

CBOT Exchange ADV Report - Monthly

July 2022

Page 1 of 4

	ADV JUL 2022	ADV JUL 2021	% CHG	ADV JUN 2022	% CHG	ADV Y.T.D 2022	ADV Y.T.D 2021	% CHG
Interest Rate Futures								
10-YR Eris LIBOR	390	660.19	-40.9%	1,428.14	-72.7%	778	516	50.9%
10-YR Eris SOFR	21	1.43	1359.5%	69.76	-70.1%	42	1	3982.8%
10-YR MAC LIBOR	325	2,343.62	-86.1%	1,435.24	-77.4%	1,608	5,672	-71.6%
10-YR NOTE	1,489,469	1,546,455.38	-3.7%	1,604,865.29	-7.2%	1,921,277	1,928,928	-0.4%
10Y YIELD	4,886	0	-	2,880.71	69.6%	4,809	0	-
15-YR Eris LIBOR	0	0	-	0	-	10	0	-
1-YR Eris BSBY	15	0	-	14.29	5.0%	9	0	-
1-YR Eris SOFR	386	3,298.1	-88.3%	1,476.1	-73.9%	1,316	3,347	-60.7%
20-YR BOND	182	0	-	129	41.2%	190	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR Eris LIBOR	785	473.76	65.7%	10,444.57	-92.5%	3,843	661	481.5%
2-YR Eris SOFR	224	207.14	8.3%	1,062.71	-78.9%	675	149	352.8%
2-YR NOTE	499,725	303,852.14	64.5%	613,333.52	-18.5%	696,888	440,041	58.4%
2Y YIELD	317	0	-	449.95	-29.5%	381	0	-
30-YR BOND	313,621	352,082.67	-10.9%	352,283.57	-11.0%	407,225	460,661	-11.6%
30-YR Eris LIBOR	0	0	-	0	-	4	4	1.0%
30-YR SWAP RATE	0	166.67	-100.0%	0	-	30	31	-3.7%
30Y YIELD	392	0	-	431.1	-9.1%	519	0	-
3-YR Eris BSBY	0	0	-	0	-	0	0	-
3-YR Eris LIBOR	329	621.67	-47.1%	2,153.43	-84.7%	1,404	692	102.9%
3-YR Eris SOFR	308	70.81	334.8%	411	-25.1%	252	62	309.7%
3-YR NOTE	16,780	6,666.81	151.7%	19,867.33	-15.5%	17,059	8,384	103.5%
4-YR Eris LIBOR	177	386.76	-54.2%	687.86	-74.2%	392	153	155.2%
4-YR Eris SOFR	5	20	-74.0%	107.43	-95.2%	59	25	133.4%
5-YR Eris LIBOR	1,244	1,975.57	-37.0%	2,818.86	-55.9%	2,257	1,555	45.1%
5-YR Eris SOFR	209	20.48	920.2%	270.19	-22.7%	162	13	1165.2%
5-YR MAC LIBOR	1,642	2,287.43	-28.2%	2,228.76	-26.3%	1,574	2,700	-41.7%
5-YR NOTE	1,020,572	827,950.43	23.3%	1,104,114.38	-7.6%	1,348,681	1,117,839	20.7%
5Y YIELD	229	0	-	186.81	22.5%	142	0	-
7-YR Eris LIBOR	115	78.95	45.5%	140	-17.9%	239	138	72.9%
7-YR Eris SOFR	5	0	-	15.71	-65.6%	38	0	-
FED FUND	343,643	74,719.29	359.9%	376,987.9	-8.8%	355,190	92,723	283.1%
Ultra 10-Year Note	263,169	291,043.52	-9.6%	308,735.1	-14.8%	389,998	367,293	6.2%
ULTRA T-BOND	145,748	158,817.76	-8.2%	171,279.05	-14.9%	232,276	227,481	2.1%
Interest Rate Options								
10-YR NOTE	647,437	532,423.48	21.6%	678,647.67	-4.6%	666,523	665,594	0.1%
2-YR NOTE	6,857	15.67	43668.3%	2,633.67	160.4%	2,236	633	253.2%
30-YR BOND	98,248	132,778.19	-26.0%	126,481.38	-22.3%	120,538	134,544	-10.4%
5-YR NOTE	267,752	153,762	74.1%	225,591.24	18.7%	262,914	160,356	64.0%
FED FUND	0	0	-	0.1	-47.5%	0	0	-
Ultra 10-Year Note	0	2.19	-86.3%	0	-	5	0	1535.4%
ULTRA T-BOND	54	24.76	116.9%	61.86	-13.2%	126	28	350.1%

CBOT Exchange ADV Report - Monthly

July 2022

Page 2 of 4

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Equity Index Futures								
DJ US REAL ESTATE	2,488	1,617.62	53.8%	7,096	-64.9%	3,505	2,507	39.8%
E-mini (\$5) Dow	165,943	154,486.14	7.4%	208,672.38	-20.5%	212,753	175,922	20.9%
MICRO MINI \$5 DOW	151,577	112,893.33	34.3%	183,546.43	-17.4%	202,718	127,582	58.9%
Equity Index Options								
E-mini (\$5) Dow	87	31.38	177.1%	138.24	-37.1%	113	70	61.3%
Energy Futures								
ETHANOL	0	0.1	-100.0%	0	-	0	2	-100.0%
Ag Products Futures								
CHI WHEAT	90,555	108,783.14	-16.8%	122,937	-26.3%	111,291	130,088	-14.4%
CORN	297,162	261,514.86	13.6%	396,913.52	-25.1%	345,650	393,345	-12.1%
DJ_UBS ROLL SELECT INDEX FU	176	20.76	749.6%	1,206.86	-85.4%	387	124	211.6%
DOW-UBS COMMOD INDEX	1,938	2,108	-8.1%	6,249.33	-69.0%	3,007	2,640	13.9%
FERTILIZER PRODUCS	0	0	-	0	-	0	0	-
KC WHEAT	38,096	46,780.9	-18.6%	49,377.48	-22.8%	46,160	53,983	-14.5%
MINI CORN	2,440	2,532.76	-3.7%	2,150.24	13.5%	2,946	3,561	-17.3%
MINI SOYBEAN	2,851	2,092.48	36.2%	2,476.95	15.1%	2,987	3,114	-4.1%
MINI WHEAT	1,122	1,106.24	1.4%	1,081.19	3.8%	1,331	1,033	28.9%
OATS	255	550.62	-53.7%	467.62	-45.4%	432	523	-17.4%
ROUGH RICE	533	473.95	12.4%	1,086.43	-51.0%	895	797	12.3%
SOYBEAN	169,777	157,195.33	8.0%	234,025.1	-27.5%	210,431	228,124	-7.8%
SOYBEAN MEAL	108,987	86,428.95	26.1%	123,332.48	-11.6%	107,740	104,462	3.1%
SOYBEAN OIL	117,151	108,495.24	8.0%	133,187.48	-12.0%	111,703	137,171	-18.6%
WHEAT	0	1,965.95	-100.0%	38.86	-100.0%	388	1,310	-70.4%

CBOT Exchange ADV Report - Monthly

July 2022

Page 3 of 4

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	11	0	-	0	-	1	0	-
CHI WHEAT	32,333	21,595.43	49.7%	26,771.14	20.8%	30,586	22,495	36.0%
CORN	168,103	110,743.29	51.8%	168,988.19	-0.5%	141,988	152,463	-6.9%
CORN NEARBY+2 CAL SPRD	733	869.52	-15.7%	1,532.95	-52.2%	1,183	695	70.1%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	0	9	-100.0%
DEC-JULY CORN CAL SPRD	36	109.52	-66.9%	179.38	-79.8%	54	17	228.6%
Intercommodity Spread	0	0	-	0	-	0	2	-100.0%
JULY-DEC CORN CAL SPRD	334	0	-	565.52	-41.0%	440	197	123.2%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	20.71	-100.0%	6	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	26	1	3625.4%
JULY-JULY WHEAT CAL SPRD	0	0	-	0.05	-100.0%	0	0	-
JULY-NOV SOYBEAN CAL SPRD	0	0	-	378.67	-100.0%	296	17	1672.3%
KC WHEAT	3,237	3,420.86	-5.4%	3,254.71	-0.5%	3,897	2,756	41.4%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	66	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	-	4	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
OATS	7	44.9	-84.2%	7.43	-4.4%	11	14	-18.8%
ROUGH RICE	89	16.19	448.8%	71.62	24.1%	74	43	73.6%
SOYBEAN	79,902	59,949.19	33.3%	73,080.67	9.3%	81,678	84,844	-3.7%
SOYBEAN CRUSH	0	2.86	-100.0%	1.43	-100.0%	1	7	-85.8%
SOYBEAN MEAL	11,409	7,770.57	46.8%	10,207.19	11.8%	11,701	11,143	5.0%
SOYBEAN OIL	14,912	10,254.24	45.4%	11,683.76	27.6%	12,416	15,452	-19.6%
SOYBN NEARBY+2 CAL SPRD	1	334.29	-99.9%	25.24	-98.0%	136	118	15.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	8	0	-
WHEAT	0	80.9	-99.6%	0	-	8	55	-84.7%
WHEAT-CORN IC SO	105	0	-	28.57	267.5%	47	6	726.4%
WHEAT NEARBY+2 CAL SPRD	42	83.71	-49.5%	233.38	-81.9%	212	25	762.0%
Ags Futures								
FERTILIZER PRODUCS	110	70	56.4%	149.9	-27.0%	134	167	-19.8%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,104,913	3,574,200.57	14.8%	4,580,307.76	-10.4%	5,389,329	4,659,069	15.7%
Equity Index Futures	320,008	268,997.1	19.0%	399,314.81	-19.9%	418,976	306,012	36.9%
Energy Futures	0	0.1	-100.0%	0	-	0	2	-100.0%
Ag Products Futures	831,042	780,049.19	6.5%	1,074,530.52	-22.7%	945,347	1,060,277	-10.8%
Ags Futures	110	70	56.4%	149.9	-27.0%	134	167	-19.8%
TOTAL FUTURES	5,256,073	4,623,316.95	13.7%	6,054,303	-13.2%	6,753,786.1	6,025,526.43	12.1%

CBOT Exchange ADV Report - Monthly

July 2022

Page 4 of 4

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TOTAL OPTIONS GROUP								
Interest Rate Options	1,020,348	819,006.29	24.6%	1,033,415.9	-1.3%	1,052,343	961,155	9.5%
Equity Index Options	87	31.38	177.1%	138.24	-37.1%	113	70	61.3%
Ag Products Options	311,254	215,275.48	44.6%	297,030.62	4.8%	284,842	290,358	-1.9%
TOTAL OPTIONS	1,331,689	1,034,313.14	28.8%	1,330,584.76	0.1%	1,337,297.74	1,251,582.5	6.8%
TOTAL COMBINED								
Interest Rate	5,125,262	4,393,206.86	16.7%	5,613,723.67	-8.7%	6,441,672	5,620,224	14.6%
Equity Index	320,095	269,028.48	19.0%	399,453.05	-19.9%	419,089	306,082	36.9%
Energy	0	0.1	-100.0%	0	-	0	2	-100.0%
Ag Products	1,142,296	995,324.67	14.8%	1,371,561.14	-16.7%	1,230,189	1,350,635	-8.9%
Ags	110	70	56.4%	149.9	-27.0%	134	167	-19.8%
GRAND TOTAL	6,587,762	5,657,630.1	16.4%	7,384,887.76	-10.8%	8,091,083.83	7,277,108.94	11.2%