

CBOT Exchange ADV Report - Monthly

January 2026

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	ADV JAN 2026	ADV JAN 2025	% CHG	ADV DEC 2025	% CHG	Y.T.D 2026	ADV	Y.T.D 2025	% CHG
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Interest Rate Futures

10-YR Eris SOFR	1,294	1,208.67	7.1%	13,878.86	-90.7%	1,294	1,209	7.1%
10-YR NOTE	2,111,192	1,936,565.62	9.0%	1,459,662.82	44.6%	2,111,192	1,936,566	9.0%
10Y YIELD	1,670	7,782.52	-78.5%	1,483.05	12.6%	1,670	7,783	-78.5%
15-YR ERIS SOFR	31	37.05	-15.6%	658.32	-95.3%	31	37	-15.6%
1-YR Eris SOFR	81	76.24	6.0%	176.18	-54.1%	81	76	6.0%
20-YR BOND	0	0	-	0	-	0	0	-
2-YR Eris SOFR	1,144	1,104.52	3.5%	6,727.32	-83.0%	1,144	1,105	3.5%
2-YR NOTE	840,354	743,980.95	13.0%	688,517.23	22.1%	840,354	743,981	13.0%
2Y YIELD	0	116.19	-99.8%	0	-	0	116	-99.8%
30-Year UMBS TBA Futures - 3.0%	1	37.81	-96.8%	18.18	-93.4%	1	38	-96.8%
30-Year UMBS TBA Futures - 3.5%	37	15.86	135.9%	3.09	1110.0%	37	16	135.9%
30-Year UMBS TBA Futures - 4.0%	65	5.95	997.0%	31.91	104.6%	65	6	997.0%
30-Year UMBS TBA Futures - 4.5%	56	9.81	475.0%	37.45	50.6%	56	10	475.0%
30-Year UMBS TBA Futures - 5.0%	286	66.86	327.7%	126	126.9%	286	67	327.7%
30-Year UMBS TBA Futures - 5.5%	230	369.81	-37.8%	203.14	13.2%	230	370	-37.8%
30-Year UMBS TBA Futures - 6.0%	25	262.86	-90.5%	232.09	-89.2%	25	263	-90.5%
30-YR BOND	560,318	443,252.71	26.4%	360,971.41	55.2%	560,318	443,253	26.4%
30-YR ERIS SOFR	0	0	-	0	-	0	0	-
30Y YIELD	0	0	-	0.09	-100.0%	0	0	-
3-YR Eris SOFR	1,321	365.19	261.8%	2,477.5	-46.7%	1,321	365	261.8%
3-YR NOTE	4,746	7,310.48	-35.1%	4,291.73	10.6%	4,746	7,310	-35.1%
4-YR Eris SOFR	93	72.57	27.9%	96.27	-3.6%	93	73	27.9%
5-YR Eris SOFR	2,706	1,608.1	68.3%	9,208.73	-70.6%	2,706	1,608	68.3%
5-YR NOTE	1,420,085	1,252,928.95	13.3%	1,058,814.55	34.1%	1,420,085	1,252,929	13.3%
5Y YIELD	0	0	-	0.18	-72.5%	0	0	-
7-YR Eris SOFR	1,746	121.67	1335.2%	1,215.36	43.7%	1,746	122	1335.2%
BBG DURATION-HEDGED HY CR	1,169	0	-	627	86.4%	1,169	0	-
BBG DURATION-HEDGED IG CRE	1,805	494.29	265.2%	1,157.91	55.9%	1,805	494	265.2%
BBG HY Credit Index	454	543.43	-16.4%	721.14	-37.0%	454	543	-16.4%
BBG IG Credit Index	1,823	409.19	345.5%	1,182.05	54.2%	1,823	409	345.5%
FED FUND	504,131	317,507.71	58.8%	494,925.18	1.9%	504,131	317,508	58.8%
MICRO ULTRA 10-YEAR NOTE	244	645.14	-62.2%	201.59	21.1%	244	645	-62.2%
MICRO ULTRA T-BOND	665	635.48	4.6%	464.64	43.1%	665	635	4.6%
MORTGAGE	32	12.81	147.1%	10.27	208.1%	32	13	147.1%
UBSBM	11	0.95	1044.5%	0.27	3897.1%	11	1	1044.5%
Ultra 10-Year Note	654,221	564,762.29	15.8%	428,636.91	52.6%	654,221	564,762	15.8%
ULTRA T-BOND	371,113	294,629.33	26.0%	244,989.77	51.5%	371,113	294,629	26.0%

Interest Rate Options

10-YR NOTE	1,119,711	1,023,321.52	9.4%	872,639.82	28.3%	1,119,711	1,023,322	9.4%
2-YR NOTE	75,923	27,328.19	177.8%	59,497.64	27.6%	75,923	27,328	177.8%
2-YR NOTEL	35	0	-	223.09	-84.2%	35	0	-
30-YR BOND	286,579	207,288.19	38.3%	191,517.32	49.6%	286,579	207,288	38.3%
5-YR NOTE	269,909	231,221.57	16.7%	211,320.64	27.7%	269,909	231,222	16.7%
5-YR NTOE	434	0	-	0	-	434	0	-
Ultra 10-Year Note	5,406	758.76	612.5%	2,500.95	116.2%	5,406	759	612.5%
ULTRA 10-YEAR NOTE	35	23.81	47.2%	56.86	-38.4%	35	24	47.2%
ULTRA T-BOND	1,914	762	151.2%	974.73	96.3%	1,914	762	151.2%

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Equity Index Futures

AIR	0	95.24	-100.0%	0	-	0	95	-100.0%
DJ US REAL ESTATE SECTOR	4,250	3,028.52	40.3%	9,631	-55.9%	4,250	3,029	40.3%
E-mini (\$5) Dow	114,282	107,546.05	6.3%	88,768.64	28.7%	114,282	107,546	6.3%
MICRO MINI \$5 DOW	124,423	118,596.62	4.9%	98,514.14	26.3%	124,423	118,597	4.9%
SPOT-QUOTED DOW	2,151	0	-	1,434.77	49.9%	2,151	0	-

Equity Index Options

DJIA	4,369	88.52	4835.1%	766.68	469.8%	4,369	89	4835.1%
DJ US REAL ESTATE SECTOR	0	0	-	0	-	0	0	-
E-mini (\$5) Dow	27	55.81	-52.3%	16.64	59.9%	27	56	-52.3%
EVENT CONTRACT DJIA	3,074	0	-	730.18	321.0%	3,074	0	-

Ag Products Futures

BLOOMBERG COMMOD INDEX F	2,347	1,853.48	26.6%	14,944.23	-84.3%	2,347	1,853	26.6%
CHI WHEAT	131,034	125,282.95	4.6%	103,370	26.8%	131,034	125,283	4.6%
CORN	385,079	504,855.24	-23.7%	258,572.64	48.9%	385,079	504,855	-23.7%
DJ_UBS ROLL SELECT INDEX FU	329	428.14	-23.2%	2,489.36	-86.8%	329	428	-23.2%
DOW-UBS	0	0	-	0.05	-100.0%	0	0	-
FERTILIZER PRODUCS	125	75	66.9%	133.68	-6.3%	125	75	66.9%
KC WHEAT	80,449	59,491.76	35.2%	50,423.27	59.5%	80,449	59,492	35.2%
MINI CORN	679	1,344.43	-49.5%	697.55	-2.7%	679	1,344	-49.5%
MINI SOYBEAN	1,466	2,417.1	-39.3%	1,822.09	-19.5%	1,466	2,417	-39.3%
MINI WHEAT	549	837.71	-34.4%	363.23	51.2%	549	838	-34.4%
OATS	455	642.05	-29.1%	380.91	19.6%	455	642	-29.1%
ROUGH RICE	1,068	872.67	22.4%	2,356.36	-54.7%	1,068	873	22.4%
SOYBEAN	245,223	306,055.38	-19.9%	277,112.95	-11.5%	245,223	306,055	-19.9%
SOYBEAN MEAL	152,133	169,758.86	-10.4%	146,507.86	3.8%	152,133	169,759	-10.4%
SOYBEAN OIL	179,452	170,762.43	5.1%	173,252.73	3.6%	179,452	170,762	5.1%
WHEAT	107	44.38	140.0%	133.55	-20.3%	107	44	140.0%

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Ag Products Options								
AUG-DEC SOYBEAN OIL CSO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
BLOOMBERG COMMOD INDEX O	0	0	-	0	-	0	0	-
CHI WHEAT	21,049	43,320.48	-51.4%	16,932.68	24.3%	21,049	43,320	-51.4%
CORN	104,884	166,367.95	-37.0%	65,259	60.7%	104,884	166,368	-37.0%
CORN NEARBY+2 CAL SPRD	303	2,603.29	-88.4%	48.64	523.1%	303	2,603	-88.4%
DEC-DEC CORN CAL SPRD	1	14.29	-94.4%	0	-	1	14	-94.4%
DEC-JULY CORN CAL SPRD	10	0	-	0	-	10	0	-
FERTILIZER PRODUCS	25	9.29	166.5%	4.09	505.0%	25	9	166.5%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	11.36	-100.0%	0	0	-
JULY-DEC CORN CAL SPRD	149	1,541.24	-90.3%	56.82	162.2%	149	1,541	-90.3%
JULY-DEC SOYMEAL CAL SPRD	0	47.62	-100.0%	0	-	0	48	-100.0%
JULY-DEC SOY OIL CAL SPRD	30	0	-	6.82	340.0%	30	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	214	296.62	-27.8%	718.95	-70.2%	214	297	-27.8%
KC WHEAT	5,108	3,534.43	44.5%	2,320.91	120.1%	5,108	3,534	44.5%
MAR-DEC CORN CAL SPRD	6	0	-	2.27	170.6%	6	0	-
MAR-JULY CORN CAL SPRD	70	133.33	-47.5%	0	-	70	133	-47.5%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	40.45	-100.0%	0	0	-
MAR-JULY WHEAT CAL SPRD	0	2.38	-100.0%	2.14	-100.0%	0	2	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
OATS	1	2.14	-51.0%	3.82	-72.5%	1	2	-51.0%
ROUGH RICE	66	97.81	-32.2%	79	-16.1%	66	98	-32.2%
SEP-DEC SOYBEAN MEAL CSO	0	47.62	-100.0%	0	-	0	48	-100.0%
SEP-DEC SOYBEAN OIL CSO	0	0	-	0	-	0	0	-
SOYBEAN	66,870	123,882.19	-46.0%	70,925.23	-5.7%	66,870	123,882	-46.0%
SOYBEAN CRUSH	44	0	-	24.09	82.6%	44	0	-
SOYBEAN MEAL	19,708	32,872.29	-40.0%	13,967.05	41.1%	19,708	32,872	-40.0%
SOYBEAN OIL	35,623	29,068	22.6%	21,019.05	69.5%	35,623	29,068	22.6%
SOYBN NEARBY+2 CAL SPRD	0	280	-100.0%	135.91	-100.0%	0	280	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
WHEAT	247	28.71	761.2%	152.14	62.6%	247	29	761.2%
WHEAT-CORN ICSO	0	0	-	0	-	0	0	-
WHEAT NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	6,483,151	5,576,941	16.2%	4,781,748.18	35.6%	6,483,151	5,576,941	16.2%
Equity Index Futures	245,105	229,266.43	6.9%	198,348.55	23.6%	245,105	229,266	6.9%
Ag Products Futures	1,180,495	1,344,721.57	-12.2%	1,032,560.45	14.3%	1,180,495	1,344,722	-12.2%
TOTAL FUTURES	7,908,751	7,150,929	10.6%	6,012,657.18	31.5%	7,908,750.85	7,150,929	10.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,759,945	1,490,704.05	18.1%	1,338,731.05	31.5%	1,759,945	1,490,704	18.1%
Equity Index Options	7,470	144.33	5075.3%	1,513.5	393.5%	7,470	144	5075.3%
Ag Products Options	254,408	404,149.67	-37.1%	191,710.41	32.7%	254,408	404,150	-37.1%
TOTAL OPTIONS	2,021,823	1,894,998.05	6.7%	1,531,954.95	32.0%	2,021,823.1	1,894,998.05	6.7%

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TOTAL COMBINED									
Interest Rate	8,243,096	7,067,645.05	16.6%	6,120,479.23	34.7%	8,243,096	7,067,645	16.6%	
Equity Index	252,575	229,410.76	10.1%	199,862.05	26.4%	252,575	229,411	10.1%	
Ag Products	1,434,903	1,748,871.24	-18.0%	1,224,270.86	17.2%	1,434,903	1,748,871	-18.0%	
GRAND TOTAL	9,930,574	9,045,927.05	9.8%	7,544,612.14	31.6%	9,930,573.95	9,045,927.05	9.8%	