

**CBOT Exchange ADV Report - Monthly**

November 2020

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	ADV NOV 2020	ADV NOV 2019	% CHG	ADV OCT 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Interest Rate Futures</b>								
10-YR NOTE	2,072,349	2,144,169.85	-3.3%	1,266,195.59	63.7%	1,653,290	1,824,254	-9.4%
10-YR SWAP RATE	1,778	2,164.85	-17.9%	2,206.73	-19.4%	4,234	3,400	24.5%
15-YR SWAP RATE	0	0	-	0	-	0	24	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-100.0%
2-YR NOTE	588,852	1,136,406.2	-48.2%	200,051.36	194.4%	538,121	749,264	-28.2%
2-YR SWAP RATE	3,283	872.95	276.1%	369.45	788.6%	1,158	2,236	-48.2%
30-YR BOND	573,493	419,165.05	36.8%	349,006.32	64.3%	384,445	355,173	8.2%
30-YR SWAP RATE	0	6.7	-100.0%	0	-	6	29	-80.2%
3-YR NOTE	6,883	0	-	4,168	65.1%	2,236	0	-
3-YR SWAP RATE	45	125.3	-64.4%	128.27	-65.2%	185	765	-75.9%
4-YR SWAP RATE	27	25.9	2.3%	50.73	-47.8%	72	402	-82.0%
5-YR NOTE	1,313,278	1,570,076.75	-16.4%	613,689.73	114.0%	999,748	1,207,270	-17.2%
5-YR SWAP RATE	2,049	2,005.5	2.1%	1,617.23	26.7%	2,672	3,820	-30.1%
7-YR SWAP RATE	251	113.35	121.7%	142.18	76.8%	105	194	-46.0%
FED FUND	65,730	256,871.45	-74.4%	55,724.5	18.0%	220,295	372,834	-40.9%
Ultra 10-Year Note	392,497	306,925.85	27.9%	202,997.73	93.4%	261,616	235,467	11.1%
ULTRA T-BOND	314,952	289,927.05	8.6%	151,432.05	108.0%	214,620	196,746	9.1%
<b>Interest Rate Options</b>								
10-YR NOTE	507,611	693,288.05	-26.8%	473,428.68	7.2%	517,660	675,538	-23.4%
2-YR NOTE	964	27,043.45	-96.4%	1,436.45	-32.9%	8,836	24,813	-64.4%
30-YR BOND	162,720	166,920.45	-2.5%	142,557.5	14.1%	126,355	148,279	-14.8%
5-YR NOTE	74,122	223,186.45	-66.8%	44,656.55	66.0%	128,437	233,192	-44.9%
FED FUND	0	48.2	-99.9%	0	-	47	337	-86.0%
Ultra 10-Year Note	0	339.7	-100.0%	0	-	69	147	-52.8%
ULTRA T-BOND	31	1,912.7	-98.4%	16.27	90.8%	63	1,103	-94.3%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE	2,151	1,671.95	28.6%	1,436.5	49.7%	3,384	2,310	46.5%
E-mini (\$5) Dow	184,077	135,658.55	35.7%	211,634.45	-13.0%	242,213	202,531	19.6%
MICRO MINI \$5 DOW	146,101	31,880.35	358.3%	105,017.23	39.1%	129,282	30,793	319.8%
S&P 500	0	0	-	0	-	1	72	-99.0%
<b>Equity Index Options</b>								
E-mini (\$5) Dow	95	104.45	-8.9%	52.36	81.7%	138	192	-28.6%
<b>Energy Futures</b>								
ETHANOL	12	180.9	-93.4%	7.82	52.8%	55	333	-83.4%

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<b>Ag Products Futures</b>								
CHI WHEAT	159,974	130,729.2	22.4%	124,972.45	28.0%	135,523	123,995	9.3%
CORN	439,642	415,134.4	5.9%	375,287.41	17.1%	365,833	430,367	-15.0%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	0	-	51	46	11.4%
DOW-UBS COMMOD INDEX	367	426.1	-13.9%	714.14	-48.6%	1,361	2,051	-33.6%
FERTILIZER PRODUCTS	0	9	-100.0%	3.41	-100.0%	6	66	-90.7%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	58,964	78,438.85	-24.8%	49,572.55	18.9%	56,653	62,896	-9.9%
MINI CORN	2,352	692.9	239.4%	2,468.23	-4.7%	1,293	704	83.7%
MINI SOYBEAN	3,112	683.65	355.1%	3,880.82	-19.8%	1,887	884	113.3%
MINI WHEAT	954	269.95	253.4%	898.68	6.1%	677	361	87.3%
OATS	791	995.05	-20.5%	460.18	72.0%	570	662	-13.9%
ROUGH RICE	318	612.65	-48.0%	1,226.27	-74.0%	985	986	0.0%
SOYBEAN	245,526	170,824.2	43.7%	342,957.05	-28.4%	238,185	209,259	13.8%
SOYBEAN MEAL	122,741	150,462.3	-18.4%	116,833.82	5.1%	118,645	114,308	3.8%
SOYBEAN OIL	146,348	162,135.7	-9.7%	121,549.95	20.4%	130,144	123,297	5.6%
WHEAT	1,310	539.35	142.9%	1,664.27	-21.3%	1,222	737	65.7%

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<b>Ag Products Options</b>								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	22,198	18,645.6	19.1%	38,590.27	-42.5%	31,276	29,625	5.6%
CORN	115,734	73,904.7	56.6%	139,671.05	-17.1%	95,097	130,976	-27.4%
CORN NEARBY+2 CAL SPRD	145	346.8	-58.2%	157.68	-8.0%	291	351	-17.2%
DEC-DEC CORN CAL SPRD	0	17.85	-100.0%	5.23	-100.0%	14	81	-83.3%
DEC-JULY CORN CAL SPRD	9	330.35	-97.3%	32.09	-72.0%	17	124	-86.3%
DEC-JULY WHEAT CAL SPRD	3	2.55	-2.0%	0	-	7	0	1463.6%
Intercommodity Spread	0	260.25	-100.0%	0	-	49	27	78.5%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	58	400	-85.6%	200.09	-71.3%	106	125	-14.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	1	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	18	6	177.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0.45	-100.0%	1	0	-
JULY-NOV SOYBEAN CAL SPRD	3	1.9	39.5%	0	-	61	51	18.9%
KC WHEAT	1,833	3,730.1	-50.8%	6,151.91	-70.2%	4,619	4,355	6.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	2	0	5519.8%
MAR-JULY CORN CAL SPRD	25	200	-87.5%	0	-	13	17	-25.7%
MAR-JULY SOYBEAN CAL SPRD	1	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	10.23	-100.0%	2	0	1366.4%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	22.73	-100.0%	12	15	-24.8%
NOV-MAR SOYBEAN CSO	0	0	-	4.55	-100.0%	6	0	7073.4%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	12	-93.6%
OATS	12	9.9	18.2%	36.23	-67.7%	14	20	-31.0%
ROUGH RICE	25	133.2	-81.0%	49.14	-48.5%	128	142	-9.9%
SOYBEAN	106,730	42,939.5	148.6%	88,007.95	21.3%	63,692	53,692	18.6%
SOYBEAN CRUSH	32	6.35	400.0%	31.82	-0.2%	17	1	1199.7%
SOYBEAN MEAL	12,269	9,381.45	30.8%	16,515.36	-25.7%	11,713	7,781	50.5%
SOYBEAN OIL	19,549	8,023.9	143.6%	13,217.09	47.9%	10,162	5,946	70.9%
SOYBN NEARBY+2 CAL SPRD	99	1.25	7780.0%	276.59	-64.4%	60	24	150.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	1	2	-59.2%
WHEAT	3	338	-99.1%	181.18	-98.2%	88	247	-64.6%
WHEAT-CORN IC50	4	0	-	42.05	-90.4%	27	12	119.9%
WHEAT NEARBY+2 CAL SPRD	74	0	-	31.82	131.8%	35	12	196.6%
<b>Ags Futures</b>								
FERTILIZER PRODUCTS	174	90.25	93.1%	117.09	48.8%	147	98	50.3%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	5,335,464	6,128,856.75	-12.9%	2,847,779.86	87.4%	4,282,801	4,951,877	-13.5%
Equity Index Futures	332,329	169,210.85	96.4%	318,088.18	4.5%	374,879	235,706	59.0%
Energy Futures	12	180.9	-93.4%	7.82	52.8%	55	333	-83.4%
Ag Products Futures	1,182,399	1,111,953.3	6.3%	1,142,489.23	3.5%	1,053,034	1,070,619	-1.6%
Ags Futures	174	90.25	93.1%	117.09	48.8%	147	98	50.3%
<b>TOTAL FUTURES</b>	<b>6,850,379</b>	<b>7,410,292.05</b>	<b>-7.6%</b>	<b>4,308,482.18</b>	<b>59.0%</b>	<b>5,710,916.85</b>	<b>6,258,633.03</b>	<b>-8.8%</b>

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<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	745,448	1,112,739	-33.0%	662,095.45	12.6%	781,467	1,083,409	-27.9%
Equity Index Options	95	104.45	-8.9%	52.36	81.7%	138	192	-28.6%
Ag Products Options	278,803	158,673.65	75.7%	303,235.5	-8.1%	217,530	233,650	-6.9%
<b>TOTAL OPTIONS</b>	<b>1,024,346</b>	<b>1,271,517.1</b>	<b>-19.4%</b>	<b>965,383.32</b>	<b>6.1%</b>	<b>999,134.17</b>	<b>1,317,251.48</b>	<b>-24.2%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	6,080,913	7,241,595.75	-16.0%	3,509,875.32	73.3%	5,064,268	6,035,286	-16.1%
Equity Index	332,424	169,315.3	96.3%	318,140.55	4.5%	375,017	235,899	59.0%
Energy	12	180.9	-93.4%	7.82	52.8%	55	333	-83.4%
Ag Products	1,461,202	1,270,626.95	15.0%	1,445,724.73	1.1%	1,270,564	1,304,269	-2.6%
Ags	174	90.25	93.1%	117.09	48.8%	147	98	50.3%
<b>GRAND TOTAL</b>	<b>7,874,725</b>	<b>8,681,809.15</b>	<b>-9.3%</b>	<b>5,273,865.5</b>	<b>49.3%</b>	<b>6,710,051.02</b>	<b>7,575,884.5</b>	<b>-11.4%</b>