

CBOT Exchange ADV Report - Monthly

October 2023

Page 1 of 4

	ADV OCT 2023	ADV OCT 2022	% CHG	ADV SEP 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	0	155.76	-100.0%	0	-	122	739	-83.5%
10-YR Eris SOFR	443	73.33	504.4%	2,318.5	-80.9%	783	43	1705.0%
10-YR MAC LIBOR	0	242.24	-100.0%	0	-	300	1,331	-77.5%
10-YR MAC SOFR	0	0.1	-100.0%	0	-	0	0	796.9%
10-YR NOTE	1,961,965	1,657,438.43	18.4%	1,534,806.05	27.8%	1,928,413	1,870,695	3.1%
10Y YIELD	9,071	5,386.14	68.4%	6,433.7	41.0%	4,950	4,926	0.5%
15-YR Eris LIBOR	0	0	-	0	-	0	7	-100.0%
1-YR Eris BSBY	0	0	-	0	-	0	8	-100.0%
1-YR Eris SOFR	0	34.81	-100.0%	257.9	-100.0%	215	1,064	-79.8%
20-YR BOND	8	87.9	-91.4%	8	-5.7%	18	169	-89.2%
2-YR Eris LIBOR	0	961.95	-100.0%	0	-	457	3,727	-87.7%
2-YR Eris SOFR	194	367.05	-47.0%	2,461.1	-92.1%	1,030	570	80.6%
2-YR NOTE	675,122	507,564.05	33.0%	548,280.15	23.1%	760,762	684,220	11.2%
2Y YIELD	176	458.24	-61.6%	274.8	-36.0%	300	381	-21.2%
30-Year UMBS TBA Futures - 2.5%	0	0	-	2.5	-100.0%	5	0	-
30-Year UMBS TBA Futures - 3.0%	27	0	-	53.75	-49.7%	20	0	-
30-Year UMBS TBA Futures - 3.5%	50	0	-	62.55	-20.9%	25	0	-
30-Year UMBS TBA Futures - 4.0%	85	0	-	70.1	20.7%	35	0	-
30-Year UMBS TBA Futures - 4.5%	95	0	-	74.3	28.2%	60	0	-
30-Year UMBS TBA Futures - 5.0%	66	0	-	94.45	-30.3%	71	0	-
30-Year UMBS TBA Futures - 5.5%	100	0	-	159.45	-37.6%	77	0	-
30-Year UMBS TBA Futures - 6.0%	128	0	-	151.55	-15.5%	62	0	-
30-YR BOND	554,315	331,379.67	67.3%	431,528.15	28.5%	423,892	393,633	7.7%
30-YR Eris LIBOR	0	0	-	0	-	0	3	-100.0%
30-YR MAC LIBOR	0	0	-	0	-	0	21	-100.0%
30-YR SWAP RATE	0	0	-	0	-	0	0	-
30Y YIELD	104	533.81	-80.6%	60.1	72.2%	54	487	-88.9%
3-YR Eris BSBY	0	0	-	0	-	0	0	-100.0%
3-YR Eris LIBOR	0	17.62	-100.0%	0	-	81	1,038	-92.2%
3-YR Eris SOFR	203	1,315.81	-84.6%	780.85	-74.0%	335	361	-7.1%
3-YR NOTE	6,019	11,247.24	-46.5%	5,708.4	5.4%	5,711	16,092	-64.5%
4-YR Eris LIBOR	0	8.1	-100.0%	0	-	7	299	-97.8%
4-YR Eris SOFR	45	158.05	-71.8%	257.65	-82.7%	86	72	19.0%
5-YR Eris LIBOR	0	538.9	-100.0%	0	-	294	1,900	-84.5%
5-YR Eris SOFR	1,796	94.05	1809.9%	3,646.75	-50.7%	1,712	149	1045.2%
5-YR MAC LIBOR	0	2,562.38	-100.0%	0	-	218	1,722	-87.3%
5-YR MAC SOFR	0	0	-	0	-	0	0	-
5-YR NOTE	1,335,161	1,064,364.86	25.4%	1,102,078.25	21.1%	1,478,339	1,316,883	12.3%
5Y YIELD	0	27.52	-98.3%	0.75	-39.4%	5	104	-95.6%
7-YR Eris LIBOR	0	78.24	-100.0%	0	-	26	202	-87.2%
7-YR Eris SOFR	37	88.24	-57.8%	158.65	-76.5%	55	42	29.7%
FED FUND	414,717	310,660.71	33.5%	357,706.1	15.9%	463,874	345,765	34.2%
UBSBM	46	0	-	22	108.7%	7	0	-
Ultra 10-Year Note	510,781	333,690.14	53.1%	416,823.6	22.5%	467,310	380,125	22.9%
ULTRA T-BOND	315,558	180,706.57	74.6%	248,479.1	27.0%	286,011	231,659	23.5%

CBOT Exchange ADV Report - Monthly

October 2023

Page 2 of 4

	ADV OCT 2023	ADV OCT 2022	% CHG	ADV SEP 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Interest Rate Options								
10-YR NOTE	862,685	664,359.1	29.9%	654,843.95	31.7%	690,958	661,866	4.4%
2-YR NOTE	36,179	10,621.14	240.6%	34,298.3	5.5%	23,356	4,017	481.4%
30-YR BOND	208,355	114,282.43	82.3%	171,846.85	21.2%	137,419	119,293	15.2%
5-YR NOTE	268,665	232,667.9	15.5%	244,218.55	10.0%	290,574	254,188	14.3%
FED FUND	0	190.48	-100.0%	0	-	0	19	-99.9%
Ultra 10-Year Note	1,447	3.57	40421.4%	26.65	5330.3%	190	4	4718.1%
ULTRA T-BOND	1,165	80.62	1345.5%	375.65	210.2%	293	112	161.6%
Equity Index Futures								
DJ US REAL ESTATE SECTOR	3,261	2,576.29	26.6%	7,224.8	-54.9%	3,366	3,721	-9.5%
E-mini (\$5) Dow	209,824	200,348.52	4.7%	183,589.4	14.3%	176,629	205,437	-14.0%
MICRO MINI \$5 DOW	115,096	174,840.43	-34.2%	81,085.85	41.9%	108,504	185,651	-41.6%
Equity Index Options								
DJIA	82	146.62	-44.4%	228.25	-64.3%	298	24	1152.8%
E-mini (\$5) Dow	23	124.57	-81.2%	12.8	82.5%	29	105	-71.9%
Ag Products Futures								
CHI WHEAT	114,039	85,591.76	33.2%	92,452.8	23.3%	123,500	105,457	17.1%
CORN	255,606	238,844.29	7.0%	216,258.4	18.2%	336,424	318,402	5.7%
DJ_UBS ROLL SELECT INDEX FU	68	67.86	-0.5%	1,160	-94.2%	385	381	1.1%
DOW-UBS COMMOD INDEX	266	797.38	-66.6%	2,635.9	-89.9%	2,077	2,928	-29.1%
DOW-UBS COMMOD INDEX SWA	0	0	-	3,025.6	-100.0%	1,321	0	275904.1%
FERTILIZER PRODUCTS	50	109.29	-54.3%	54.25	-7.9%	87	137	-36.3%
KC WHEAT	41,600	33,417.62	24.5%	37,997.9	9.5%	49,553	43,053	15.1%
MINI CORN	1,175	1,650	-28.8%	986.85	19.0%	1,585	2,638	-39.9%
MINI SOYBEAN	2,296	2,742.05	-16.3%	1,560.85	47.1%	2,050	2,892	-29.1%
MINI WHEAT	1,018	1,492.43	-31.8%	1,263.6	-19.5%	1,445	1,341	7.7%
OATS	560	465.71	20.2%	511.95	9.4%	639	417	53.2%
ROUGH RICE	1,287	1,435.9	-10.3%	695.95	85.0%	942	942	0.0%
SOYBEAN	317,532	261,697.52	21.3%	232,513.85	36.6%	250,419	208,080	20.3%
SOYBEAN MEAL	189,948	107,992.67	75.9%	135,018.1	40.7%	145,178	108,473	33.8%
SOYBEAN OIL	146,820	115,673.48	26.9%	150,490.2	-2.4%	148,110	113,954	30.0%
WHEAT	18	14.29	27.3%	15	21.2%	39	275	-85.7%

CBOT Exchange ADV Report - Monthly

October 2023

Page 3 of 4

	ADV OCT 2023	ADV OCT 2022	% CHG	ADV SEP 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
Ag Products Options								
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	9	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	7	1	565.1%
CHI WHEAT	30,317	28,140.1	7.7%	26,377.35	14.9%	31,958	29,360	8.8%
CORN	90,051	85,892.33	4.8%	89,076.15	1.1%	132,028	129,040	2.3%
CORN NEARBY+2 CAL SPRD	328	956.43	-65.7%	173.4	89.4%	1,280	1,058	21.0%
DEC-DEC CORN CAL SPRD	5	0	-	0.1	5354.5%	28	0	-
DEC-JUL SOYBEAN MEAL CSO	1	0	-	0.5	81.8%	1	0	-
DEC-JULY CORN CAL SPRD	40	21.19	89.6%	32	25.6%	84	76	10.7%
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	7	30.95	-78.0%	30	-77.3%	504	380	32.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	11	4	168.6%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	12	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	18	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	397.9%
JULY-NOV SOYBEAN CAL SPRD	222	251.71	-11.7%	144	54.4%	404	237	70.5%
KC WHEAT	2,570	2,840.67	-9.5%	2,272.45	13.1%	3,510	3,475	1.0%
MAR-JULY CORN CAL SPRD	5	243.57	-97.8%	207.9	-97.4%	96	146	-34.6%
MAR-JULY SOYBEAN CAL SPRD	41	2.38	1618.1%	5	718.2%	5	3	58.5%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	4.76	-100.0%	61	-100.0%	7	25	-73.0%
NOV-MAR SOYBEAN CSO	24	0	-	100.2	-76.2%	21	0	-
OATS	6	5.52	12.7%	16	-61.1%	9	9	-7.1%
ROUGH RICE	33	128.29	-74.2%	116.4	-71.6%	112	83	35.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	15	4	285.5%
SOYBEAN	72,043	43,627.81	65.1%	75,687.1	-4.8%	74,225	72,484	2.4%
SOYBEAN CRUSH	0	0	-	0	-	0	1	-97.0%
SOYBEAN MEAL	30,885	8,534.19	261.9%	10,351.95	198.3%	18,372	11,218	63.8%
SOYBEAN OIL	13,381	10,889.38	22.9%	18,836.4	-29.0%	18,020	11,589	55.5%
SOYBN NEARBY+2 CAL SPRD	394	243.38	61.9%	68.5	475.3%	344	178	93.8%
SOYMEAL NEARBY+2 CAL SPRD	84	0	-	0	-	25	6	317.6%
SOY OIL NEARBY+2 CAL SPRD	0	7.14	-100.0%	0	-	1	6	-86.0%
WHEAT	40	42.24	-4.7%	79.85	-49.6%	84	12	626.5%
WHEAT-CORN ICSO	0	8.1	-100.0%	2.25	-100.0%	1	41	-96.8%
WHEAT NEARBY+2 CAL SPRD	17	98.57	-83.1%	22	-24.4%	26	162	-84.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	5,786,310	4,410,241.91	31.2%	4,662,759.2	24.1%	5,825,723	5,258,439	10.8%
Equity Index Futures	328,180	377,765.24	-13.1%	271,900.05	20.7%	288,499	394,809	-26.9%
Ag Products Futures	1,072,281	851,992.24	25.9%	876,641.2	22.3%	1,063,756	909,372	17.0%
TOTAL FUTURES	7,186,771	5,639,999.38	27.4%	5,811,300.45	23.7%	7,177,978.23	6,562,620.3	9.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,378,497	1,022,205.24	34.9%	1,105,609.95	24.7%	1,142,791	1,039,500	9.9%
Equity Index Options	105	271.19	-61.3%	241.05	-56.5%	327	128	155.0%
Ag Products Options	240,495	181,968.71	32.2%	223,660.5	7.5%	281,201	259,616	8.3%
TOTAL OPTIONS	1,619,097	1,204,445.14	34.4%	1,329,511.5	21.8%	1,424,319.63	1,299,244.27	9.6%

CBOT Exchange ADV Report - Monthly

October 2023

Page 4 of 4

	ADV OCT 2023	ADV OCT 2022	% CHG	ADV SEP 2023	% CHG	ADV Y.T.D 2023	ADV Y.T.D 2022	% CHG
TOTAL COMBINED								
Interest Rate	7,164,807	5,432,447.14	31.9%	5,768,369.15	24.2%	6,968,514	6,297,940	10.6%
Equity Index	328,285	378,036.43	-13.2%	272,141.1	20.6%	288,826	394,937	-26.9%
Ag Products	1,312,776	1,033,960.95	27.0%	1,100,301.7	19.3%	1,344,957	1,168,988	15.1%
GRAND TOTAL	8,805,868	6,844,444.52	28.7%	7,140,811.95	23.3%	8,602,297.86	7,861,864.57	9.4%