

CBOT Exchange ADV Report - Monthly

December 2021

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	ADV DEC 2021	ADV DEC 2020	% CHG	ADV NOV 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Interest Rate Futures								
10-YR NOTE	1,170,946	1,094,560.32	7.0%	2,359,741.29	-50.4%	1,864,074	1,604,704	16.2%
10-YR SWAP RATE	13,419	10,949	22.6%	1,910.52	602.4%	6,749	4,818	40.1%
15-YR SWAP RATE	425	0	-	0	-	37	0	-
20-YR SWAP RATE	4	0	-	0	-	0	0	-
2-YR NOTE	317,553	206,553.5	53.7%	764,725.81	-58.5%	458,325	509,289	-10.0%
2-YR SWAP RATE	4,814	3,063.5	57.1%	3,872.05	24.3%	4,607	1,324	247.9%
30-YR BOND	301,718	312,630.5	-3.5%	574,305.05	-47.5%	450,186	378,200	19.0%
30-YR SWAP RATE	475	1.36	34747.6%	0	-	120	5	2162.3%
3-YR NOTE	12,277	4,629.77	165.2%	19,613.05	-37.4%	10,644	2,444	335.4%
3-YR SWAP RATE	2,706	388.77	595.9%	1,351.48	100.2%	1,164	202	475.0%
4-YR SWAP RATE	214	34.91	513.0%	115.62	85.1%	148	69	115.0%
5-YR NOTE	735,014	631,857.55	16.3%	1,671,603.81	-56.0%	1,118,495	967,758	15.6%
5-YR SWAP RATE	5,653	3,026.59	86.8%	4,133.33	36.8%	4,314	2,703	59.6%
7-YR SWAP RATE	100	230.86	-56.8%	59.76	67.0%	126	116	8.7%
FED FUND	157,814	70,577.95	123.6%	220,108	-28.3%	112,023	207,276	-46.0%
Ultra 10-Year Note	244,229	188,483.64	29.6%	569,807.24	-57.1%	372,187	255,257	45.8%
ULTRA T-BOND	144,432	128,398.86	12.5%	352,936.1	-59.1%	229,206	207,122	10.7%
Interest Rate Options								
10-YR NOTE	490,197	345,743.95	41.8%	713,618.52	-31.3%	633,670	502,710	26.1%
2-YR NOTE	2,368	380.64	522.2%	2,436.57	-2.8%	951	8,100	-88.3%
30-YR BOND	106,726	121,847.05	-12.4%	160,806.1	-33.6%	129,682	125,963	3.0%
5-YR NOTE	170,648	52,898.05	222.6%	231,780.57	-26.4%	160,094	121,869	31.4%
FED FUND	0	0.05	-100.0%	0	-	0	43	-100.0%
Ultra 10-Year Note	1	0	-	0	-	0	63	-99.6%
ULTRA T-BOND	42	26.77	58.1%	27.76	52.4%	33	60	-44.9%
Equity Index Futures								
DJ US REAL ESTATE	7,482	4,103.05	82.4%	1,286.14	481.7%	3,073	3,446	-10.8%
E-mini (\$5) Dow	191,936	155,482	23.4%	167,957.48	14.3%	176,209	234,671	-24.9%
MICRO MINI \$5 DOW	158,616	126,313.73	25.6%	139,305.57	13.9%	132,889	129,024	3.0%
S&P 500	0	0	-	0	-	0	1	-100.0%
Equity Index Options								
E-mini (\$5) Dow	162	66.77	142.0%	322.9	-50.0%	109	131	-17.4%
Energy Futures								
ETHANOL	0	11.09	-100.0%	0	-	1	51	-98.0%

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Ag Products Futures								
CHI WHEAT	71,855	93,618.91	-23.2%	142,750.33	-49.7%	118,956	131,879	-9.8%
CORN	203,298	238,440.73	-14.7%	388,702.9	-47.7%	344,849	354,755	-2.8%
DJ_UBS ROLL SELECT INDEX FU	940	217.82	331.6%	36.33	2487.3%	221	66	235.3%
DOW-UBS COMMOD INDEX	5,002	2,560.86	95.3%	1,102.67	353.7%	2,596	1,466	77.1%
FERTILIZER PRODUCTS	0	0	-	0	-	0	6	-100.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	35,291	30,674.59	15.0%	65,853.71	-46.4%	51,497	54,394	-5.3%
MINI CORN	1,701	1,577.77	7.8%	2,253.43	-24.5%	2,795	1,318	112.2%
MINI SOYBEAN	2,070	3,100.32	-33.2%	1,976	4.8%	2,630	1,992	32.0%
MINI WHEAT	933	847.32	10.1%	1,173.81	-20.5%	996	692	44.0%
OATS	457	407.36	12.1%	959.71	-52.4%	559	556	0.6%
ROUGH RICE	1,276	1,352.5	-5.6%	946.57	34.8%	880	1,017	-13.5%
SOYBEAN	217,728	277,379.86	-21.5%	173,031.33	25.8%	211,605	241,593	-12.4%
SOYBEAN MEAL	108,945	113,990.91	-4.4%	145,022.48	-24.9%	106,255	118,240	-10.1%
SOYBEAN OIL	118,072	131,758.45	-10.4%	133,980.05	-11.9%	129,664	130,284	-0.5%
WHEAT	765	1,108.14	-31.0%	1,226.62	-37.6%	1,236	1,212	2.0%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
CHI WHEAT	20,248	21,251.23	-4.7%	36,488.38	-44.5%	23,137	30,404	-23.9%
CORN	62,920	110,344.64	-43.0%	92,702.1	-32.1%	125,588	96,423	30.2%
CORN NEARBY+2 CAL SPRD	918	12.05	7517.8%	681.14	34.7%	632	267	137.0%
DEC-DEC CORN CAL SPRD	0	0	-	38.1	-100.0%	15	12	19.0%
DEC-JULY CORN CAL SPRD	0	0	-	92.86	-100.0%	96	16	516.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	6	-100.0%
Intercommodity Spread	0	0	-	0	-	1	45	-97.6%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-100.0%
JULY-DEC CORN CAL SPRD	353	40	781.4%	0	-	190	100	89.3%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	16	-97.6%
JULY-JULY WHEAT CAL SPRD	0	1.36	-100.0%	0	-	0	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	338	40.91	725.6%	110.52	205.6%	51	59	-14.2%
KC WHEAT	5,364	1,919.77	179.4%	6,953.9	-22.9%	3,688	4,384	-15.9%
MAR-DEC CORN CAL SPRD	0	1.36	-100.0%	0	-	0	2	-100.0%
MAR-JULY CORN CAL SPRD	68	0	-	182.86	-62.7%	23	12	93.8%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
MAR-JULY WHEAT CAL SPRD	9	4.55	100.0%	33.33	-72.7%	4	2	67.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	11	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	1	6	-89.5%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
OATS	13	5.27	141.4%	18.95	-32.8%	17	13	26.5%
ROUGH RICE	73	44.27	64.6%	108.76	-33.0%	53	121	-56.4%
SOYBEAN	55,453	101,884.14	-45.6%	58,581.43	-5.3%	73,009	67,013	8.9%
SOYBEAN CRUSH	1	8.18	-86.1%	0.05	2287.4%	5	16	-69.6%
SOYBEAN MEAL	14,675	12,357.32	18.8%	17,458.24	-15.9%	11,497	11,769	-2.3%
SOYBEAN OIL	11,732	20,759.18	-43.5%	10,615.29	10.5%	13,511	11,084	21.9%
SOYBN NEARBY+2 CAL SPRD	64	9.09	600.0%	0	-	88	56	58.3%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	1	-100.0%
WHEAT	15	82.32	-82.2%	12.81	14.3%	48	87	-44.6%
WHEAT-CORN ICSSO	0	1.32	-100.0%	0	-	3	25	-86.6%
WHEAT NEARBY+2 CAL SPRD	17	0	-	16.19	5.6%	26	32	-18.9%
Ags Futures								
FERTILIZER PRODUCS	56	74.05	-23.9%	176.48	-68.1%	175	141	24.3%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,111,791	2,655,387.09	17.2%	6,544,283.1	-52.5%	4,632,404	4,141,287	11.9%
Equity Index Futures	358,034	285,898.77	25.2%	308,549.19	16.0%	312,171	367,142	-15.0%
Energy Futures	0	11.09	-100.0%	0	-	1	51	-98.0%
Ag Products Futures	768,333	897,035.55	-14.3%	1,059,015.95	-27.4%	974,739	1,039,469	-6.2%
Ags Futures	56	74.05	-23.9%	176.48	-68.1%	175	141	24.3%
TOTAL FUTURES	4,238,214	3,838,406.55	10.4%	7,912,024.71	-46.4%	5,919,490.59	5,548,089.87	6.7%

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TOTAL OPTIONS GROUP								
Interest Rate Options	769,982	520,896.5	47.8%	1,108,669.52	-30.5%	924,430	758,809	21.8%
Equity Index Options	162	66.77	142.0%	322.9	-50.0%	109	131	-17.4%
Ag Products Options	172,259	268,766.95	-35.9%	224,094.9	-23.1%	251,682	221,985	13.4%
TOTAL OPTIONS	942,402	789,730.23	19.3%	1,333,087.33	-29.3%	1,176,220.45	980,925.13	19.9%
TOTAL COMBINED								
Interest Rate	3,881,773	3,176,283.59	22.2%	7,652,952.62	-49.3%	5,556,834	4,900,096	13.4%
Equity Index	358,195	285,965.55	25.3%	308,872.1	16.0%	312,280	367,273	-15.0%
Energy	0	11.09	-100.0%	0	-	1	51	-98.0%
Ag Products	940,592	1,165,802.5	-19.3%	1,283,110.86	-26.7%	1,226,421	1,261,454	-2.8%
Ags	56	74.05	-23.9%	176.48	-68.1%	175	141	24.3%
GRAND TOTAL	5,180,616	4,628,136.77	11.9%	9,245,112.05	-44.0%	7,095,711.05	6,529,015	8.7%