

CBOT Exchange ADV Report - Monthly

August 2021

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	ADV AUG 2021	ADV AUG 2020	% CHG	ADV JUL 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Interest Rate Futures								
10-YR NOTE	2,010,878	1,746,945.24	15.1%	1,546,455.38	30.0%	1,939,724	1,730,590	12.1%
10-YR SWAP RATE	2,211	1,357.81	62.8%	3,005.24	-26.4%	5,664	3,853	47.0%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	580,347	598,599.81	-3.0%	303,852.14	91.0%	458,524	613,196	-25.2%
2-YR SWAP RATE	6,038	243	2384.6%	4,090.29	47.6%	4,491	1,022	339.5%
30-YR BOND	474,258	476,786.29	-0.5%	352,082.67	34.7%	462,452	377,804	22.4%
30-YR SWAP RATE	46	0.9	4973.9%	166.67	-72.5%	37	8	370.0%
3-YR NOTE	9,528	5,942.05	60.3%	6,666.81	42.9%	8,535	1,118	663.7%
3-YR SWAP RATE	446	87.62	408.6%	621.67	-28.3%	660	213	209.7%
4-YR SWAP RATE	114	30.67	270.6%	386.76	-70.6%	148	74	99.7%
5-YR NOTE	1,299,125	1,209,066.71	7.4%	827,950.43	56.9%	1,141,721	1,069,540	6.7%
5-YR SWAP RATE	1,683	1,183.29	42.3%	4,263	-60.5%	3,917	2,851	37.4%
7-YR SWAP RATE	50	30.9	61.3%	78.95	-36.8%	127	92	37.0%
FED FUND	58,027	97,733.1	-40.6%	74,719.29	-22.3%	88,152	277,095	-68.2%
Ultra 10-Year Note	451,303	323,518.43	39.5%	291,043.52	55.1%	378,360	261,216	44.8%
ULTRA T-BOND	298,335	306,207.48	-2.6%	158,817.76	87.8%	236,815	219,741	7.8%
Interest Rate Options								
10-YR NOTE	612,629	391,945.76	56.3%	532,423.48	15.1%	658,617	549,747	19.8%
2-YR NOTE	786	1,443.33	-45.5%	15.67	4919.0%	653	11,708	-94.4%
30-YR BOND	103,852	119,014	-12.7%	132,778.19	-21.8%	130,500	122,457	6.6%
5-YR NOTE	109,413	64,011.52	70.9%	153,762	-28.8%	153,645	154,714	-0.7%
FED FUND	0	0	-	0	-	0	65	-100.0%
Ultra 10-Year Note	0	0.19	-100.0%	2.19	-100.0%	0	95	-99.7%
ULTRA T-BOND	50	8.1	515.4%	24.76	101.2%	31	80	-61.5%
Equity Index Futures								
DJ US REAL ESTATE	1,669	1,233.95	35.2%	1,617.62	3.2%	2,397	3,475	-31.0%
E-mini (\$5) Dow	135,174	164,377.33	-17.8%	154,486.14	-12.5%	170,554	252,532	-32.5%
MICRO MINI \$5 DOW	98,670	68,812.19	43.4%	112,893.33	-12.6%	123,774	130,570	-5.2%
S&P 500	0	0	-	0	-	0	1	-100.0%
Equity Index Options								
E-mini (\$5) Dow	52	120.1	-56.8%	31.38	65.3%	68	157	-56.8%
Energy Futures								
ETHANOL	0	8.1	-100.0%	0.1	-100.0%	2	72	-97.8%

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Ag Products Futures								
CHI WHEAT	143,346	156,787.14	-8.6%	108,783.14	31.8%	131,835	137,518	-4.1%
CORN	334,860	431,628.71	-22.4%	261,514.86	28.0%	385,641	365,950	5.4%
DJ_UBS ROLL SELECT INDEX FU	45	36.33	22.7%	20.76	114.8%	114	45	153.8%
DOW-UBS COMMOD INDEX	1,446	365.52	295.6%	2,108	-31.4%	2,482	1,361	82.4%
FERTILIZER PRODUCTS	0	6.19	-100.0%	0	-	0	8	-100.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	62,282	74,687.57	-16.6%	46,780.9	33.1%	55,077	58,505	-5.9%
MINI CORN	1,819	1,281	42.0%	2,532.76	-28.2%	3,332	1,009	230.1%
MINI SOYBEAN	1,907	1,747.24	9.1%	2,092.48	-8.9%	2,955	1,315	124.6%
MINI WHEAT	1,103	650.38	69.5%	1,106.24	-0.3%	1,042	616	69.1%
OATS	449	462.05	-2.9%	550.62	-18.5%	513	570	-9.9%
ROUGH RICE	960	1,056.71	-9.2%	473.95	102.5%	819	1,111	-26.3%
SOYBEAN	151,315	211,090.81	-28.3%	157,195.33	-3.7%	218,005	219,616	-0.7%
SOYBEAN MEAL	83,423	106,867.29	-21.9%	86,428.95	-3.5%	101,691	116,278	-12.5%
SOYBEAN OIL	112,031	110,300.1	1.6%	108,495.24	3.3%	133,859	129,088	3.7%
WHEAT	1,356	1,615.43	-16.0%	1,965.95	-31.0%	1,316	1,136	15.8%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
CHI WHEAT	20,171	32,665.62	-38.3%	21,595.43	-6.6%	22,189	31,185	-28.8%
CORN	103,021	96,903.48	6.3%	110,743.29	-7.0%	145,950	84,909	71.9%
CORN NEARBY+2 CAL SPRD	354	816.38	-56.7%	869.52	-59.3%	650	349	86.3%
DEC-DEC CORN CAL SPRD	7	16.71	-59.2%	0	-	9	15	-41.3%
DEC-JULY CORN CAL SPRD	418	53.33	682.8%	109.52	281.2%	69	18	294.3%
DEC-JULY WHEAT CAL SPRD	0	45.71	-100.0%	0	-	0	9	-100.0%
Intercommodity Spread	0	2.86	-100.0%	0	-	2	67	-97.6%
JAN-MAR SOYBEAN CSO	0	0.48	-100.0%	0	-	0	0	-100.0%
JULY-DEC CORN CAL SPRD	295	95.24	210.2%	0	-	210	113	86.2%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	1	25	-97.6%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	15	83	-82.5%
KC WHEAT	4,969	5,570.29	-10.8%	3,420.86	45.3%	3,048	4,860	-37.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	3	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	15	-100.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	3.57	-100.0%	0	-	0	0	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	5	-100.0%	0	-	0	1	-100.0%
NOV-MAR SOYBEAN CSO	7	14.29	-52.3%	0	-	1	8	-88.3%
NOV-NOV SOYBEAN CAL SPRD	0	2.86	-100.0%	0	-	0	0	-100.0%
OATS	7	10.1	-33.8%	44.9	-85.1%	13	12	6.4%
ROUGH RICE	55	119.62	-53.8%	16.19	241.1%	44	161	-72.5%
SOYBEAN	59,691	63,688.33	-6.3%	59,949.19	-0.4%	81,530	52,702	54.7%
SOYBEAN CRUSH	0	4.76	-100.0%	2.86	-100.0%	6	15	-56.0%
SOYBEAN MEAL	8,827	12,934.67	-31.8%	7,770.57	13.6%	10,838	10,281	5.4%
SOYBEAN OIL	10,591	9,125.24	16.1%	10,254.24	3.3%	14,812	8,491	74.4%
SOYBN NEARBY+2 CAL SPRD	131	10.48	1150.9%	334.29	-60.8%	120	9	1269.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	1	-100.0%
WHEAT	102	140.33	-27.3%	80.9	26.1%	61	87	-29.1%
WHEAT-CORN IC SO	0	34.76	-100.0%	0	-	5	25	-79.8%
WHEAT NEARBY+2 CAL SPRD	19	12.86	46.7%	83.71	-77.5%	24	35	-32.8%

Aggs Futures

FERTILIZER PRODUCTS	126	205.33	-38.7%	70	79.9%	162	152	6.3%
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TOTAL FUTURES GROUP

Interest Rate Futures	5,192,387	4,767,733.29	8.9%	3,574,200.57	45.3%	4,729,326	4,558,412	3.7%
Equity Index Futures	235,513	234,423.48	0.5%	268,997.1	-12.4%	296,724	386,577	-23.2%
Energy Futures	0	8.1	-100.0%	0.1	-100.0%	2	72	-97.8%
Ag Products Futures	896,340	1,098,582.48	-18.4%	780,049.19	14.9%	1,038,680	1,034,126	0.4%
Aggs Futures	126	205.33	-38.7%	70	79.9%	162	152	6.3%
TOTAL FUTURES	6,324,366	6,100,952.67	3.7%	4,623,316.95	36.8%	6,064,894.47	5,979,340.03	1.4%

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TOTAL OPTIONS GROUP								
Interest Rate Options	826,731	576,422.9	43.4%	819,006.29	0.9%	943,446	838,867	12.5%
Equity Index Options	52	120.1	-56.8%	31.38	65.3%	68	157	-56.8%
Ag Products Options	208,664	222,276.95	-6.1%	215,275.48	-3.1%	279,596	193,478	44.5%
TOTAL OPTIONS	1,035,447	798,819.95	29.6%	1,034,313.14	0.1%	1,223,109.55	1,032,501.52	18.5%
TOTAL COMBINED								
Interest Rate	6,019,118	5,344,156.19	12.6%	4,393,206.86	37.0%	5,672,773	5,397,279	5.1%
Equity Index	235,565	234,543.57	0.4%	269,028.48	-12.4%	296,792	386,734	-23.3%
Energy	0	8.1	-100.0%	0.1	-100.0%	2	72	-97.8%
Ag Products	1,105,004	1,320,859.43	-16.3%	995,324.67	11.0%	1,318,276	1,227,604	7.4%
Ags	126	205.33	-38.7%	70	79.9%	162	152	6.3%
GRAND TOTAL	7,359,812	6,899,772.62	6.7%	5,657,630.1	30.1%	7,288,004.02	7,011,841.55	3.9%