

**CBOT Exchange ADV Report - Monthly**

August 2023

Page 1 of 4

	ADV AUG 2023	ADV AUG 2022	% CHG	ADV JUL 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
<b>Interest Rate Futures</b>								
10-YR Eris LIBOR	0	343.17	-100.0%	0	-	153	718	-78.7%
10-YR Eris SOFR	225	56.91	294.9%	128.15	75.4%	644	44	1355.5%
10-YR MAC LIBOR	0	255.22	-100.0%	0	-	375	1,422	-73.6%
10-YR MAC SOFR	0	0	-	0	-	0	0	-
10-YR NOTE	2,429,196	1,892,104.74	28.4%	1,493,233.1	62.7%	1,971,131	1,917,259	2.8%
10Y YIELD	6,172	4,119.7	49.8%	4,021.85	53.5%	4,230	4,714	-10.3%
15-YR Eris LIBOR	0	0	-	0	-	0	9	-100.0%
1-YR Eris BSBY	0	13.04	-100.0%	0	-	0	10	-100.0%
1-YR Eris SOFR	0	294.96	-100.0%	0.05	160.8%	238	1,175	-79.8%
20-YR BOND	6	171.04	-96.4%	3.65	66.8%	21	187	-88.8%
2-YR Eris LIBOR	0	851.65	-100.0%	0	-	572	3,431	-83.3%
2-YR Eris SOFR	254	215.09	18.3%	78.4	224.5%	968	612	58.3%
2-YR NOTE	1,087,650	856,268.83	27.0%	552,402.7	96.9%	797,491	718,838	10.9%
2Y YIELD	237	254.78	-6.8%	227.6	4.3%	320	363	-11.9%
30-Year UMBS TBA Futures - 2.5%	7	0	-	3	123.2%	6	0	-
30-Year UMBS TBA Futures - 3.0%	31	0	-	36.4	-15.3%	15	0	-
30-Year UMBS TBA Futures - 3.5%	17	0	-	34.8	-50.5%	17	0	-
30-Year UMBS TBA Futures - 4.0%	60	0	-	43.95	37.0%	24	0	-
30-Year UMBS TBA Futures - 4.5%	67	0	-	62.15	7.7%	54	0	-
30-Year UMBS TBA Futures - 5.0%	107	0	-	129.6	-17.5%	69	0	-
30-Year UMBS TBA Futures - 5.5%	89	0	-	329.1	-72.9%	64	0	-
30-Year UMBS TBA Futures - 6.0%	114	0	-	41	178.4%	42	0	-
30-YR BOND	546,547	411,020.7	33.0%	332,159.5	64.5%	405,796	407,748	-0.5%
30-YR Eris LIBOR	0	0	-	0	-	0	4	-100.0%
30-YR MAC LIBOR	0	0	-	0	-	0	26	-100.0%
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	53	299.61	-82.3%	27.5	93.0%	47	489	-90.5%
3-YR Eris BSBY	0	0	-	0	-	0	0	-100.0%
3-YR Eris LIBOR	0	207.22	-100.0%	0	-	102	1,240	-91.8%
3-YR Eris SOFR	63	228.43	-72.5%	286.65	-78.1%	299	249	20.3%
3-YR NOTE	7,537	15,144.91	-50.2%	3,950.85	90.8%	5,671	16,796	-66.2%
4-YR Eris LIBOR	0	173.3	-100.0%	0	-	8	362	-97.7%
4-YR Eris SOFR	56	68.96	-19.4%	43.1	28.9%	70	60	16.9%
5-YR Eris LIBOR	0	1,008.22	-100.0%	0	-	368	2,085	-82.3%
5-YR Eris SOFR	650	99.91	550.8%	430.55	51.0%	1,469	153	858.0%
5-YR MAC LIBOR	0	1,360.61	-100.0%	0	-	273	1,545	-82.3%
5-YR MAC SOFR	0	0	-	0	-	1	0	-
5-YR NOTE	2,132,110	1,519,169.87	40.3%	1,130,591.35	88.6%	1,542,263	1,372,161	12.4%
5Y YIELD	0	14.13	-98.2%	0.25	4.4%	6	124	-95.5%
7-YR Eris LIBOR	0	150.65	-100.0%	0	-	32	227	-85.7%
7-YR Eris SOFR	64	38.78	64.3%	33.8	88.6%	45	39	16.8%
FED FUND	291,850	268,443.96	8.7%	327,562.7	-10.9%	483,065	343,243	40.7%
Ultra 10-Year Note	656,367	409,428.52	60.3%	360,598.15	82.0%	467,630	392,674	19.1%
ULTRA T-BOND	457,807	308,748.43	48.3%	195,992.6	133.6%	286,614	242,808	18.0%

**CBOT Exchange ADV Report - Monthly**

August 2023

Page 2 of 4

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<b>Interest Rate Options</b>								
10-YR NOTE	660,192	553,664.83	19.2%	655,001.8	0.8%	672,660	650,979	3.3%
2-YR NOTE	23,096	5,848.48	294.9%	13,338.4	73.2%	20,357	2,734	644.6%
30-YR BOND	177,904	92,577.17	92.2%	101,498.9	75.3%	123,951	116,687	6.2%
5-YR NOTE	250,849	197,553.09	27.0%	268,747.1	-6.7%	299,012	253,912	17.8%
FED FUND	0	0	-	0.05	-100.0%	0	0	-91.1%
Ultra 10-Year Note	69	0	-	95	-27.1%	44	4	894.1%
ULTRA T-BOND	528	51.91	917.3%	195.75	169.8%	169	116	45.3%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE SECTOR	1,323	1,962.26	-32.6%	2,344.8	-43.6%	2,917	3,292	-11.4%
E-mini (\$5) Dow	155,898	164,350.04	-5.1%	140,246.75	11.2%	171,423	206,087	-16.8%
MICRO MINI \$5 DOW	82,884	110,708.61	-25.1%	65,333.6	26.9%	110,919	190,046	-41.6%
<b>Equity Index Options</b>								
DJIA	236	0	-	301.95	-22.0%	335	0	-
E-mini (\$5) Dow	14	74.17	-80.5%	5.15	180.3%	32	107	-70.0%
<b>Ag Products Futures</b>								
CHI WHEAT	128,550	103,224.61	24.5%	139,457.85	-7.8%	128,465	110,180	16.6%
CORN	320,584	305,121.35	5.1%	345,825	-7.3%	361,462	340,068	6.3%
DJ_UBS ROLL SELECT INDEX FU	31	32.7	-5.9%	40.1	-23.2%	335	338	-1.0%
DOW-UBS COMMOD INDEX	296	651.04	-54.5%	363.2	-18.4%	2,249	2,683	-16.2%
DOW-UBS COMMOD INDEX SWA	2	0	-	0	-	1,290	1	215410.9%
FERTILIZER PRODUCS	81	179.26	-54.7%	145.5	-44.2%	96	140	-31.3%
KC WHEAT	51,817	44,374.96	16.8%	51,325.5	1.0%	51,984	45,914	13.2%
MINI CORN	1,645	2,111.57	-22.1%	2,666.4	-38.3%	1,711	2,831	-39.6%
MINI SOYBEAN	1,955	2,725.13	-28.3%	3,263.15	-40.1%	2,077	2,951	-29.6%
MINI WHEAT	1,917	1,117.26	71.6%	2,708.55	-29.2%	1,523	1,302	17.0%
OATS	667	332.52	100.6%	683.95	-2.5%	664	418	58.7%
ROUGH RICE	1,302	1,182.74	10.1%	643.65	102.4%	927	934	-0.8%
SOYBEAN	189,515	155,104.91	22.2%	226,716.9	-16.4%	243,723	202,811	20.2%
SOYBEAN MEAL	137,490	106,543.78	29.0%	138,946.2	-1.0%	140,498	107,575	30.6%
SOYBEAN OIL	124,353	114,709.74	8.4%	153,846.15	-19.2%	147,995	112,117	32.0%
WHEAT	41	8.7	375.0%	51.25	-19.4%	45	336	-86.6%

**CBOT Exchange ADV Report - Monthly**

August 2023

Page 3 of 4

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<b>Ag Products Options</b>								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	25	-100.0%	12	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	17.5	-100.0%	8	1	565.1%
CHI WHEAT	31,306	22,088.48	41.7%	38,323.75	-18.3%	32,842	29,416	11.6%
CORN	115,866	112,273.78	3.2%	231,982.8	-50.1%	142,701	137,896	3.5%
CORN NEARBY+2 CAL SPRD	394	1,094.26	-64.0%	543.1	-27.5%	1,538	1,171	31.4%
DEC-DEC CORN CAL SPRD	0	0	-	21.3	-100.0%	34	0	-
DEC-JUL SOYBEAN MEAL CSO	9	0	-	0	-	1	0	-
DEC-JULY CORN CAL SPRD	135	254.74	-47.1%	40	237.0%	96	82	17.2%
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	471	344.57	36.6%	38.7	1116.6%	626	426	46.8%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	14	5	168.6%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	15	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	22	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	399.2%
JULY-NOV SOYBEAN CAL SPRD	140	0	-	0	-	460	255	80.0%
KC WHEAT	3,165	2,354.17	34.4%	3,158.7	0.2%	3,782	3,684	2.6%
MAR-JULY CORN CAL SPRD	133	585.87	-77.3%	35	280.1%	94	138	-31.7%
MAR-JULY SOYBEAN CAL SPRD	0	21.74	-100.0%	0	-	0	3	-94.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	197.17	-100.0%	0	-	1	31	-96.1%
NOV-MAR SOYBEAN CSO	79	0	-	0	-	11	0	-
OATS	7	7.87	-13.8%	16.75	-59.5%	8	11	-24.9%
ROUGH RICE	101	106.26	-5.2%	112.35	-10.3%	122	78	55.9%
SEP-DEC SOYBEAN MEAL CSO	93	36.09	159.0%	52.5	78.1%	19	5	285.5%
SOYBEAN	64,658	60,067.26	7.6%	88,721.85	-27.1%	74,338	78,702	-5.5%
SOYBEAN CRUSH	0	0.43	-100.0%	0	-	0	1	-96.9%
SOYBEAN MEAL	13,517	11,595.35	16.6%	17,593.15	-23.2%	17,685	11,687	51.3%
SOYBEAN OIL	16,773	9,491.26	76.7%	26,319.15	-36.3%	18,533	12,014	54.3%
SOYBN NEARBY+2 CAL SPRD	190	356.96	-46.8%	675.15	-71.9%	371	166	123.0%
SOYMEAL NEARBY+2 CAL SPRD	50	6.52	660.0%	0	-	20	7	169.6%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	1	0	-
WHEAT	41	1.57	2547.1%	60.8	-31.9%	90	8	1101.8%
WHEAT-CORN ICSO	0	66.52	-100.0%	0	-	1	50	-97.3%
WHEAT NEARBY+2 CAL SPRD	15	35.35	-56.9%	25.5	-40.3%	27	187	-85.5%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	7,617,336	5,690,555.35	33.9%	4,402,452.5	73.0%	5,970,192	5,430,815	9.9%
Equity Index Futures	240,106	277,020.91	-13.3%	207,925.15	15.5%	285,260	399,425	-28.6%
Ag Products Futures	960,247	837,420.26	14.7%	1,066,683.35	-10.0%	1,085,042	930,599	16.6%
<b>TOTAL FUTURES</b>	<b>8,817,690</b>	<b>6,804,996.52</b>	<b>29.6%</b>	<b>5,677,061</b>	<b>55.3%</b>	<b>7,340,493.95</b>	<b>6,760,839.63</b>	<b>8.6%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,112,638	849,695.48	30.9%	1,038,877	7.1%	1,116,193	1,024,434	9.0%
Equity Index Options	250	74.17	237.0%	307.1	-18.6%	367	107	241.5%
Ag Products Options	247,142	220,986.22	11.8%	407,763.05	-39.4%	293,455	276,047	6.3%
<b>TOTAL OPTIONS</b>	<b>1,360,030</b>	<b>1,070,755.87</b>	<b>27.0%</b>	<b>1,446,947.15</b>	<b>-6.0%</b>	<b>1,410,014.59</b>	<b>1,300,588.38</b>	<b>8.4%</b>

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August 2023

Page 4 of 4

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<b>TOTAL COMBINED</b>								
Interest Rate	8,729,974	6,540,250.83	33.5%	5,441,329.5	60.4%	7,086,385	6,455,249	9.8%
Equity Index	240,356	277,095.09	-13.3%	208,232.25	15.4%	285,627	399,533	-28.5%
Ag Products	1,207,389	1,058,406.48	14.1%	1,474,446.4	-18.1%	1,378,497	1,206,646	14.2%
<b>GRAND TOTAL</b>	<b>10,177,720</b>	<b>7,875,752.39</b>	<b>29.2%</b>	<b>7,124,008.15</b>	<b>42.9%</b>	<b>8,750,508.54</b>	<b>8,061,428.01</b>	<b>8.5%</b>