

CBOT Exchange ADV Report - Monthly

April 2022

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	ADV APR 2022	ADV APR 2021	% CHG	ADV MAR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR NOTE	1,706,652	1,487,615.57	14.7%	1,807,143.39	-5.6%	2,023,103	2,020,941	0.1%
10-YR SWAP RATE	926	3,795.76	-75.6%	4,235.65	-78.1%	3,133	6,643	-52.8%
15-YR SWAP RATE	0	0	-	65.22	-100.0%	18	0	-
20-YR BOND	197	0	-	556.61	-64.7%	204	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	644,710	269,900.81	138.9%	598,153.87	7.8%	693,758	442,265	56.9%
2-YR SWAP RATE	3,708	4,304.95	-13.9%	12,256.65	-69.7%	6,381	4,517	41.3%
30-YR BOND	340,850	355,838.14	-4.2%	359,944.65	-5.3%	413,984	487,692	-15.1%
30-YR SWAP RATE	0	0	-	8.26	-100.0%	60	8	679.2%
3-YR NOTE	14,830	7,114.57	108.4%	13,975.3	6.1%	16,881	8,566	97.1%
3-YR SWAP RATE	772	184.43	318.7%	2,057.3	-62.5%	1,520	497	205.9%
4-YR SWAP RATE	218	21.48	913.9%	221.17	-1.5%	443	91	388.2%
5-YR NOTE	1,148,494	746,486.57	53.9%	1,202,987.96	-4.5%	1,379,887	1,161,284	18.8%
5-YR SWAP RATE	2,023	2,051.24	-1.4%	5,019.7	-59.7%	4,225	4,538	-6.9%
7-YR SWAP RATE	160	102.43	56.5%	204.57	-21.6%	313	136	131.0%
FED FUND	264,262	80,721	227.4%	409,138	-35.4%	377,716	95,363	296.1%
Ultra 10-Year Note	334,289	250,219.81	33.6%	352,308.04	-5.1%	419,924	370,441	13.4%
ULTRA T-BOND	166,620	164,696.52	1.2%	187,628.87	-11.2%	233,432	233,453	0.0%
Interest Rate Options								
10-YR NOTE	536,241	613,666.57	-12.6%	768,788.65	-30.2%	686,490	704,983	-2.6%
2-YR NOTE	1,422	735.48	93.4%	805.7	76.5%	1,359	816	66.6%
30-YR BOND	130,604	105,718.62	23.5%	126,583.35	3.2%	122,201	142,485	-14.2%
5-YR NOTE	277,682	135,522.86	104.9%	344,485.26	-19.4%	284,839	165,664	71.9%
FED FUND	0	0	-	0	-	1	0	-
Ultra 10-Year Note	6	0	-	0	-	7	0	-
ULTRA T-BOND	84	25.76	226.5%	345.83	-75.7%	167	26	533.9%
Equity Index Futures								
DJ US REAL ESTATE	2,282	2,145.67	6.3%	6,224.57	-63.3%	3,181	2,347	35.5%
E-mini (\$5) Dow	185,343	139,385.9	33.0%	201,286.48	-7.9%	227,626	187,622	21.3%
MICRO MINI \$5 DOW	160,231	92,460.9	73.3%	186,016.39	-13.9%	216,125	142,154	52.0%
Equity Index Options								
E-mini (\$5) Dow	104	47.48	119.4%	159.57	-34.7%	118	78	52.7%
Energy Futures								
ETHANOL	0	2.52	-100.0%	0	-	0	2	-100.0%

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Ag Products Futures								
CHI WHEAT	89,427	173,930.86	-48.6%	127,425.13	-29.8%	119,597	135,262	-11.6%
CORN	364,644	478,332.9	-23.8%	312,424.78	16.7%	366,759	409,869	-10.5%
DJ_UBS ROLL SELECT INDEX FU	37	10.38	258.3%	1,025.61	-96.4%	308	79	291.7%
DOW-UBS COMMOD INDEX	893	844	5.8%	5,084.09	-82.4%	2,680	2,229	20.3%
FERTILIZER PRODUCTS	0	0	-	0	-	0	0	-
KC WHEAT	38,971	66,153.62	-41.1%	45,877.3	-15.1%	50,741	55,103	-7.9%
MINI CORN	2,675	3,988.24	-32.9%	4,888.04	-45.3%	3,409	3,134	8.7%
MINI SOYBEAN	2,045	2,826.1	-27.6%	3,252.7	-37.1%	3,370	3,443	-2.1%
MINI WHEAT	820	1,116.19	-26.6%	1,979.65	-58.6%	1,461	955	53.0%
OATS	428	603.1	-29.0%	320.26	33.7%	492	478	2.8%
ROUGH RICE	1,289	1,176.48	9.6%	675.96	90.8%	980	841	16.5%
SOYBEAN	211,542	263,285.43	-19.7%	164,260.48	28.8%	227,597	248,673	-8.5%
SOYBEAN MEAL	104,775	124,741.62	-16.0%	80,446.26	30.2%	109,891	105,416	4.2%
SOYBEAN OIL	112,924	145,542.24	-22.4%	88,556.39	27.5%	111,892	138,772	-19.4%
WHEAT	21	1,272.19	-98.4%	543.65	-96.2%	663	1,004	-33.9%
Ag Products Options								
CHI WHEAT	17,458	29,792.81	-41.4%	34,452.3	-49.3%	32,003	23,731	34.9%
CORN	140,519	181,091.19	-22.4%	150,395.65	-6.6%	131,856	146,843	-10.2%
CORN NEARBY+2 CAL SPRD	1,096	486	125.6%	1,741.13	-37.0%	1,406	382	268.4%
DEC-DEC CORN CAL SPRD	0	9.52	-100.0%	0	-	0	2	-100.0%
DEC-JULY CORN CAL SPRD	52	0	-	47.83	8.7%	41	0	-
Intercommodity Spread	0	0.1	-100.0%	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	435	262.38	65.9%	395.83	10.0%	474	238	99.4%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	23	2.38	845.0%	54.35	-58.6%	45	1	3600.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0.04	-100.0%	0	0	-
JULY-NOV SOYBEAN CAL SPRD	512	40.62	1160.6%	201.78	153.8%	305	17	1652.6%
KC WHEAT	2,762	3,203.24	-13.8%	2,605	6.0%	4,090	2,722	50.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	117	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	-	0	-	7	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
OATS	9	4.76	78.5%	16.13	-47.3%	12	6	124.6%
ROUGH RICE	114	28.19	304.7%	67.22	69.7%	68	45	51.3%
SOYBEAN	64,661	81,361.52	-20.5%	70,756.43	-8.6%	87,282	86,440	1.0%
SOYBEAN CRUSH	3	15.52	-82.3%	0.87	216.2%	1	11	-88.9%
SOYBEAN MEAL	8,699	10,786.57	-19.4%	10,586.83	-17.8%	12,967	11,244	15.3%
SOYBEAN OIL	13,642	16,472.14	-17.2%	11,412.65	19.5%	12,839	16,431	-21.9%
SOYBN NEARBY+2 CAL SPRD	451	52.05	765.8%	212.61	112.0%	222	83	166.9%
SOYMEAL NEARBY+2 CAL SPRD	20	0	-	30.43	-34.3%	13	0	-
WHEAT	0	29.76	-100.0%	3.17	-100.0%	15	40	-63.3%
WHEAT-CORN IC SO	0	4.76	-100.0%	43.48	-100.0%	12	7	66.4%
WHEAT NEARBY+2 CAL SPRD	96	3.52	2617.2%	861.09	-88.9%	301	18	1553.1%

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Ags Futures								
FERTILIZER PRODUCTS	64	119.05	-46.1%	153.48	-58.2%	153	164	-6.8%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,628,711	3,373,053.29	37.2%	4,955,905.22	-6.6%	5,574,982	4,836,433	15.3%
Equity Index Futures	347,856	233,992.48	48.7%	393,527.43	-11.6%	446,931	332,123	34.6%
Energy Futures	0	2.52	-100.0%	0	-	0	2	-100.0%
Ag Products Futures	930,490	1,263,823.33	-26.4%	836,760.3	11.2%	999,839	1,105,259	-9.5%
Ags Futures	64	119.05	-46.1%	153.48	-58.2%	153	164	-6.8%
TOTAL FUTURES	5,907,122	4,870,990.67	21.3%	6,186,346.43	-4.5%	7,021,904.85	6,273,980.4	11.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	946,039	855,669.29	10.6%	1,241,008.78	-23.8%	1,095,062	1,013,974	8.0%
Equity Index Options	104	47.48	119.4%	159.57	-34.7%	118	78	52.7%
Ag Products Options	250,552	323,647.05	-22.6%	283,884.83	-11.7%	284,079	288,264	-1.5%
TOTAL OPTIONS	1,196,695	1,179,363.81	1.5%	1,525,053.18	-21.5%	1,379,259.46	1,302,315.73	5.9%
TOTAL COMBINED								
Interest Rate	5,574,750	4,228,722.57	31.8%	6,196,914	-10.0%	6,670,045	5,850,407	14.0%
Equity Index	347,960	234,039.95	48.7%	393,687	-11.6%	447,049	332,200	34.6%
Energy	0	2.52	-100.0%	0	-	0	2	-100.0%
Ag Products	1,181,042	1,587,470.38	-25.6%	1,120,645.13	5.4%	1,283,918	1,393,523	-7.9%
Ags	64	119.05	-46.1%	153.48	-58.2%	153	164	-6.8%
GRAND TOTAL	7,103,817	6,050,354.48	17.4%	7,711,399.61	-7.9%	8,401,164.32	7,576,296.13	10.9%