

CBOT Exchange ADV Report - Monthly

January 2022

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	ADV JAN 2022	ADV JAN 2021	% CHG	ADV DEC 2021	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR NOTE	1,817,660	1,718,981.37	5.7%	1,170,945.59	55.2%	1,817,660	1,718,981	5.7%
10-YR SWAP RATE	5,554	3,142.37	76.7%	13,418.82	-58.6%	5,554	3,142	76.7%
15-YR SWAP RATE	0	0	-	425	-100.0%	0	0	-
20-YR SWAP RATE	0	0	-	4.09	-100.0%	0	0	-
2-YR NOTE	499,504	310,844.26	60.7%	317,553.14	57.3%	499,504	310,844	60.7%
2-YR SWAP RATE	2,471	2,297.42	7.5%	4,813.82	-48.7%	2,471	2,297	7.5%
30-YR BOND	388,014	422,713.68	-8.2%	301,718.18	28.6%	388,014	422,714	-8.2%
30-YR SWAP RATE	215	5.26	3988.8%	475.18	-54.7%	215	5	3988.8%
3-YR NOTE	18,187	7,945.95	128.9%	12,277.05	48.1%	18,187	7,946	128.9%
3-YR SWAP RATE	1,803	413.89	335.7%	2,705.64	-33.3%	1,803	414	335.7%
4-YR SWAP RATE	958	7.63	12456.3%	214	347.8%	958	8	12456.3%
5-YR NOTE	1,130,150	910,548.79	24.1%	735,013.73	53.8%	1,130,150	910,549	24.1%
5-YR SWAP RATE	6,296	3,652	72.4%	5,652.64	11.4%	6,296	3,652	72.4%
7-YR SWAP RATE	495	127.53	288.3%	99.82	396.1%	495	128	288.3%
FED FUND	360,413	94,259.21	282.4%	157,813.68	128.4%	360,413	94,259	282.4%
Ultra 10-Year Note	384,952	301,365.79	27.7%	244,228.59	57.6%	384,952	301,366	27.7%
ULTRA T-BOND	181,559	180,250.89	0.7%	144,432.18	25.7%	181,559	180,251	0.7%
Interest Rate Options								
10-YR NOTE	723,244	772,871.53	-6.4%	490,196.68	47.5%	723,244	772,872	-6.4%
2-YR NOTE	1,483	509.89	190.8%	2,368.41	-37.4%	1,483	510	190.8%
30-YR BOND	123,903	153,099.32	-19.1%	106,725.55	16.1%	123,903	153,099	-19.1%
5-YR NOTE	247,229	88,384	179.7%	170,648.05	44.9%	247,229	88,384	179.7%
FED FUND	1	0	-	0	-	1	0	-
Ultra 10-Year Note	22	0	-	0.73	2911.6%	22	0	-
ULTRA T-BOND	114	15.58	629.5%	42.32	168.6%	114	16	629.5%
Equity Index Futures								
DJ US REAL ESTATE	2,131	1,772.11	20.3%	7,482.09	-71.5%	2,131	1,772	20.3%
E-mini (\$5) Dow	271,814	197,952.84	37.3%	191,935.64	41.6%	271,814	197,953	37.3%
MICRO MINI \$5 DOW	270,420	185,985.58	45.4%	158,615.82	70.5%	270,420	185,986	45.4%
Equity Index Options								
E-mini (\$5) Dow	112	92.74	20.9%	161.59	-30.6%	112	93	20.9%
Energy Futures								
ETHANOL	0	2.05	-100.0%	0	-	0	2	-100.0%

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Ag Products Futures								
CHI WHEAT	97,306	128,455.79	-24.2%	71,854.55	35.4%	97,306	128,456	-24.2%
CORN	317,005	459,700.79	-31.0%	203,298.45	55.9%	317,005	459,701	-31.0%
DJ_UBS ROLL SELECT INDEX FU	14	5.74	143.2%	940.05	-98.5%	14	6	143.2%
DOW-UBS COMMOD INDEX	2,776	1,457.05	90.5%	5,002.41	-44.5%	2,776	1,457	90.5%
FERTILIZER PRODUCTS	0	0	-	0	-	0	0	-
KC WHEAT	48,426	43,618.42	11.0%	35,290.73	37.2%	48,426	43,618	11.0%
MINI CORN	2,413	3,788.95	-36.3%	1,701	41.9%	2,413	3,789	-36.3%
MINI SOYBEAN	2,963	4,950.11	-40.1%	2,070.41	43.1%	2,963	4,950	-40.1%
MINI WHEAT	1,113	1,167.74	-4.7%	933.27	19.2%	1,113	1,168	-4.7%
OATS	524	398.32	31.6%	456.5	14.8%	524	398	31.6%
ROUGH RICE	658	564.58	16.6%	1,276.09	-48.4%	658	565	16.6%
SOYBEAN	213,129	284,236	-25.0%	217,727.91	-2.1%	213,129	284,236	-25.0%
SOYBEAN MEAL	113,657	101,470.53	12.0%	108,944.91	4.3%	113,657	101,471	12.0%
SOYBEAN OIL	113,059	138,717.68	-18.5%	118,072.09	-4.2%	113,059	138,718	-18.5%
WHEAT	1,114	1,235.89	-9.9%	764.86	45.6%	1,114	1,236	-9.9%
Ag Products Options								
CHI WHEAT	33,599	30,645.84	9.6%	20,247.82	65.9%	33,599	30,646	9.6%
CORN	104,596	201,880.89	-48.2%	62,919.73	66.2%	104,596	201,881	-48.2%
CORN NEARBY+2 CAL SPRD	1,823	350.58	420.0%	917.59	98.7%	1,823	351	420.0%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	0	13.95	-100.0%	0	-	0	14	-100.0%
JULY-DEC CORN CAL SPRD	444	333.42	33.2%	352.55	26.0%	444	333	33.2%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	290	5.26	5402.4%	337.73	-14.3%	290	5	5402.4%
KC WHEAT	5,790	3,020.21	91.7%	5,363.95	7.9%	5,790	3,020	91.7%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	306	0	-	68.18	349.2%	306	0	-
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	8	0	-	9.09	-17.5%	8	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
OATS	10	8.37	17.1%	12.73	-23.0%	10	8	17.1%
ROUGH RICE	20	27.11	-24.9%	72.86	-72.1%	20	27	-24.9%
SOYBEAN	85,584	134,533.47	-36.4%	55,452.95	54.3%	85,584	134,533	-36.4%
SOYBEAN CRUSH	1	9.47	-88.9%	1.14	-7.6%	1	9	-88.9%
SOYBEAN MEAL	13,952	15,070.89	-7.4%	14,674.55	-4.9%	13,952	15,071	-7.4%
SOYBEAN OIL	12,905	16,220.63	-20.4%	11,732.41	10.0%	12,905	16,221	-20.4%
SOYBN NEARBY+2 CAL SPRD	0	170.53	-100.0%	63.64	-100.0%	0	171	-100.0%
WHEAT	16	52.68	-70.6%	14.64	5.9%	16	53	-70.6%
WHEAT-CORN ICSO	1	3.32	-69.8%	0	-	1	3	-69.8%
WHEAT NEARBY+2 CAL SPRD	5	59.79	-91.6%	17.09	-70.5%	5	60	-91.6%

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Ags Futures								
FERTILIZER PRODUCS	167	308.89	-46.1%	56.36	195.6%	167	309	-46.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,798,231	3,956,556.05	21.3%	3,111,791.14	54.2%	4,798,231	3,956,556	21.3%
Equity Index Futures	544,366	385,710.53	41.1%	358,033.55	52.0%	544,366	385,711	41.1%
Energy Futures	0	2.05	-100.0%	0	-	0	2	-100.0%
Ag Products Futures	914,156	1,169,767.58	-21.9%	768,333.23	19.0%	914,156	1,169,768	-21.9%
Ags Futures	167	308.89	-46.1%	56.36	195.6%	167	309	-46.1%
TOTAL FUTURES	6,256,920	5,512,345.11	13.5%	4,238,214.27	47.6%	6,256,919.95	5,512,345.11	13.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,095,995	1,014,880.32	8.0%	769,981.73	42.3%	1,095,995	1,014,880	8.0%
Equity Index Options	112	92.74	20.9%	161.59	-30.6%	112	93	20.9%
Ag Products Options	259,349	402,406.42	-35.6%	172,258.64	50.6%	259,349	402,406	-35.6%
TOTAL OPTIONS	1,355,456	1,417,379.47	-4.4%	942,401.95	43.8%	1,355,455.7	1,417,379.47	-4.4%
TOTAL COMBINED								
Interest Rate	5,894,226	4,971,436.37	18.6%	3,881,772.86	51.8%	5,894,226	4,971,436	18.6%
Equity Index	544,478	385,803.26	41.1%	358,195.14	52.0%	544,478	385,803	41.1%
Energy	0	2.05	-100.0%	0	-	0	2	-100.0%
Ag Products	1,173,505	1,572,174	-25.4%	940,591.86	24.8%	1,173,505	1,572,174	-25.4%
Ags	167	308.89	-46.1%	56.36	195.6%	167	309	-46.1%
GRAND TOTAL	7,612,376	6,929,724.58	9.9%	5,180,616.23	46.9%	7,612,375.65	6,929,724.58	9.9%