

CBOT Exchange ADV Report - Monthly

March 2022

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	ADV MAR 2022	ADV MAR 2021	% CHG	ADV FEB 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR NOTE	1,807,143	1,975,738.35	-8.5%	2,833,889.21	-36.2%	2,125,184	2,204,544	-3.6%
10-YR SWAP RATE	4,236	15,118	-72.0%	1,570.63	169.7%	3,844	7,623	-49.6%
15-YR SWAP RATE	65	0	-	0	-	24	0	-
20-YR BOND	557	0	-	0	-	206	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	598,154	389,509.04	53.6%	1,065,595.26	-43.9%	709,580	501,603	41.5%
2-YR SWAP RATE	12,257	4,357.22	181.3%	6,197.89	97.8%	7,243	4,590	57.8%
30-YR BOND	359,945	480,315.7	-25.1%	583,719.42	-38.3%	437,575	533,084	-17.9%
30-YR SWAP RATE	8	0	-	23.47	-64.8%	80	10	666.6%
3-YR NOTE	13,975	8,122.61	72.1%	21,182.42	-34.0%	17,543	9,065	93.5%
3-YR SWAP RATE	2,057	1,181.39	74.1%	1,360.32	51.2%	1,762	605	191.3%
4-YR SWAP RATE	221	120.91	82.9%	404.26	-45.3%	515	114	350.0%
5-YR NOTE	1,202,988	1,095,192.7	9.8%	2,100,478.95	-42.7%	1,454,529	1,304,083	11.5%
5-YR SWAP RATE	5,020	6,747.91	-25.6%	3,400.42	47.6%	4,935	5,394	-8.5%
7-YR SWAP RATE	205	162.61	25.8%	413.74	-50.6%	362	147	146.6%
FED FUND	409,138	98,723.78	314.4%	477,320.26	-14.3%	414,315	100,404	312.6%
Ultra 10-Year Note	352,308	352,956.91	-0.2%	628,730.63	-44.0%	447,548	411,829	8.7%
ULTRA T-BOND	187,629	211,327.17	-11.2%	413,811.79	-54.7%	254,985	257,124	-0.8%
Interest Rate Options								
10-YR NOTE	768,789	662,283.61	16.1%	706,334.68	8.8%	734,958	736,420	-0.2%
2-YR NOTE	806	1,409.35	-42.8%	1,831.53	-56.0%	1,338	844	58.7%
30-YR BOND	126,583	133,701.91	-5.3%	106,258.26	19.1%	119,490	155,142	-23.0%
5-YR NOTE	344,485	203,166.35	69.6%	259,756.84	32.6%	287,147	176,040	63.1%
FED FUND	0	0	-	1.11	-100.0%	1	0	-
Ultra 10-Year Note	0	0	-	0	-	7	0	-
ULTRA T-BOND	346	42.13	720.8%	92.89	272.3%	193	26	630.1%
Equity Index Futures								
DJ US REAL ESTATE	6,225	3,905.26	59.4%	1,546.16	302.6%	3,470	2,416	43.7%
E-mini (\$5) Dow	201,286	226,255.13	-11.0%	257,503.11	-21.8%	241,265	204,228	18.1%
MICRO MINI \$5 DOW	186,016	161,181.83	15.4%	254,253.63	-26.8%	234,155	159,261	47.0%
Equity Index Options								
E-mini (\$5) Dow	160	103.13	54.7%	89.89	77.5%	123	88	39.9%
Energy Futures								
ETHANOL	0	1.78	-100.0%	0	-	0	1	-100.0%

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Ag Products Futures								
CHI WHEAT	127,425	90,929.78	40.1%	165,340.63	-22.9%	129,329	121,950	6.1%
CORN	312,425	272,257.22	14.8%	487,130.32	-35.9%	367,441	386,300	-4.9%
DJ_UBS ROLL SELECT INDEX FU	1,026	251.96	307.1%	34.26	2893.3%	395	102	287.2%
DOW-UBS COMMOD INDEX	5,084	4,326.13	17.5%	1,551.74	227.6%	3,257	2,706	20.4%
FERTILIZER PRODUCTS	0	0	-	0	-	0	0	-
KC WHEAT	45,877	42,342.91	8.3%	71,457.26	-35.8%	54,538	51,299	6.3%
MINI CORN	4,888	1,860.57	162.7%	3,437.84	42.2%	3,645	2,840	28.3%
MINI SOYBEAN	3,253	2,908.87	11.8%	5,333.58	-39.0%	3,797	3,655	3.9%
MINI WHEAT	1,980	620.3	219.1%	1,873.21	5.7%	1,667	899	85.4%
OATS	320	325.17	-1.5%	731.47	-56.2%	512	435	17.7%
ROUGH RICE	676	349.78	93.3%	1,362.68	-50.4%	881	726	21.3%
SOYBEAN	164,260	188,872	-13.0%	336,397.53	-51.2%	232,776	243,643	-4.5%
SOYBEAN MEAL	80,446	86,307.26	-6.8%	146,955.16	-45.3%	111,541	98,763	12.9%
SOYBEAN OIL	88,556	134,822.3	-34.3%	137,824.74	-35.7%	111,559	136,441	-18.2%
WHEAT	544	536.57	1.3%	1,010.42	-46.2%	871	912	-4.5%
Ag Products Options								
CHI WHEAT	34,452	15,023.17	129.3%	42,670.53	-19.3%	36,695	21,644	69.5%
CORN	150,396	93,963.74	60.1%	128,990.37	16.6%	129,062	135,052	-4.4%
CORN NEARBY+2 CAL SPRD	1,741	133.39	1205.3%	887.63	96.2%	1,506	346	335.6%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	48	0	-	63.16	-24.3%	37	0	-
Intercommodity Spread	0	0.04	-100.0%	0	-	0	4	-100.0%
JULY-DEC CORN CAL SPRD	396	58.26	579.4%	639.58	-38.1%	486	229	112.2%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	54	0	-	105.26	-48.4%	52	1	6294.9%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	202	20.61	879.1%	228.21	-11.6%	238	9	2431.5%
KC WHEAT	2,605	2,186.91	19.1%	5,494.84	-52.6%	4,518	2,556	76.8%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	0	0	-	181.58	-100.0%	154	0	-
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	31.58	-100.0%	10	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
OATS	16	6.52	147.3%	15	7.5%	14	6	136.1%
ROUGH RICE	67	65.35	2.9%	70.58	-4.8%	53	51	4.8%
SOYBEAN	70,756	59,171.87	19.6%	132,886.32	-46.8%	94,579	88,189	7.2%
SOYBEAN CRUSH	1	9.78	-91.1%	0	-	1	9	-92.5%
SOYBEAN MEAL	10,587	8,748.52	21.0%	19,302.05	-45.2%	14,343	11,401	25.8%
SOYBEAN OIL	11,413	19,120.78	-40.3%	13,651.37	-16.4%	12,580	16,417	-23.4%
SOYBN NEARBY+2 CAL SPRD	213	96.43	120.5%	226.32	-6.1%	148	94	57.9%
SOYMEAL NEARBY+2 CAL SPRD	30	0	-	0	-	11	0	-
WHEAT	3	22.3	-85.8%	43.26	-92.7%	19	44	-55.5%
WHEAT-CORN ICSO	43	15.22	185.7%	0	-	16	8	95.6%
WHEAT NEARBY+2 CAL SPRD	861	4.91	17426.7%	148.79	478.7%	367	23	1478.4%

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Ags Futures								
FERTILIZER PRODUCTS	153	102.39	49.9%	231.26	-33.6%	182	180	1.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,955,905	4,639,574.3	6.8%	8,138,098.68	-39.1%	5,880,231	5,340,220	10.1%
Equity Index Futures	393,527	391,342.22	0.6%	513,302.89	-23.3%	478,890	365,905	30.9%
Energy Futures	0	1.78	-100.0%	0	-	0	1	-100.0%
Ag Products Futures	836,760	826,710.83	1.2%	1,360,440.84	-38.5%	1,022,210	1,050,671	-2.7%
Ags Futures	153	102.39	49.9%	231.26	-33.6%	182	180	1.1%
TOTAL FUTURES	6,186,346	5,857,731.52	5.6%	10,012,073.68	-38.2%	7,381,512.37	6,756,976.87	9.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,241,009	1,000,603.35	24.0%	1,074,275.32	15.5%	1,143,134	1,068,473	7.0%
Equity Index Options	160	103.13	54.7%	89.89	77.5%	123	88	39.9%
Ag Products Options	283,885	198,647.83	42.9%	345,636.42	-17.9%	294,894	276,083	6.8%
TOTAL OPTIONS	1,525,053	1,199,354.3	27.2%	1,420,001.63	7.4%	1,438,151.1	1,344,643.44	7.0%
TOTAL COMBINED								
Interest Rate	6,196,914	5,640,177.65	9.9%	9,212,374	-32.7%	7,023,365	6,408,692	9.6%
Equity Index	393,687	391,445.35	0.6%	513,392.79	-23.3%	479,013	365,993	30.9%
Energy	0	1.78	-100.0%	0	-	0	1	-100.0%
Ag Products	1,120,645	1,025,358.65	9.3%	1,706,077.26	-34.3%	1,317,103	1,326,754	-0.7%
Ags	153	102.39	49.9%	231.26	-33.6%	182	180	1.1%
GRAND TOTAL	7,711,400	7,057,085.83	9.3%	11,432,075.32	-32.5%	8,819,663.47	8,101,620.31	8.9%