

CBOT Exchange ADV Report - Monthly

February 2022

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	ADV FEB 2022	ADV FEB 2021	% CHG	ADV JAN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR NOTE	2,833,889	2,967,082.47	-4.5%	1,817,659.75	55.9%	2,312,746	2,343,032	-1.3%
10-YR SWAP RATE	1,571	3,031.47	-48.2%	5,554.05	-71.7%	3,613	3,087	17.1%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	1,065,595	828,055.63	28.7%	499,504.35	113.3%	775,292	569,450	36.1%
2-YR SWAP RATE	6,198	7,165.89	-13.5%	2,470.7	150.9%	4,287	4,732	-9.4%
30-YR BOND	583,719	707,331.05	-17.5%	388,014.15	50.4%	483,358	565,022	-14.5%
30-YR SWAP RATE	23	28.11	-16.5%	215.2	-89.1%	122	17	630.0%
3-YR NOTE	21,182	11,325.26	87.0%	18,187.25	16.5%	19,646	9,636	103.9%
3-YR SWAP RATE	1,360	97.58	1294.1%	1,803.35	-24.6%	1,588	256	520.8%
4-YR SWAP RATE	404	213.47	89.4%	958.25	-57.8%	688	111	522.7%
5-YR NOTE	2,100,479	1,950,485.05	7.7%	1,130,149.65	85.9%	1,602,874	1,430,517	12.0%
5-YR SWAP RATE	3,400	5,495.74	-38.1%	6,296.05	-46.0%	4,885	4,574	6.8%
7-YR SWAP RATE	414	147.42	180.6%	495.2	-16.5%	456	137	231.3%
FED FUND	477,320	108,582.58	339.6%	360,412.6	32.4%	417,368	101,421	311.5%
Ultra 10-Year Note	628,731	593,557.53	5.9%	384,951.65	63.3%	503,716	447,462	12.6%
ULTRA T-BOND	413,812	389,434.05	6.3%	181,558.75	127.9%	294,708	284,842	3.5%
Interest Rate Options								
10-YR NOTE	706,335	789,713	-10.6%	723,244.05	-2.3%	715,006	781,292	-8.5%
2-YR NOTE	1,832	492.26	272.1%	1,482.85	23.5%	1,653	501	229.8%
30-YR BOND	106,258	183,138.26	-42.0%	123,902.55	-14.2%	115,307	168,119	-31.4%
5-YR NOTE	259,757	230,860.32	12.5%	247,229	5.1%	253,332	159,622	58.7%
FED FUND	1	0	-	1.05	5.3%	1	0	-
Ultra 10-Year Note	0	0	-	21.9	-100.0%	11	0	-
ULTRA T-BOND	93	18.47	402.8%	113.65	-18.3%	104	17	508.1%
Equity Index Futures								
DJ US REAL ESTATE	1,546	1,256.21	23.1%	2,131.4	-27.5%	1,846	1,514	21.9%
E-mini (\$5) Dow	257,503	183,839.84	40.1%	271,814.2	-5.3%	264,842	190,896	38.7%
MICRO MINI \$5 DOW	254,254	130,211.11	95.3%	270,420.45	-6.0%	262,544	158,098	66.1%
Equity Index Options								
E-mini (\$5) Dow	90	64.42	39.5%	112.15	-19.8%	101	79	28.9%
Energy Futures								
ETHANOL	0	0.58	-100.0%	0	-	0	1	-100.0%

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Ag Products Futures								
CHI WHEAT	165,341	152,993.58	8.1%	97,306.3	69.9%	130,451	140,725	-7.3%
CORN	487,130	450,950.42	8.0%	317,004.7	53.7%	399,886	455,326	-12.2%
DJ_UBS ROLL SELECT INDEX FU	34	17.21	99.1%	13.95	145.6%	24	11	107.8%
DOW-UBS COMMOD INDEX	1,552	1,992.47	-22.1%	2,775.55	-44.1%	2,179	1,725	26.4%
FERTILIZER PRODUCTS	0	0	-	0	-	0	0	-
KC WHEAT	71,457	69,820.37	2.3%	48,425.95	47.6%	59,646	56,719	5.2%
MINI CORN	3,438	3,078.26	11.7%	2,413.35	42.5%	2,912	3,434	-15.2%
MINI SOYBEAN	5,334	3,263.84	63.4%	2,963	80.0%	4,118	4,107	0.3%
MINI WHEAT	1,873	968.21	93.5%	1,112.9	68.3%	1,483	1,068	38.9%
OATS	731	604.53	21.0%	524	39.6%	625	501	24.7%
ROUGH RICE	1,363	1,342.84	1.5%	658.2	107.0%	1,001	954	5.0%
SOYBEAN	336,398	269,352.05	24.9%	213,128.65	57.8%	273,183	276,794	-1.3%
SOYBEAN MEAL	146,955	111,132.68	32.2%	113,656.65	29.3%	129,879	106,302	22.2%
SOYBEAN OIL	137,825	136,125.16	1.2%	113,059.3	21.9%	125,125	137,421	-8.9%
WHEAT	1,010	1,042.16	-3.0%	1,113.85	-9.3%	1,063	1,139	-6.6%
Ag Products Options								
CHI WHEAT	42,671	20,655.79	106.6%	33,598.85	27.0%	38,018	25,651	48.2%
CORN	128,990	117,962.84	9.3%	104,595.75	23.3%	116,480	159,922	-27.2%
CORN NEARBY+2 CAL SPRD	888	597.89	48.5%	1,823	-51.3%	1,367	474	188.3%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	63	0	-	0	-	31	0	-
Intercommodity Spread	0	0	-	0	-	0	7	-100.0%
JULY-DEC CORN CAL SPRD	640	331.58	92.9%	444.05	44.0%	539	333	62.2%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	105	2.63	3900.0%	0	-	51	1	3797.4%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	228	0	-	289.6	-21.2%	260	3	9768.2%
KC WHEAT	5,495	2,538.95	116.4%	5,789.8	-5.1%	5,646	2,780	103.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	182	0	-	306.25	-40.7%	246	0	-
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	7.5	-100.0%	4	0	-
NOV-JULY SOYBEAN CAL SPRD	32	0	-	0	-	15	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
OATS	15	2.42	519.6%	9.8	53.1%	12	5	128.6%
ROUGH RICE	71	56.58	24.7%	20.35	246.8%	45	42	7.1%
SOYBEAN	132,886	76,969.63	72.6%	85,583.6	55.3%	108,629	105,752	2.7%
SOYBEAN CRUSH	0	6.84	-100.0%	1.05	-100.0%	1	8	-93.4%
SOYBEAN MEAL	19,302	10,942.79	76.4%	13,952.3	38.3%	16,559	13,007	27.3%
SOYBEAN OIL	13,651	13,340.32	2.3%	12,905.05	5.8%	13,269	14,780	-10.2%
SOYBN NEARBY+2 CAL SPRD	226	14.21	1492.6%	0	-	110	92	19.4%
WHEAT	43	60.42	-28.4%	15.5	179.1%	29	57	-48.7%
WHEAT-CORN IC SO	0	5.26	-100.0%	1	-100.0%	1	4	-88.0%
WHEAT NEARBY+2 CAL SPRD	149	8.84	1582.7%	5.05	2846.3%	75	34	118.8%

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Ags Futures								
FERTILIZER PRODUCS	231	143.95	60.7%	166.6	38.8%	198	226	-12.5%
TOTAL FUTURES GROUP								
Interest Rate Futures	8,138,099	7,572,033.32	7.5%	4,798,230.95	69.6%	6,425,346	5,764,295	11.5%
Equity Index Futures	513,303	315,307.16	62.8%	544,366.05	-5.7%	529,233	350,509	51.0%
Energy Futures	0	0.58	-100.0%	0	-	0	1	-100.0%
Ag Products Futures	1,360,441	1,202,683.79	13.1%	914,156.35	48.8%	1,131,577	1,186,226	-4.6%
Ags Futures	231	143.95	60.7%	166.6	38.8%	198	226	-12.5%
TOTAL FUTURES	10,012,074	9,090,168.79	10.1%	6,256,919.95	60.0%	8,086,353.82	7,301,256.95	10.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,074,275	1,204,222.32	-10.8%	1,095,995.05	-2.0%	1,085,414	1,109,551	-2.2%
Equity Index Options	90	64.42	39.5%	112.15	-19.8%	101	79	28.9%
Ag Products Options	345,636	243,497	41.9%	259,348.5	33.3%	301,386	322,952	-6.7%
TOTAL OPTIONS	1,420,002	1,447,783.74	-1.9%	1,355,455.7	4.8%	1,386,901.15	1,432,581.61	-3.2%
TOTAL COMBINED								
Interest Rate	9,212,374	8,776,255.63	5.0%	5,894,226	56.3%	7,510,760	6,873,846	9.3%
Equity Index	513,393	315,371.58	62.8%	544,478.2	-5.7%	529,334	350,587	51.0%
Energy	0	0.58	-100.0%	0	-	0	1	-100.0%
Ag Products	1,706,077	1,446,180.79	18.0%	1,173,504.85	45.4%	1,432,963	1,509,177	-5.1%
Ags	231	143.95	60.7%	166.6	38.8%	198	226	-12.5%
GRAND TOTAL	11,432,075	10,537,952.53	8.5%	7,612,375.65	50.2%	9,473,254.97	8,733,838.55	8.5%