

CBOT Exchange ADV Report - Monthly

September 2021

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	ADV SEP 2021	ADV SEP 2020	% CHG	ADV AUG 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Interest Rate Futures								
10-YR NOTE	1,577,324	1,041,311.9	51.5%	2,010,878	-21.6%	1,899,243	1,654,003	14.8%
10-YR SWAP RATE	17,425	11,743.1	48.4%	2,210.77	688.2%	6,978	4,729	47.5%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	277,431	243,373.67	14.0%	580,347.14	-52.2%	438,296	572,104	-23.4%
2-YR SWAP RATE	4,373	1,052.95	315.3%	6,037.68	-27.6%	4,478	1,025	336.7%
30-YR BOND	404,606	294,652.57	37.3%	474,258.45	-14.7%	455,991	368,565	23.7%
30-YR SWAP RATE	621	0	-	45.91	1253.0%	102	7	1366.9%
3-YR NOTE	9,892	4,736.29	108.8%	9,528	3.8%	8,686	1,520	471.6%
3-YR SWAP RATE	2,447	150.76	1522.8%	445.64	449.0%	859	206	317.0%
4-YR SWAP RATE	203	122.33	65.7%	113.64	78.3%	154	80	93.9%
5-YR NOTE	870,469	547,256.24	59.1%	1,299,124.5	-33.0%	1,111,421	1,011,508	9.9%
5-YR SWAP RATE	5,234	2,935.29	78.3%	1,683.23	210.9%	4,064	2,861	42.1%
7-YR SWAP RATE	115	24.29	373.9%	49.86	130.8%	125	85	47.7%
FED FUND	79,801	85,502.71	-6.7%	58,026.73	37.5%	87,219	255,807	-65.9%
Ultra 10-Year Note	307,205	201,575.29	52.4%	451,302.64	-31.9%	370,412	254,589	45.5%
ULTRA T-BOND	172,515	144,296.67	19.6%	298,334.5	-42.2%	229,632	211,358	8.6%
Interest Rate Options								
10-YR NOTE	599,042	316,867.62	89.1%	612,629.45	-2.2%	651,962	523,872	24.5%
2-YR NOTE	100	1,103.14	-90.9%	786.32	-87.2%	592	10,530	-94.4%
30-YR BOND	122,524	105,934.9	15.7%	103,852.09	18.0%	129,609	120,621	7.5%
5-YR NOTE	133,397	57,718.9	131.1%	109,413.36	21.9%	151,383	143,937	5.2%
FED FUND	0	0	-	0	-	0	58	-100.0%
Ultra 10-Year Note	0	0	-	0	-	0	85	-99.7%
ULTRA T-BOND	39	0.95	3970.3%	49.82	-22.2%	32	72	-55.6%
Equity Index Futures								
DJ US REAL ESTATE	6,756	5,872.76	15.0%	1,668.73	304.9%	2,884	3,741	-22.9%
E-mini (\$5) Dow	215,275	247,058.14	-12.9%	135,173.86	59.3%	175,549	251,924	-30.3%
MICRO MINI \$5 DOW	159,352	128,381.9	24.1%	98,670.23	61.5%	127,748	130,327	-2.0%
S&P 500	0	0	-	0	-	0	1	-100.0%
Equity Index Options								
E-mini (\$5) Dow	120	115.24	3.9%	51.86	130.8%	73	152	-51.7%
Energy Futures								
ETHANOL	0	9.05	-100.0%	0	-	1	65	-97.9%

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Ag Products Futures								
CHI WHEAT	78,902	107,322.9	-26.5%	143,346.32	-45.0%	125,922	134,163	-6.1%
CORN	233,491	284,699.43	-18.0%	334,859.64	-30.3%	368,645	356,922	3.3%
DJ_UBS ROLL SELECT INDEX FU	633	207.43	205.2%	44.59	1319.7%	172	63	173.2%
DOW-UBS COMMOD INDEX	3,948	2,993.24	31.9%	1,446.05	173.0%	2,646	1,542	71.6%
FERTILIZER PRODUCTS	0	0	-	0	-	0	7	-100.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	33,513	47,045.19	-28.8%	62,281.5	-46.2%	52,668	57,232	-8.0%
MINI CORN	1,581	1,320.33	19.7%	1,819.32	-13.1%	3,136	1,044	200.5%
MINI SOYBEAN	1,760	3,201.1	-45.0%	1,906.68	-7.7%	2,821	1,525	85.0%
MINI WHEAT	699	665.33	5.0%	1,102.55	-36.6%	1,004	622	61.4%
OATS	524	477.95	9.7%	448.73	16.8%	514	560	-8.1%
ROUGH RICE	541	360.24	50.0%	959.86	-43.7%	788	1,028	-23.4%
SOYBEAN	147,887	269,981.19	-45.2%	151,314.91	-2.3%	210,173	225,212	-6.7%
SOYBEAN MEAL	88,758	135,581.19	-34.5%	83,422.91	6.4%	100,246	118,423	-15.3%
SOYBEAN OIL	117,738	132,162.38	-10.9%	112,030.82	5.1%	132,059	129,429	2.0%
WHEAT	1,124	1,359.81	-17.3%	1,356.32	-17.1%	1,295	1,161	11.5%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
CHI WHEAT	18,248	32,993.14	-44.7%	20,170.59	-9.5%	21,749	31,385	-30.7%
CORN	96,338	110,250.67	-12.6%	103,021.32	-6.5%	140,408	87,725	60.1%
CORN NEARBY+2 CAL SPRD	294	107.1	174.6%	353.86	-16.9%	611	322	89.5%
DEC-DEC CORN CAL SPRD	1	22.38	-93.6%	6.82	-79.0%	8	16	-49.5%
DEC-JULY CORN CAL SPRD	210	4.76	4300.0%	417.5	-49.8%	85	16	425.9%
DEC-JULY WHEAT CAL SPRD	0	3.57	-100.0%	0	-	0	8	-100.0%
Intercommodity Spread	0	0.29	-100.0%	0	-	1	60	-97.6%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-100.0%
JULY-DEC CORN CAL SPRD	240	0.95	25149.5%	295.45	-18.6%	213	100	112.7%
JULY-DEC SOY OIL CAL SPRD	0	5.95	-100.0%	0	-	0	1	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	1	22	-97.6%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	4.9	-100.0%	0	-	13	74	-82.7%
KC WHEAT	3,330	3,739.86	-11.0%	4,969.05	-33.0%	3,079	4,735	-35.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	3	-100.0%
MAR-JULY CORN CAL SPRD	19	0	-	0	-	2	13	-83.9%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	6.67	-100.0%	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	98.33	-100.0%	0	-	0	11	-100.0%
NOV-MAR SOYBEAN CSO	0	2.38	-100.0%	6.82	-100.0%	1	7	-88.7%
NOV-NOV SOYBEAN CAL SPRD	0	5.24	-100.0%	0	-	0	1	-100.0%
OATS	23	7.9	191.0%	6.68	244.2%	14	12	20.6%
ROUGH RICE	43	47	-8.9%	55.23	-22.5%	44	148	-70.3%
SOYBEAN	50,189	85,148.29	-41.1%	59,691.36	-15.9%	78,029	56,307	38.6%
SOYBEAN CRUSH	6	9.14	-38.0%	0	-	6	14	-54.7%
SOYBEAN MEAL	8,200	17,607.86	-53.4%	8,826.77	-7.1%	10,543	11,095	-5.0%
SOYBEAN OIL	10,215	11,393.95	-10.3%	10,590.59	-3.5%	14,298	8,814	62.2%
SOYBN NEARBY+2 CAL SPRD	26	206.43	-87.3%	131.05	-80.0%	109	31	256.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	1	-100.0%
WHEAT	48	77.62	-38.1%	102.05	-52.9%	60	86	-30.0%
WHEAT-CORN IC SO	0	56.67	-100.0%	0	-	4	28	-84.3%
WHEAT NEARBY+2 CAL SPRD	71	0	-	18.86	276.6%	29	31	-7.7%

Aggs Futures

FERTILIZER PRODUCTS	319	113.1	182.5%	125.91	153.7%	179	148	21.4%
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TOTAL FUTURES GROUP

Interest Rate Futures	3,729,660	2,578,734.05	44.6%	5,192,386.68	-28.2%	4,617,661	4,338,448	6.4%
Equity Index Futures	381,384	381,312.81	0.0%	235,512.82	61.9%	306,181	385,992	-20.7%
Energy Futures	0	9.05	-100.0%	0	-	1	65	-97.9%
Ag Products Futures	711,099	987,377.71	-28.0%	896,340.18	-20.7%	1,002,089	1,028,932	-2.6%
Aggs Futures	319	113.1	182.5%	125.91	153.7%	179	148	21.4%
TOTAL FUTURES	4,822,462	3,947,546.71	22.2%	6,324,365.59	-23.7%	5,926,112.09	5,753,585.22	3.0%

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TOTAL OPTIONS GROUP								
Interest Rate Options	855,102	481,625.52	77.5%	826,731.05	3.4%	933,578	799,174	16.8%
Equity Index Options	120	115.24	3.9%	51.86	130.8%	73	152	-51.7%
Ag Products Options	187,502	261,801.05	-28.4%	208,664	-10.1%	269,309	201,069	33.9%
TOTAL OPTIONS	1,042,723	743,541.81	40.2%	1,035,446.91	0.7%	1,202,960	1,000,394.89	20.2%
TOTAL COMBINED								
Interest Rate	4,584,762	3,060,359.57	49.8%	6,019,117.73	-23.8%	5,551,240	5,137,621	8.1%
Equity Index	381,503	381,428.05	0.0%	235,564.68	62.0%	306,254	386,144	-20.7%
Energy	0	9.05	-100.0%	0	-	1	65	-97.9%
Ag Products	898,600	1,249,178.76	-28.1%	1,105,004.18	-18.7%	1,271,397	1,230,001	3.4%
Ags	319	113.1	182.5%	125.91	153.7%	179	148	21.4%
GRAND TOTAL	5,865,185	4,691,088.52	25.0%	7,359,812.5	-20.3%	7,129,072.09	6,753,980.11	5.6%