

CBOT Exchange ADV Report - Monthly

September 2023

Page 1 of 4

	ADV SEP 2023	ADV SEP 2022	% CHG	ADV AUG 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	1,486.52	-100.0%	0	-	137	804	-83.0%
10-YR Eris SOFR	2,319	6.57	35181.7%	224.74	931.6%	823	40	1955.7%
10-YR MAC LIBOR	0	1,697.33	-100.0%	0	-	335	1,453	-77.0%
10-YR MAC SOFR	0	0	-	0	-	0	0	-
10-YR NOTE	1,534,806	1,713,652.62	-10.4%	2,429,196.09	-36.8%	1,924,465	1,894,516	1.6%
10Y YIELD	6,434	6,145.76	4.7%	6,172	4.2%	4,465	4,874	-8.4%
15-YR Eris LIBOR	0	0	-	0	-	0	8	-100.0%
1-YR Eris BSBY	0	0	-	0	-	0	9	-100.0%
1-YR Eris SOFR	258	1,214.67	-78.8%	0.13	197676.1%	240	1,179	-79.6%
20-YR BOND	8	108.71	-92.6%	6.09	31.4%	20	178	-89.0%
2-YR Eris LIBOR	0	8,841.76	-100.0%	0	-	511	4,036	-87.3%
2-YR Eris SOFR	2,461	443	455.6%	254.43	867.3%	1,128	593	90.3%
2-YR NOTE	548,280	585,576.14	-6.4%	1,087,649.7	-49.6%	770,837	703,953	9.5%
2Y YIELD	275	447.67	-38.6%	237.48	15.7%	315	373	-15.5%
30-Year UMBS TBA Futures - 2.5%	3	0	-	6.7	-62.7%	6	0	-
30-Year UMBS TBA Futures - 3.0%	54	0	-	30.83	74.4%	19	0	-
30-Year UMBS TBA Futures - 3.5%	63	0	-	17.22	263.3%	22	0	-
30-Year UMBS TBA Futures - 4.0%	70	0	-	60.22	16.4%	29	0	-
30-Year UMBS TBA Futures - 4.5%	74	0	-	66.96	11.0%	56	0	-
30-Year UMBS TBA Futures - 5.0%	94	0	-	106.87	-11.6%	72	0	-
30-Year UMBS TBA Futures - 5.5%	159	0	-	89.35	78.5%	74	0	-
30-Year UMBS TBA Futures - 6.0%	152	0	-	114.13	32.8%	54	0	-
30-YR BOND	431,528	343,639.29	25.6%	546,547.09	-21.0%	408,548	400,587	2.0%
30-YR Eris LIBOR	0	0	-	0	-	0	3	-100.0%
30-YR MAC LIBOR	0	0	-	0	-	0	23	-100.0%
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	60	419.9	-85.7%	53.09	13.2%	48	481	-90.0%
3-YR Eris BSBY	0	0	-	0	-	0	0	-100.0%
3-YR Eris LIBOR	0	458.76	-100.0%	0	-	91	1,152	-92.1%
3-YR Eris SOFR	781	296.81	163.1%	62.91	1141.2%	351	254	38.0%
3-YR NOTE	5,708	15,345.24	-62.8%	7,537.09	-24.3%	5,675	16,634	-65.9%
4-YR Eris LIBOR	0	90.1	-100.0%	0	-	8	331	-97.7%
4-YR Eris SOFR	258	79.43	224.4%	55.57	363.7%	90	62	45.0%
5-YR Eris LIBOR	0	1,795.19	-100.0%	0	-	329	2,052	-84.0%
5-YR Eris SOFR	3,647	174.19	1993.5%	650.26	460.8%	1,702	156	993.3%
5-YR MAC LIBOR	0	2,292.62	-100.0%	0	-	244	1,628	-85.0%
5-YR MAC SOFR	0	0	-	0	-	0	0	-
5-YR NOTE	1,102,078	1,129,804.62	-2.5%	2,132,109.96	-48.3%	1,495,184	1,345,089	11.2%
5Y YIELD	1	23	-96.7%	0.26	187.5%	5	113	-95.5%
7-YR Eris LIBOR	0	128.9	-100.0%	0	-	29	216	-86.6%
7-YR Eris SOFR	159	28	466.6%	63.74	148.9%	57	37	53.1%
FED FUND	357,706	400,928.38	-10.8%	291,850.39	22.6%	469,657	349,686	34.3%
UBSBM	22	0	-	0	-	2	0	-
Ultra 10-Year Note	416,824	326,762.38	27.6%	656,366.65	-36.5%	462,196	385,312	20.0%
ULTRA T-BOND	248,479	193,952.57	28.1%	457,806.52	-45.7%	282,535	237,351	19.0%

CBOT Exchange ADV Report - Monthly

September 2023

Page 2 of 4

	ADV SEP 2023	ADV SEP 2022	% CHG	ADV AUG 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
--	-----------------	-----------------	-------	-----------------	-------	-------------------	-------------------	-------

Interest Rate Options

10-YR NOTE	654,844	745,945.95	-12.2%	660,192.22	-0.8%	670,755	661,587	1.4%
2-YR NOTE	34,298	7,620.67	350.1%	23,095.83	48.5%	21,848	3,280	566.1%
30-YR BOND	171,847	145,027.62	18.5%	177,903.87	-3.4%	129,074	119,853	7.7%
5-YR NOTE	244,219	277,904.52	-12.1%	250,848.74	-2.6%	293,151	256,592	14.2%
FED FUND	0	0	-	0	-	0	0	-91.1%
Ultra 10-Year Note	27	0.19	13889.5%	69.26	-61.5%	43	4	965.4%
ULTRA T-BOND	376	111.86	235.8%	528.13	-28.9%	191	116	65.0%

Equity Index Futures

DJ US REAL ESTATE SECTOR	7,225	8,270.71	-12.6%	1,323	446.1%	3,378	3,848	-12.2%
E-mini (\$5) Dow	183,589	205,363	-10.6%	155,898.48	17.8%	172,724	206,006	-16.2%
MICRO MINI \$5 DOW	81,086	161,505.76	-49.8%	82,884.43	-2.2%	107,729	186,858	-42.3%

Equity Index Options

DJIA	228	90.1	153.3%	235.57	-3.1%	323	10	3113.9%
E-mini (\$5) Dow	13	61.9	-79.3%	14.43	-11.3%	30	102	-70.6%

Ag Products Futures

CHI WHEAT	92,453	87,759.43	5.3%	128,550.3	-28.1%	124,613	107,676	15.7%
CORN	216,258	225,660.81	-4.2%	320,583.87	-32.5%	345,932	327,288	5.7%
DJ_UBS ROLL SELECT INDEX FU	1,160	1,039.43	11.6%	30.78	3668.4%	423	416	1.6%
DOW-UBS COMMOD INDEX	2,636	7,008.81	-62.4%	296.26	789.7%	2,290	3,166	-27.7%
DOW-UBS COMMOD INDEX SWA	3,026	0	-	2.17	139078.4%	1,476	1	277405.8%
FERTILIZER PRODUCTS	54	142.38	-61.9%	81.13	-33.1%	92	140	-34.6%
KC WHEAT	37,998	29,941.52	26.9%	51,817	-26.7%	50,489	44,130	14.4%
MINI CORN	987	2,097.52	-53.0%	1,645.39	-40.0%	1,633	2,749	-40.6%
MINI SOYBEAN	1,561	2,573.57	-39.4%	1,954.78	-20.2%	2,022	2,909	-30.5%
MINI WHEAT	1,264	1,505.43	-16.1%	1,917.09	-34.1%	1,496	1,325	12.9%
OATS	512	355.76	43.9%	667	-23.2%	648	411	57.5%
ROUGH RICE	696	512.1	35.9%	1,302.48	-46.6%	902	887	1.6%
SOYBEAN	232,514	196,363.19	18.4%	189,514.65	22.7%	242,524	202,091	20.0%
SOYBEAN MEAL	135,018	116,095.43	16.3%	137,489.52	-1.8%	139,912	108,527	28.9%
SOYBEAN OIL	150,490	126,840.62	18.6%	124,353.43	21.0%	148,262	113,761	30.3%
WHEAT	15	50	-70.0%	41.3	-63.7%	42	304	-86.3%

CBOT Exchange ADV Report - Monthly

September 2023

Page 3 of 4

	ADV SEP 2023	ADV SEP 2022	% CHG	ADV AUG 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	10	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	8	1	568.7%
CHI WHEAT	26,377	30,130.95	-12.5%	31,305.91	-15.7%	32,151	29,496	9.0%
CORN	89,076	101,768.29	-12.5%	115,865.87	-23.1%	136,966	133,860	2.3%
CORN NEARBY+2 CAL SPRD	173	259.19	-33.1%	393.91	-56.0%	1,392	1,069	30.2%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	30	0	-
DEC-JUL SOYBEAN MEAL CSO	1	0	-	8.7	-94.3%	1	0	-
DEC-JULY CORN CAL SPRD	32	82.14	-61.0%	134.78	-76.3%	89	82	8.8%
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	30	364.29	-91.8%	470.83	-93.6%	562	420	34.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	12	4	170.1%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	14	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	20	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	404.7%
JULY-NOV SOYBEAN CAL SPRD	144	78.33	83.8%	139.57	3.2%	426	235	80.8%
KC WHEAT	2,272	2,443.62	-7.0%	3,165	-28.2%	3,620	3,546	2.1%
MAR-JULY CORN CAL SPRD	208	116.19	78.9%	133.04	56.3%	106	136	-21.5%
MAR-JULY SOYBEAN CAL SPRD	5	4.76	5.0%	0	-	1	3	-78.2%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	61	1.19	5023.9%	0	-	8	27	-72.3%
NOV-MAR SOYBEAN CSO	100	0	-	79.35	26.3%	21	0	-
OATS	16	1.71	833.3%	6.78	135.9%	9	10	-8.2%
ROUGH RICE	116	73.1	59.2%	100.78	15.5%	122	78	56.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	93.48	-100.0%	17	4	287.6%
SOYBEAN	75,687	51,893.9	45.8%	64,658.04	17.1%	74,482	75,707	-1.6%
SOYBEAN CRUSH	0	0.19	-100.0%	0	-	0	1	-97.0%
SOYBEAN MEAL	10,352	10,174.43	1.7%	13,516.78	-23.4%	16,900	11,518	46.7%
SOYBEAN OIL	18,836	8,911.14	111.4%	16,773.35	12.3%	18,566	11,667	59.1%
SOYBN NEARBY+2 CAL SPRD	69	203.1	-66.3%	189.78	-63.9%	339	170	98.7%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	49.57	-100.0%	18	7	171.0%
SOY OIL NEARBY+2 CAL SPRD	0	52.38	-100.0%	0	-	1	6	-84.0%
WHEAT	80	13.19	505.4%	41.43	92.7%	89	8	994.7%
WHEAT-CORN ICSO	2	0.1	2263.4%	0	-	1	44	-96.7%
WHEAT NEARBY+2 CAL SPRD	22	19.52	12.7%	15.22	44.6%	27	169	-84.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,662,759	4,735,840.14	-1.5%	7,617,336.43	-38.8%	5,830,360	5,353,185	8.9%
Equity Index Futures	271,900	375,139.48	-27.5%	240,105.91	13.2%	283,831	396,713	-28.5%
Ag Products Futures	876,641	797,946	9.9%	960,247.17	-8.7%	1,062,754	915,782	16.0%
TOTAL FUTURES	5,811,300	5,908,925.62	-1.7%	8,817,689.52	-34.1%	7,176,943.84	6,665,679.02	7.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,105,610	1,176,610.81	-6.0%	1,112,638.04	-0.6%	1,115,061	1,041,432	7.1%
Equity Index Options	241	152	58.6%	250	-3.6%	354	112	214.4%
Ag Products Options	223,661	206,591.71	8.3%	247,142.17	-9.5%	285,990	268,289	6.6%
TOTAL OPTIONS	1,329,512	1,383,354.52	-3.9%	1,360,030.22	-2.2%	1,401,404.64	1,309,833.53	7.0%

CBOT Exchange ADV Report - Monthly

September 2023

Page 4 of 4

	ADV SEP 2023	ADV SEP 2022	% CHG	ADV AUG 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
TOTAL COMBINED								
Interest Rate	5,768,369	5,912,450.95	-2.4%	8,729,974.48	-33.9%	6,945,421	6,394,617	8.6%
Equity Index	272,141	375,291.48	-27.5%	240,355.91	13.2%	284,184	396,825	-28.4%
Ag Products	1,100,302	1,004,537.71	9.5%	1,207,389.35	-8.9%	1,348,743	1,184,070	13.9%
GRAND TOTAL	7,140,812	7,292,280.14	-2.1%	10,177,719.74	-29.8%	8,578,348.48	7,975,512.55	7.6%