

CBOT Exchange ADV Report - Monthly

July 2021

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	ADV JUL 2021	ADV JUL 2020	% CHG	ADV JUN 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Interest Rate Futures								
10-YR NOTE	1,546,455	811,271.5	90.6%	1,523,624.09	1.5%	1,928,928	1,728,253	11.6%
10-YR SWAP RATE	3,005	907.68	231.1%	11,166.32	-73.1%	6,188	4,209	47.0%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	303,852	200,865.55	51.3%	331,312.86	-8.3%	440,041	615,281	-28.5%
2-YR SWAP RATE	4,090	164.86	2381.0%	3,496.55	17.0%	4,256	1,133	275.6%
30-YR BOND	352,083	230,945.95	52.5%	353,619.95	-0.4%	460,661	363,663	26.7%
30-YR SWAP RATE	167	3.27	4992.6%	45.45	266.7%	35	9	301.6%
3-YR NOTE	6,667	2,862.59	132.9%	8,619.77	-22.7%	8,384	428	1857.0%
3-YR SWAP RATE	622	5.91	10420.5%	1,944.68	-68.0%	692	231	199.8%
4-YR SWAP RATE	387	42.55	809.1%	234.95	64.6%	153	80	90.7%
5-YR NOTE	827,950	431,793.68	91.7%	868,507.27	-4.7%	1,117,839	1,049,607	6.5%
5-YR SWAP RATE	4,263	1,160.82	267.2%	5,273.27	-19.2%	4,256	3,090	37.7%
7-YR SWAP RATE	79	13.18	499.0%	200	-60.5%	138	101	36.6%
FED FUND	74,719	78,871.41	-5.3%	111,661.55	-33.1%	92,723	302,718	-69.4%
Ultra 10-Year Note	291,044	129,613.86	124.5%	291,942.36	-0.3%	367,293	252,316	45.6%
ULTRA T-BOND	158,818	111,577.09	42.3%	174,833.23	-9.2%	227,481	207,388	9.7%
Interest Rate Options								
10-YR NOTE	532,423	281,090.91	89.4%	607,065.91	-12.3%	665,594	572,290	16.3%
2-YR NOTE	16	3,303.18	-99.5%	1,008.27	-98.4%	633	13,175	-95.2%
30-YR BOND	132,778	97,889.73	35.6%	133,217.09	-0.3%	134,544	122,949	9.4%
5-YR NOTE	153,762	52,431.55	193.3%	174,381.09	-11.8%	160,356	167,672	-4.4%
FED FUND	0	0	-	0	-	0	74	-100.0%
Ultra 10-Year Note	2	0	-	0	-	0	109	-99.7%
ULTRA T-BOND	25	13.59	82.2%	40	-38.1%	28	91	-69.1%
Equity Index Futures								
DJ US REAL ESTATE	1,618	1,023.82	58.0%	5,079.82	-68.2%	2,507	3,795	-33.9%
E-mini (\$5) Dow	154,486	202,684.64	-23.8%	156,402.14	-1.2%	175,922	265,126	-33.6%
MICRO MINI \$5 DOW	112,893	136,034.14	-17.0%	92,692.59	21.8%	127,582	139,392	-8.5%
S&P 500	0	0	-	0	-	0	1	-100.0%
Equity Index Options								
E-mini (\$5) Dow	31	104.82	-70.1%	60.14	-47.8%	70	162	-56.7%
Energy Futures								
ETHANOL	0	10.09	-99.1%	1.45	-93.5%	2	81	-97.8%

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Ag Products Futures								
CHI WHEAT	108,783	118,212.91	-8.0%	150,201	-27.6%	130,088	134,766	-3.5%
CORN	261,515	323,375.23	-19.1%	455,482.32	-42.6%	393,345	356,567	10.3%
DJ_UBS ROLL SELECT INDEX FU	21	0	-	475.45	-95.6%	124	46	170.0%
DOW-UBS COMMOD INDEX	2,108	322.55	553.6%	5,302.32	-60.2%	2,640	1,503	75.7%
FERTILIZER PRODUCTS	0	8.86	-100.0%	0	-	0	8	-100.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	46,781	43,927.64	6.5%	61,268.64	-23.6%	53,983	56,194	-3.9%
MINI CORN	2,533	1,127.23	124.7%	4,162.73	-39.2%	3,561	970	267.0%
MINI SOYBEAN	2,092	1,484.45	41.0%	2,860.41	-26.8%	3,114	1,254	148.4%
MINI WHEAT	1,106	573.14	93.0%	1,139.14	-2.9%	1,033	612	68.9%
OATS	551	299.05	84.1%	699.86	-21.3%	523	585	-10.6%
ROUGH RICE	474	427.68	10.8%	1,022.36	-53.6%	797	1,119	-28.8%
SOYBEAN	157,195	187,079.05	-16.0%	254,583.41	-38.3%	228,124	220,834	3.3%
SOYBEAN MEAL	86,429	102,386.64	-15.6%	126,159.68	-31.5%	104,462	117,622	-11.2%
SOYBEAN OIL	108,495	113,402.23	-4.3%	179,511.73	-39.6%	137,171	131,771	4.1%
WHEAT	1,966	1,205.91	63.0%	1,576.05	24.7%	1,310	1,068	22.7%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	3.41	-100.0%	0	-	0	1	-100.0%
CHI WHEAT	21,595	31,767.36	-32.0%	18,182.68	18.8%	22,495	30,973	-27.4%
CORN	110,743	95,977.45	15.4%	165,008.73	-32.9%	152,463	83,196	83.3%
CORN NEARBY+2 CAL SPRD	870	406.41	114.0%	1,475.32	-41.1%	695	282	146.3%
DEC-DEC CORN CAL SPRD	0	7.95	-100.0%	4.86	-100.0%	9	15	-38.4%
DEC-JULY CORN CAL SPRD	110	27.73	295.0%	0	-	17	12	32.5%
DEC-JULY WHEAT CAL SPRD	0	23.18	-100.0%	0	-	0	3	-100.0%
Intercommodity Spread	0	12.5	-100.0%	0.09	-100.0%	2	76	-97.6%
JAN-MAR SOYBEAN CSO	0	0.45	-100.0%	0	-	0	0	-100.0%
JULY-DEC CORN CAL SPRD	0	0	-	135.91	-100.0%	197	115	70.9%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	22.73	-100.0%	0	-	1	28	-97.6%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	42.95	-100.0%	17	95	-82.4%
KC WHEAT	3,421	5,418.41	-36.9%	2,320.68	47.4%	2,756	4,758	-42.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	3	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	17	-100.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	7	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0.45	-100.0%	0	-	0	0	-100.0%
OATS	45	6.27	615.9%	17.09	162.7%	14	12	11.6%
ROUGH RICE	16	117.82	-86.3%	39.18	-58.7%	43	167	-74.5%
SOYBEAN	59,949	67,402.82	-11.1%	96,296.77	-37.7%	84,844	51,132	65.9%
SOYBEAN CRUSH	3	33.55	-91.5%	6.82	-58.1%	7	16	-53.8%
SOYBEAN MEAL	7,771	10,555.14	-26.4%	12,507.36	-37.9%	11,143	9,902	12.5%
SOYBEAN OIL	10,254	7,388.82	38.8%	17,935.91	-42.8%	15,452	8,401	83.9%
SOYBN NEARBY+2 CAL SPRD	334	16.82	1887.6%	140	138.8%	118	9	1288.6%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	1	-100.0%
WHEAT	81	82.59	-2.0%	91.36	-11.4%	55	79	-30.0%
WHEAT-CORN ICSSO	0	73.09	-100.0%	0	-	6	23	-75.3%
WHEAT NEARBY+2 CAL SPRD	84	59.09	41.7%	14.14	492.2%	25	39	-36.5%
Ags Futures								
FERTILIZER PRODUCTS	70	213.95	-67.3%	219.09	-68.0%	167	145	15.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,574,201	2,000,099.91	78.7%	3,686,482.32	-3.0%	4,659,069	4,528,509	2.9%
Equity Index Futures	268,997	339,742.59	-20.8%	254,174.55	5.8%	306,012	408,314	-25.1%
Energy Futures	0	10.09	-99.1%	1.45	-93.5%	2	81	-97.8%
Ag Products Futures	780,049	893,832.55	-12.7%	1,244,445.09	-37.3%	1,060,277	1,024,918	3.4%
Ags Futures	70	213.95	-67.3%	219.09	-68.0%	167	145	15.7%
TOTAL FUTURES	4,623,317	3,233,899.09	43.0%	5,185,322.5	-10.8%	6,025,526.43	5,961,966.8	1.1%

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TOTAL OPTIONS GROUP								
Interest Rate Options	819,006	434,728.95	88.4%	915,712.36	-10.6%	961,155	876,359	9.7%
Equity Index Options	31	104.82	-70.1%	60.14	-47.8%	70	162	-56.7%
Ag Products Options	215,275	219,404.05	-1.9%	314,219.86	-31.5%	290,358	189,364	53.3%
TOTAL OPTIONS	1,034,313	654,237.82	58.1%	1,229,992.36	-15.9%	1,251,582.5	1,065,884.61	17.4%
TOTAL COMBINED								
Interest Rate	4,393,207	2,434,828.86	80.4%	4,602,194.68	-4.5%	5,620,224	5,404,868	4.0%
Equity Index	269,028	339,847.41	-20.8%	254,234.68	5.8%	306,082	408,475	-25.1%
Energy	0	10.09	-99.1%	1.45	-93.5%	2	81	-97.8%
Ag Products	995,325	1,113,236.59	-10.6%	1,558,664.95	-36.1%	1,350,635	1,214,282	11.2%
Ags	70	213.95	-67.3%	219.09	-68.0%	167	145	15.7%
GRAND TOTAL	5,657,630	3,888,136.91	45.5%	6,415,314.86	-11.8%	7,277,108.94	7,027,851.4	3.5%