LIBOR	0	324.9	-100.0%	378.24	-100.0%	435	1,608	-73.0%
10-YR MAC SOFR	0	0	-	0	-	0	0	-
10-YR NOTE	1,493,233	1,489,468.55	0.3%	1,550,525.9	-3.7%	1,897,968	1,921,277	-1.2%
10Y YIELD	4,022	4,886.15	-17.7%	3,050.76	31.8%	3,919	4,809	-18.5%
15-YR Eris LIBOR	0	0	-	0	-	0	10	-100.0%
1-YR Eris BSBY	0	15	-100.0%	0	-	0	9	-100.0%
1-YR Eris SOFR	0	385.55	-100.0%	537.29	-100.0%	276	1,316	-79.0%
20-YR BOND	4	182.2	-98.0%	5.71	-36.1%	23	190	-87.7%
2-YR Eris LIBOR	0	785.05	-100.0%	0	-	664	3,843	-82.7%
2-YR Eris SOFR	78	224.35	-65.1%	2,205.95	-96.4%	1,083	675	60.3%
2-YR NOTE	552,403	499,724.55	10.5%	588,199.19	-6.1%	751,146	696,888	7.8%
2Y YIELD	228	317.25	-28.3%	233	-2.3%	333	381	-12.5%
30-Year UMBS TBA Futures - 2.5%	3	0	-	0.71	320.0%	6	0	-
30-Year UMBS TBA Futures - 3.0%	36	0	-	11.52	215.9%	12	0	-
30-Year UMBS TBA Futures - 3.5%	35	0	-	11.9	192.3%	17	0	-
30-Year UMBS TBA Futures - 4.0%	44	0	-	23.24	89.1%	18	0	-
30-Year UMBS TBA Futures - 4.5%	62	0	-	115.86	-46.4%	52	0	-
30-Year UMBS TBA Futures - 5.0%	130	0	-	169.71	-23.6%	63	0	-
30-Year UMBS TBA Futures - 5.5%	329	0	-	26.67	1134.1%	60	0	-
30-Year UMBS TBA Futures - 6.0%	41	0	-	74.29	-44.8%	31	0	-
30-YR BOND	332,160	313,620.75	5.9%	320,680.76	3.6%	383,315	407,225	-5.9%
30-YR Eris LIBOR	0	0	-	0	-	0	4	-100.0%
30-YR MAC LIBOR	0	0	-	0	-	0	30	-100.0%
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	28	391.75	-93.0%	29.33	-6.2%	46	519	-91.2%
3-YR Eris BSBY	0	0	-	0	-	0	0	-100.0%
3-YR Eris LIBOR	0	328.95	-100.0%	0	-	118	1,404	-91.6%
3-YR Eris SOFR	287	307.9	-6.9%	555.52	-48.4%	337	252	33.7%
3-YR NOTE	3,951	16,780.35	-76.5%	3,324.19	18.9%	5,373	17,059	-68.5%
4-YR Eris LIBOR	0	177.25	-100.0%	0	-	10	392	-97.5%
4-YR Eris SOFR	43	5.2	728.8%	134.1	-67.9%	73	59	23.7%
5-YR Eris LIBOR	0	1,244.1	-100.0%	0	-	427	2,257	-81.1%
5-YR Eris SOFR	431	208.9	106.1%	4,366.86	-90.1%	1,600	162	888.2%
5-YR MAC LIBOR	0	1,642.2	-100.0%	0	-	317	1,574	-79.9%
5-YR MAC SOFR	0	0	-	0	-	1	0	-
5-YR NOTE	1,130,591	1,020,572.2	10.8%	1,127,391.81	0.3%	1,448,051	1,348,681	7.4%
5Y YIELD	0	228.75	-99.9%	1.29	-80.6%	7	142	-95.4%
7-YR Eris LIBOR	0	114.9	-100.0%	0	-	38	239	-84.3%
7-YR Eris SOFR	34	5.4	525.9%	65.52	-48.4%	42	38	9.2%
FED FUND	327,563	343,642.5	-4.7%	495,852.76	-33.9%	513,606	355,190	44.6%
Ultra 10-Year Note	360,598	263,169.4	37.0%	364,775.62	-1.1%	437,485	389,998	12.2%
ULTRA T-BOND	195,993	145,748.4	34.5%	196,230.86	-0.1%	259,270	232,276	11.6%

**CBOT Exchange ADV Report - Monthly**

July 2023

Page 2 of 4

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<b>Interest Rate Options</b>								
10-YR NOTE	655,002	647,437.35	1.2%	523,737.1	25.1%	674,652	666,523	1.2%
2-YR NOTE	13,338	6,857.05	94.5%	20,460.57	-34.8%	19,919	2,236	790.6%
30-YR BOND	101,499	98,247.8	3.3%	91,446.19	11.0%	115,334	120,538	-4.3%
5-YR NOTE	268,747	267,752.1	0.4%	252,033.71	6.6%	306,704	262,914	16.7%
FED FUND	0	0.05	0.0%	0.05	5.0%	0	0	-91.1%
Ultra 10-Year Note	95	0.3	31566.7%	2.38	3889.9%	41	5	680.8%
ULTRA T-BOND	196	53.7	264.5%	72.48	170.1%	111	126	-11.9%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE SECTOR	2,345	2,488.15	-5.8%	6,086.48	-61.5%	3,172	3,505	-9.5%
E-mini (\$5) Dow	140,247	165,943.3	-15.5%	177,844.19	-21.1%	173,902	212,753	-18.3%
MICRO MINI \$5 DOW	65,334	151,576.5	-56.9%	82,263.14	-20.6%	115,397	202,718	-43.1%
<b>Equity Index Options</b>								
DJIA	302	0	-	202.38	49.2%	351	0	-
E-mini (\$5) Dow	5	86.95	-94.1%	5.57	-7.6%	35	113	-68.9%
<b>Ag Products Futures</b>								
CHI WHEAT	139,458	90,555.3	54.0%	175,678.57	-20.6%	128,451	111,291	15.4%
CORN	345,825	297,162.1	16.4%	522,312.71	-33.8%	367,991	345,650	6.5%
DJ_UBS ROLL SELECT INDEX FU	40	176.4	-77.3%	1,243.43	-96.8%	383	387	-0.9%
DOW-UBS COMMOD INDEX	363	1,937.5	-81.3%	5,776.29	-93.7%	2,561	3,007	-14.8%
DOW-UBS COMMOD INDEX SWA	0	5	-100.0%	5,130	-100.0%	1,496	1	215373.8%
FERTILIZER PRODUCS	146	109.5	32.9%	80.71	80.3%	99	134	-26.3%
KC WHEAT	51,326	38,095.95	34.7%	54,477.95	-5.8%	52,011	46,160	12.7%
MINI CORN	2,666	2,439.75	9.3%	2,834.57	-5.9%	1,721	2,946	-41.6%
MINI SOYBEAN	3,263	2,850.65	14.5%	2,684.71	21.5%	2,096	2,987	-29.8%
MINI WHEAT	2,709	1,121.75	141.5%	1,822.1	48.7%	1,460	1,331	9.7%
OATS	684	255.1	168.1%	935.1	-26.9%	664	432	53.6%
ROUGH RICE	644	532.75	20.8%	1,004.71	-35.9%	867	895	-3.2%
SOYBEAN	226,717	169,776.7	33.5%	327,677.71	-30.8%	252,381	210,431	19.9%
SOYBEAN MEAL	138,946	108,987.4	27.5%	189,215.52	-26.6%	140,978	107,740	30.9%
SOYBEAN OIL	153,846	117,151.1	31.3%	203,783.81	-24.5%	151,771	111,703	35.9%
WHEAT	51	0	-	14.76	247.2%	46	388	-88.3%

**CBOT Exchange ADV Report - Monthly**

July 2023

Page 3 of 4

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<b>Ag Products Options</b>								
AUG-DEC SOYBEAN MEAL CSO	25	0	-	59.52	-58.0%	14	0	-
AUG-NOV SOYBEAN CAL SPRD	18	10.6	65.1%	50.48	-65.3%	10	1	565.1%
CHI WHEAT	38,324	32,333.2	18.5%	37,344.33	2.6%	33,088	30,586	8.2%
CORN	231,983	168,102.8	38.0%	267,970.52	-13.4%	146,987	141,988	3.5%
CORN NEARBY+2 CAL SPRD	543	732.6	-25.9%	2,171.76	-75.0%	1,721	1,183	45.5%
DEC-DEC CORN CAL SPRD	21	0	-	197.1	-89.2%	39	0	-
DEC-JULY CORN CAL SPRD	40	36.25	10.3%	329.38	-87.9%	90	54	65.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	2	0	-
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	39	333.75	-88.4%	760.38	-94.9%	651	440	48.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	11.67	-100.0%	16	6	168.6%
JULY-DEC SOY OIL CAL SPRD	0	0	-	23.81	-100.0%	18	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	26	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	399.3%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	484.57	-100.0%	511	296	72.5%
KC WHEAT	3,159	3,237.05	-2.4%	4,117.76	-23.3%	3,880	3,897	-0.4%
MAR-JULY CORN CAL SPRD	35	0	-	111.9	-68.7%	88	66	32.4%
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	-	0	-	1	4	-66.7%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
OATS	17	7.1	135.9%	15.29	9.6%	8	11	-26.1%
ROUGH RICE	112	88.85	26.4%	160.81	-30.1%	126	74	69.9%
SEP-DEC SOYBEAN MEAL CSO	53	0	-	0	-	7	0	-
SOYBEAN	88,722	79,901.95	11.0%	108,923.9	-18.5%	75,884	81,678	-7.1%
SOYBEAN CRUSH	0	0	-	0	-	0	1	-96.7%
SOYBEAN MEAL	17,593	11,409.25	54.2%	20,703.43	-15.0%	18,350	11,701	56.8%
SOYBEAN OIL	26,319	14,912.3	76.5%	33,667.33	-21.8%	18,814	12,416	51.5%
SOYBN NEARBY+2 CAL SPRD	675	0.5	134930.0%	1,265.05	-46.6%	400	136	194.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	15	8	102.7%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	1	0	-
WHEAT	61	0.3	20166.7%	47.57	27.8%	98	8	1059.2%
WHEAT-CORN IC50	0	105	-100.0%	0.95	-100.0%	2	47	-96.7%
WHEAT NEARBY+2 CAL SPRD	26	42.25	-39.6%	5.1	400.5%	29	212	-86.2%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	4,402,453	4,104,913.4	7.2%	4,661,570.62	-5.6%	5,707,106	5,389,329	5.9%
Equity Index Futures	207,925	320,007.95	-35.0%	266,193.81	-21.9%	292,472	418,976	-30.2%
Ag Products Futures	1,066,683	831,156.95	28.3%	1,494,672.67	-28.6%	1,104,975	945,482	16.9%
<b>TOTAL FUTURES</b>	<b>5,677,061</b>	<b>5,256,078.3</b>	<b>8.0%</b>	<b>6,422,437.1</b>	<b>-11.6%</b>	<b>7,104,552.99</b>	<b>6,753,786.79</b>	<b>5.2%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,038,877	1,020,348.35	1.8%	887,752.48	17.0%	1,116,761	1,052,343	6.1%
Equity Index Options	307	86.95	253.2%	207.95	47.7%	386	113	241.9%
Ag Products Options	407,763	311,253.75	31.0%	478,422.62	-14.8%	300,852	284,842	5.6%
<b>TOTAL OPTIONS</b>	<b>1,446,947</b>	<b>1,331,689.05</b>	<b>8.7%</b>	<b>1,366,383.05</b>	<b>5.9%</b>	<b>1,417,998.21</b>	<b>1,337,297.74</b>	<b>6.0%</b>

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July 2023

Page 4 of 4

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<b>TOTAL COMBINED</b>								
Interest Rate	5,441,330	5,125,261.75	6.2%	5,549,323.1	-1.9%	6,823,867	6,441,672	5.9%
Equity Index	208,232	320,094.9	-34.9%	266,401.76	-21.8%	292,857	419,089	-30.1%
Ag Products	1,474,446	1,142,410.7	29.1%	1,973,095.29	-25.3%	1,405,827	1,230,324	14.3%
<b>GRAND TOTAL</b>	<b>7,124,008</b>	<b>6,587,767.35</b>	<b>8.1%</b>	<b>7,788,820.14</b>	<b>-8.5%</b>	<b>8,522,551.19</b>	<b>8,091,084.53</b>	<b>5.3%</b>