

CBOT Exchange ADV Report - Monthly

June 2022

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	ADV JUN 2022	ADV JUN 2021	% CHG	ADV MAY 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	1,428	1,043.95	36.8%	306.57	365.8%	841	491	71.2%
10-YR Eris SOFR	70	1.36	5016.0%	0	-	46	1	4621.0%
10-YR MAC LIBOR	1,435	10,121	-85.8%	479.19	199.5%	1,815	6,235	-70.9%
10-YR NOTE	1,604,865	1,523,624.09	5.3%	2,273,798.48	-29.4%	1,990,923	1,993,702	-0.1%
10Y YIELD	2,881	0	-	2,973.48	-3.1%	4,797	0	-
15-YR Eris LIBOR	0	0	-	0	-	12	0	-
1-YR Eris BSBY	14	0	-	19.05	-25.0%	8	0	-
1-YR Eris SOFR	1,476	1,595.45	-7.5%	665.29	121.9%	1,466	3,355	-56.3%
20-YR BOND	129	0	-	202.38	-36.3%	191	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR Eris LIBOR	10,445	1,564.5	567.6%	1,440.24	625.2%	4,337	693	526.1%
2-YR Eris SOFR	1,063	165.09	543.7%	444.62	139.0%	748	139	437.0%
2-YR NOTE	613,334	331,312.86	85.1%	981,955.52	-37.5%	728,688	463,105	57.3%
2Y YIELD	450	0	-	340.62	32.1%	391	0	-
30-YR BOND	352,284	353,619.95	-0.4%	526,980.62	-33.2%	422,323	479,049	-11.8%
30-YR Eris LIBOR	0	0	-	0	-	5	5	0.3%
30-YR SWAP RATE	0	45.45	-100.0%	0	-	35	8	330.4%
30Y YIELD	431	0	-	698.43	-38.3%	540	0	-
3-YR Eris BSBY	0	0	-	0	-	0	0	-
3-YR Eris LIBOR	2,153	1,944.68	10.7%	1,226.9	75.5%	1,578	704	124.1%
3-YR Eris SOFR	411	111.5	268.6%	211.05	94.7%	243	60	305.4%
3-YR NOTE	19,867	8,619.77	130.5%	15,213.71	30.6%	17,104	8,675	97.2%
4-YR Eris LIBOR	688	234.95	192.8%	100.9	581.7%	426	114	274.0%
4-YR Eris SOFR	107	55.45	93.7%	28.62	275.4%	67	26	158.7%
5-YR Eris LIBOR	2,819	1,820.77	54.8%	1,147.86	145.6%	2,420	1,484	63.0%
5-YR Eris SOFR	270	4.55	5844.1%	186.71	44.7%	154	11	1242.5%
5-YR MAC LIBOR	2,229	3,452.5	-35.4%	829.05	168.8%	1,563	2,770	-43.6%
5-YR NOTE	1,104,114	868,507.27	27.1%	1,784,381.29	-38.1%	1,401,601	1,166,933	20.1%
5Y YIELD	187	0	-	66.38	181.4%	128	0	-
7-YR Eris LIBOR	140	200	-30.0%	168.38	-16.9%	259	148	74.7%
7-YR Eris SOFR	16	0	-	14.33	9.6%	44	0	-
FED FUND	376,988	111,661.55	237.6%	256,428.67	47.0%	357,052	95,772	272.8%
Ultra 10-Year Note	308,735	291,942.36	5.8%	475,196.71	-35.0%	410,454	380,206	8.0%
ULTRA T-BOND	171,279	174,833.23	-2.0%	371,165.86	-53.9%	246,232	239,109	3.0%
Interest Rate Options								
10-YR NOTE	678,648	607,065.91	11.8%	594,605.62	14.1%	669,601	688,147	-2.7%
2-YR NOTE	2,634	1,008.27	161.2%	865.62	204.3%	1,491	738	102.1%
30-YR BOND	126,481	133,217.09	-5.1%	129,332.76	-2.2%	124,133	134,843	-7.9%
5-YR NOTE	225,591	174,381.09	29.4%	210,017.67	7.4%	262,134	161,472	62.3%
FED FUND	0	0	-	0	-	0	0	-
Ultra 10-Year Note	0	0	-	9.19	-100.0%	6	0	-
ULTRA T-BOND	62	40	54.6%	103.1	-40.0%	138	29	382.2%

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Equity Index Futures								
DJ US REAL ESTATE	7,096	5,079.82	39.7%	2,148.1	230.3%	3,669	2,658	38.0%
E-mini (\$5) Dow	208,672	156,402.14	33.4%	203,338.95	2.6%	220,303	179,552	22.7%
MICRO MINI \$5 DOW	183,546	92,692.59	98.0%	218,248.43	-15.9%	210,967	130,070	62.2%
Equity Index Options								
E-mini (\$5) Dow	138	60.14	129.9%	90.48	52.8%	117	77	52.9%
Energy Futures								
ETHANOL	0	1.45	-100.0%	0	-	0	2	-100.0%
Ag Products Futures								
CHI WHEAT	122,937	150,201	-18.2%	86,962.86	41.4%	114,636	133,697	-14.3%
CORN	396,914	455,482.32	-12.9%	258,137.71	53.8%	353,470	415,672	-15.0%
DJ_UBS ROLL SELECT INDEX FU	1,207	475.45	153.8%	74.43	1521.5%	421	142	197.0%
DOW-UBS COMMOD INDEX	6,249	5,302.32	17.9%	2,062.05	203.1%	3,180	2,730	16.5%
FERTILIZER PRODUCTS	0	0	-	0	-	0	0	-
KC WHEAT	49,377	61,268.64	-19.4%	32,730.81	50.9%	47,460	55,203	-14.0%
MINI CORN	2,150	4,162.73	-48.3%	2,415.38	-11.0%	3,027	3,736	-19.0%
MINI SOYBEAN	2,477	2,860.41	-13.4%	2,135.67	16.0%	3,009	3,287	-8.4%
MINI WHEAT	1,081	1,139.14	-5.1%	1,275.71	-15.2%	1,365	1,021	33.8%
OATS	468	699.86	-33.2%	332.9	40.5%	461	518	-11.1%
ROUGH RICE	1,086	1,022.36	6.3%	714.1	52.1%	953	852	11.9%
SOYBEAN	234,025	254,583.41	-8.1%	158,525.62	47.6%	216,988	240,136	-9.6%
SOYBEAN MEAL	123,332	126,159.68	-2.2%	82,558.52	49.4%	107,538	107,516	0.0%
SOYBEAN OIL	133,187	179,511.73	-25.8%	84,289.1	58.0%	110,824	142,028	-22.0%
WHEAT	39	1,576.05	-97.5%	33.48	16.1%	451	1,199	-62.4%

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Ag Products Options								
CHI WHEAT	26,771	18,182.68	47.2%	27,205.48	-1.6%	30,305	22,647	33.8%
CORN	168,988	165,008.73	2.4%	129,678.67	30.3%	137,776	159,529	-13.6%
CORN NEARBY+2 CAL SPRD	1,533	1,475.32	3.9%	389.76	293.3%	1,255	666	88.6%
DEC-DEC CORN CAL SPRD	0	4.86	-100.0%	0	-	0	11	-100.0%
DEC-JULY CORN CAL SPRD	179	0	-	0	-	57	1	7006.6%
Intercommodity Spread	0	0.09	-100.0%	0	-	0	2	-100.0%
JULY-DEC CORN CAL SPRD	566	135.91	316.1%	280.95	101.3%	457	230	98.3%
JULY-DEC SOYMEAL CAL SPRD	21	0	-	19.52	6.1%	7	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	30	1	3599.8%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
JULY-NOV SOYBEAN CAL SPRD	379	42.95	781.6%	460.29	-17.7%	344	20	1660.0%
KC WHEAT	3,255	2,320.68	40.2%	4,414.38	-26.3%	4,003	2,643	51.4%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	77	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	-	5	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
OATS	7	17.09	-56.5%	13.1	-43.3%	12	8	40.5%
ROUGH RICE	72	39.18	82.8%	85.57	-16.3%	72	47	52.1%
SOYBEAN	73,081	96,296.77	-24.1%	70,082.95	4.3%	81,964	89,060	-8.0%
SOYBEAN CRUSH	1	6.82	-79.0%	1.19	20.0%	1	8	-85.1%
SOYBEAN MEAL	10,207	12,507.36	-18.4%	8,533.24	19.6%	11,749	11,714	0.3%
SOYBEAN OIL	11,684	17,935.91	-34.9%	9,120.81	28.1%	12,014	16,332	-26.4%
SOYBN NEARBY+2 CAL SPRD	25	140	-82.0%	39.52	-36.1%	158	81	93.7%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	9	0	-
WHEAT	0	91.36	-100.0%	0.48	-100.0%	10	51	-80.8%
WHEAT-CORN IC SO	29	0	-	147.62	-80.6%	38	7	468.0%
WHEAT NEARBY+2 CAL SPRD	233	14.14	1550.9%	3.81	6026.1%	239	15	1544.2%
Ag Futures								
FERTILIZER PRODUCS	150	219.09	-31.6%	67.71	121.4%	138	184	-24.9%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,580,308	3,686,482.32	24.2%	6,696,670.9	-31.6%	5,596,493	4,842,797	15.6%
Equity Index Futures	399,315	254,174.55	57.1%	423,735.48	-5.8%	434,939	312,280	39.3%
Energy Futures	0	1.45	-100.0%	0	-	0	2	-100.0%
Ag Products Futures	1,074,531	1,244,445.09	-13.7%	712,248.33	50.9%	963,783	1,107,735	-13.0%
Ags Futures	150	219.09	-31.6%	67.71	121.4%	138	184	-24.9%
TOTAL FUTURES	6,054,303	5,185,322.5	16.8%	7,832,722.43	-22.7%	6,995,352.68	6,262,997.4	11.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,033,416	915,712.36	12.9%	934,933.95	10.5%	1,057,504	985,228	7.3%
Equity Index Options	138	60.14	129.9%	90.48	52.8%	117	77	52.9%
Ag Products Options	297,031	314,219.86	-5.5%	250,477.33	18.6%	280,582	303,073	-7.4%
TOTAL OPTIONS	1,330,585	1,229,992.36	8.2%	1,185,501.76	12.2%	1,338,202.36	1,288,378.12	3.9%

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TOTAL COMBINED								
Interest Rate	5,613,724	4,602,194.68	22.0%	7,631,604.86	-26.4%	6,653,996	5,828,025	14.2%
Equity Index	399,453	254,234.68	57.1%	423,825.95	-5.8%	435,056	312,357	39.3%
Energy	0	1.45	-100.0%	0	-	0	2	-100.0%
Ag Products	1,371,561	1,558,664.95	-12.0%	962,725.67	42.5%	1,244,365	1,410,808	-11.8%
Ags	150	219.09	-31.6%	67.71	121.4%	138	184	-24.9%
GRAND TOTAL	7,384,888	6,415,314.86	15.1%	9,018,224.19	-18.1%	8,333,555.04	7,551,375.52	10.4%