

CBOT Exchange ADV Report - Monthly

May 2022

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	ADV MAY 2022	ADV MAY 2021	% CHG	ADV APR 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	307	67	357.6%	488.1	-37.2%	721	372	93.8%
10-YR Eris SOFR	0	1.5	-100.0%	0	-	41	1	4521.1%
10-YR MAC LIBOR	479	2,121.75	-77.4%	438.35	9.3%	1,893	5,397	-64.9%
10-YR NOTE	2,273,798	2,399,109.05	-5.2%	1,698,865.55	33.8%	2,069,634	2,095,091	-1.2%
10Y YIELD	2,973	0	-	7,786.2	-61.8%	5,187	0	-
15-YR Eris LIBOR	0	0	-	0	-	15	0	-
1-YR Eris BSBY	19	0	-	15	27.0%	7	0	-
1-YR Eris SOFR	665	3,727.5	-82.2%	1,091.65	-39.1%	1,463	3,734	-60.8%
20-YR BOND	202	0	-	196.65	2.9%	204	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR Eris LIBOR	1,440	239	502.6%	1,469.45	-2.0%	3,091	505	512.6%
2-YR Eris SOFR	445	188.6	135.7%	889.3	-50.0%	684	134	411.4%
2-YR NOTE	981,956	693,520.65	41.6%	644,247.3	52.4%	752,207	491,531	53.0%
2Y YIELD	341	0	-	462.6	-26.4%	379	0	-
30-YR BOND	526,981	581,586.3	-9.4%	340,222.75	54.9%	436,602	506,102	-13.7%
30-YR Eris LIBOR	0	0	-	0	-	6	6	-0.7%
30-YR SWAP RATE	0	0	-	0	-	42	0	-
30Y YIELD	698	0	-	627.55	11.3%	562	0	-
3-YR Eris BSBY	0	0	-	0.2	-100.0%	0	0	-
3-YR Eris LIBOR	1,227	188	552.6%	772.15	58.9%	1,461	437	234.6%
3-YR Eris SOFR	211	28.5	640.5%	134.55	56.9%	209	49	327.6%
3-YR NOTE	15,214	9,185.15	65.6%	14,829.65	2.6%	16,541	8,687	90.4%
4-YR Eris LIBOR	101	76.4	32.1%	217.75	-53.7%	373	88	324.4%
4-YR Eris SOFR	29	6.5	340.3%	19.5	46.8%	59	20	200.6%
5-YR Eris LIBOR	1,148	616.85	86.1%	828.35	38.6%	2,339	1,412	65.7%
5-YR Eris SOFR	187	6	3011.9%	88.3	111.5%	131	13	905.7%
5-YR MAC LIBOR	829	1,356.2	-38.9%	1,194.7	-30.6%	1,428	2,623	-45.6%
5-YR NOTE	1,784,381	1,518,359.2	17.5%	1,148,369.6	55.4%	1,462,254	1,231,299	18.8%
5Y YIELD	66	0	-	124.85	-46.8%	116	0	-
7-YR Eris LIBOR	168	144.25	16.7%	160.3	5.0%	284	137	106.6%
7-YR Eris SOFR	14	0	-	0	-	50	0	-
FED FUND	256,429	79,970.3	220.7%	264,262	-3.0%	352,988	92,345	282.2%
Ultra 10-Year Note	475,197	517,330.6	-8.1%	334,289.25	42.2%	431,193	399,243	8.0%
ULTRA T-BOND	371,166	333,002.95	11.5%	166,619.6	122.8%	261,514	252,973	3.4%
Interest Rate Options								
10-YR NOTE	594,606	708,307.5	-16.1%	536,241.25	10.9%	667,757	705,635	-5.4%
2-YR NOTE	866	120.8	616.6%	1,422.1	-39.1%	1,258	680	85.2%
30-YR BOND	129,333	105,298.35	22.8%	130,603.6	-1.0%	123,655	135,193	-8.5%
5-YR NOTE	210,018	130,086	61.4%	277,682.45	-24.4%	269,584	158,688	69.9%
FED FUND	0	0	-	0	-	0	0	-
Ultra 10-Year Note	9	0	-	5.5	67.1%	7	0	-
ULTRA T-BOND	103	25.85	298.8%	84.1	22.6%	154	26	486.6%

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Equity Index Futures								
DJ US REAL ESTATE	2,148	1,270.85	69.0%	2,281.65	-5.9%	2,970	2,136	39.1%
E-mini (\$5) Dow	203,339	171,929.45	18.3%	185,343.05	9.7%	222,674	184,545	20.7%
MICRO MINI \$5 DOW	218,248	121,643.2	79.4%	160,231.45	36.2%	216,558	138,132	56.8%
Equity Index Options								
E-mini (\$5) Dow	90	90.4	0.1%	104.15	-13.1%	113	80	40.8%
Energy Futures								
ETHANOL	0	4.2	-100.0%	0	-	0	2	-100.0%
Ag Products Futures								
CHI WHEAT	86,963	109,124.4	-20.3%	89,427.05	-2.8%	112,943	130,137	-13.2%
CORN	258,138	395,669.6	-34.8%	364,644.35	-29.2%	344,613	407,085	-15.3%
DJ_UBS ROLL SELECT INDEX FU	74	32.7	127.6%	37.2	100.1%	260	70	274.0%
DOW-UBS COMMOD INDEX	2,062	1,953	5.6%	892.6	131.0%	2,554	2,175	17.4%
FERTILIZER PRODUCS	0	0	-	0	-	0	0	-
KC WHEAT	32,731	48,941.45	-33.1%	38,970.5	-16.0%	47,069	53,895	-12.7%
MINI CORN	2,415	5,730.75	-57.9%	2,674.6	-9.7%	3,206	3,644	-12.0%
MINI SOYBEAN	2,136	3,115.2	-31.4%	2,044.75	4.4%	3,118	3,379	-7.7%
MINI WHEAT	1,276	1,159.95	10.0%	819.55	55.7%	1,423	995	43.0%
OATS	333	482.85	-31.1%	428.2	-22.3%	459	479	-4.1%
ROUGH RICE	714	707.25	1.0%	1,289.45	-44.6%	926	815	13.6%
SOYBEAN	158,526	189,238.25	-16.2%	211,542.1	-25.1%	213,515	237,019	-9.9%
SOYBEAN MEAL	82,559	95,620.75	-13.7%	104,774.7	-21.2%	104,318	103,495	0.8%
SOYBEAN OIL	84,289	114,143.5	-26.2%	112,924.15	-25.4%	106,264	133,943	-20.7%
WHEAT	33	1,585.4	-97.9%	20.8	60.9%	535	1,118	-52.2%

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Ag Products Options								
CHI WHEAT	27,205	23,116.3	17.7%	17,457.6	55.8%	31,025	23,610	31.4%
CORN	129,679	205,513.4	-36.9%	140,519.3	-7.7%	131,412	158,347	-17.0%
CORN NEARBY+2 CAL SPRD	390	940.15	-58.5%	1,096.4	-64.5%	1,199	491	144.1%
DEC-DEC CORN CAL SPRD	0	51.5	-100.0%	0	-	0	12	-100.0%
DEC-JULY CORN CAL SPRD	0	5	-100.0%	52	-100.0%	32	1	3207.5%
Intercommodity Spread	0	0.05	-100.0%	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	281	304	-7.6%	435.35	-35.5%	434	251	73.3%
JULY-DEC SOYMEAL CAL SPRD	20	0	-	0	-	4	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	22.5	-100.0%	36	1	3564.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	460	2.5	18311.4%	512.05	-10.1%	337	14	2224.9%
KC WHEAT	4,414	2,676.95	64.9%	2,762.35	59.8%	4,156	2,713	53.2%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	93	0	-
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	1	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	6	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
OATS	13	10.15	29.0%	8.5	54.1%	13	6	95.2%
ROUGH RICE	86	64.55	32.6%	114.1	-25.0%	72	49	46.7%
SOYBEAN	70,083	91,838.65	-23.7%	64,661.45	8.4%	83,776	87,499	-4.3%
SOYBEAN CRUSH	1	0	-	2.75	-56.7%	1	8	-86.1%
SOYBEAN MEAL	8,533	12,770.55	-33.2%	8,699.2	-1.9%	12,063	11,543	4.5%
SOYBEAN OIL	9,121	14,163.4	-35.6%	13,642.3	-33.1%	12,081	15,986	-24.4%
SOYBN NEARBY+2 CAL SPRD	40	10	295.2%	450.65	-91.2%	185	69	168.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	20	-100.0%	11	0	-
WHEAT	0	51.3	-99.1%	0	-	12	42	-72.1%
WHEAT-CORN IC SO	148	10.9	1254.3%	0	-	40	8	391.0%
WHEAT NEARBY+2 CAL SPRD	4	0	-	95.75	-96.0%	240	15	1542.4%
Ags Futures								
FERTILIZER PRODUCS	68	224.45	-69.8%	64.2	5.5%	136	176	-23.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	6,696,671	6,140,832.25	9.1%	4,628,711.2	44.7%	5,803,676	5,092,198	14.0%
Equity Index Futures	423,735	294,843.5	43.7%	347,856.15	21.8%	442,202	324,813	36.1%
Energy Futures	0	4.2	-100.0%	0	-	0	2	-100.0%
Ag Products Futures	712,248	967,505.05	-26.4%	930,490	-23.5%	941,204	1,078,248	-12.7%
Ags Futures	68	224.45	-69.8%	64.2	5.5%	136	176	-23.0%
TOTAL FUTURES	7,832,722	7,403,409.45	5.8%	5,907,121.55	32.6%	7,187,217.17	6,495,437.08	10.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	934,934	943,838.5	-0.9%	946,039	-1.2%	1,062,415	1,000,222	6.2%
Equity Index Options	90	90.4	0.1%	104.15	-13.1%	113	80	40.8%
Ag Products Options	250,477	351,529.35	-28.7%	250,552.25	0.0%	277,228	300,669	-7.8%
TOTAL OPTIONS	1,185,502	1,295,458.25	-8.5%	1,196,695.4	-0.9%	1,339,755.47	1,300,971.13	3.0%

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TOTAL COMBINED								
Interest Rate	7,631,605	7,084,670.75	7.7%	5,574,750.2	36.9%	6,866,091	6,092,420	12.7%
Equity Index	423,826	294,933.9	43.7%	347,960.3	21.8%	442,314	324,893	36.1%
Energy	0	4.2	-100.0%	0	-	0	2	-100.0%
Ag Products	962,726	1,319,034.4	-27.0%	1,181,042.25	-18.5%	1,218,432	1,378,917	-11.6%
Ags	68	224.45	-69.8%	64.2	5.5%	136	176	-23.0%
GRAND TOTAL	9,018,224	8,698,867.7	3.7%	7,103,816.95	26.9%	8,526,972.64	7,796,408.21	9.4%