

CBOT Exchange ADV Report - Monthly

October 2021

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	ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Interest Rate Futures								
10-YR NOTE	1,779,692	1,266,195.59	40.6%	1,577,323.86	12.8%	1,887,231	1,613,568	17.0%
10-YR SWAP RATE	2,545	2,206.73	15.3%	17,425.33	-85.4%	6,533	4,466	46.3%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	478,703	200,051.36	139.3%	277,431.19	72.5%	442,356	533,312	-17.1%
2-YR SWAP RATE	6,279	369.45	1599.4%	4,373.05	43.6%	4,659	957	386.8%
30-YR BOND	429,641	349,006.32	23.1%	404,605.76	6.2%	453,343	366,525	23.7%
30-YR SWAP RATE	32	0	-	621.14	-94.9%	95	6	1424.3%
3-YR NOTE	17,485	4,168	319.5%	9,891.57	76.8%	9,571	1,796	432.9%
3-YR SWAP RATE	2,089	128.27	1528.4%	2,446.62	-14.6%	983	198	396.5%
4-YR SWAP RATE	59	50.73	15.8%	202.67	-71.0%	145	77	89.0%
5-YR NOTE	1,030,461	613,689.73	67.9%	870,468.95	18.4%	1,103,286	970,030	13.7%
5-YR SWAP RATE	5,333	1,617.23	229.8%	5,233.86	1.9%	4,191	2,731	53.5%
7-YR SWAP RATE	223	142.18	56.6%	115.1	93.4%	135	91	48.7%
FED FUND	178,018	55,724.5	219.5%	79,800.57	123.1%	96,343	234,945	-59.0%
Ultra 10-Year Note	324,506	202,997.73	59.9%	307,205.19	5.6%	365,799	249,210	46.8%
ULTRA T-BOND	190,463	151,432.05	25.8%	172,515.19	10.4%	225,697	205,110	10.0%
Interest Rate Options								
10-YR NOTE	540,271	473,428.68	14.1%	599,042.29	-9.8%	640,739	518,612	23.5%
2-YR NOTE	1,192	1,436.45	-17.0%	100.33	1088.3%	652	9,582	-93.2%
30-YR BOND	123,255	142,557.5	-13.5%	122,523.62	0.6%	128,971	122,908	4.9%
5-YR NOTE	155,341	44,656.55	247.9%	133,396.81	16.5%	151,781	133,586	13.6%
FED FUND	0	0	-	0	-	0	52	-100.0%
Ultra 10-Year Note	0	0	-	0	-	0	76	-99.7%
ULTRA T-BOND	38	16.27	131.8%	38.76	-2.7%	32	66	-50.8%
Equity Index Futures								
DJ US REAL ESTATE	1,933	1,436.5	34.5%	6,756.19	-71.4%	2,788	3,501	-20.4%
E-mini (\$5) Dow	173,891	211,634.45	-17.8%	215,275.43	-19.2%	175,383	247,723	-29.2%
MICRO MINI \$5 DOW	145,550	105,017.23	38.6%	159,351.95	-8.7%	129,537	127,688	1.4%
S&P 500	0	0	-	0	-	0	1	-100.0%
Equity Index Options								
E-mini (\$5) Dow	153	52.36	192.6%	119.71	28.0%	81	142	-42.5%
Energy Futures								
ETHANOL	0	7.82	-100.0%	0	-	1	59	-97.9%

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Ag Products Futures								
CHI WHEAT	82,145	124,972.45	-34.3%	78,902.1	4.1%	121,524	133,205	-8.8%
CORN	236,253	375,287.41	-37.0%	233,490.57	1.2%	355,343	358,837	-1.0%
DJ_UBS ROLL SELECT INDEX FU	93	0	-	633.05	-85.2%	164	56	191.0%
DOW-UBS COMMOD INDEX	1,116	714.14	56.3%	3,948.14	-71.7%	2,492	1,456	71.2%
FERTILIZER PRODUCTS	0	3.41	-100.0%	0	-	0	7	-100.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	43,636	49,572.55	-12.0%	33,512.76	30.2%	51,760	56,433	-8.3%
MINI CORN	1,429	2,468.23	-42.1%	1,580.9	-9.6%	2,965	1,192	148.7%
MINI SOYBEAN	2,156	3,880.82	-44.4%	1,760.1	22.5%	2,754	1,771	55.6%
MINI WHEAT	818	898.68	-9.0%	698.86	17.0%	985	651	51.4%
OATS	667	460.18	45.0%	524.24	27.3%	530	549	-3.6%
ROUGH RICE	1,227	1,226.27	0.1%	540.52	127.1%	832	1,049	-20.7%
SOYBEAN	256,586	342,957.05	-25.2%	147,886.81	73.5%	214,836	237,489	-9.5%
SOYBEAN MEAL	118,462	116,833.82	1.4%	88,757.95	33.5%	102,076	118,257	-13.7%
SOYBEAN OIL	116,056	121,549.95	-4.5%	117,738.24	-1.4%	130,451	128,608	1.4%
WHEAT	1,208	1,664.27	-27.4%	1,124.43	7.5%	1,286	1,214	6.0%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
CHI WHEAT	25,239	38,590.27	-34.6%	18,247.9	38.3%	22,099	32,137	-31.2%
CORN	91,454	139,671.05	-34.5%	96,338.33	-5.1%	135,489	93,141	45.5%
CORN NEARBY+2 CAL SPRD	482	157.68	205.6%	294.1	63.9%	598	305	95.9%
DEC-DEC CORN CAL SPRD	67	5.23	1175.4%	1.43	4566.6%	14	15	-6.1%
DEC-JULY CORN CAL SPRD	298	32.09	827.4%	209.52	42.0%	106	18	496.7%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	7	-100.0%
Intercommodity Spread	0	0	-	0	-	1	53	-97.6%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-100.0%
JULY-DEC CORN CAL SPRD	0	200.09	-100.0%	240.48	-100.0%	192	111	73.3%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	20	-97.6%
JULY-JULY WHEAT CAL SPRD	0	0.45	-100.0%	0	-	0	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	31	0	-	0	-	15	67	-77.9%
KC WHEAT	4,115	6,151.91	-33.1%	3,330.14	23.6%	3,183	4,883	-34.8%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
MAR-JULY CORN CAL SPRD	2	0	-	19.05	-87.5%	2	12	-81.8%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	10.23	-100.0%	0	-	0	2	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	22.73	-100.0%	0	-	0	13	-100.0%
NOV-MAR SOYBEAN CSO	0	4.55	-100.0%	0	-	1	7	-89.4%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
OATS	43	36.23	18.2%	23	86.1%	17	14	19.1%
ROUGH RICE	53	49.14	8.3%	42.81	24.2%	45	138	-67.4%
SOYBEAN	60,886	88,007.95	-30.8%	50,188.71	21.3%	76,307	59,612	28.0%
SOYBEAN CRUSH	2	31.82	-93.9%	5.67	-65.5%	6	16	-62.8%
SOYBEAN MEAL	10,741	16,515.36	-35.0%	8,200.05	31.0%	10,563	11,660	-9.4%
SOYBEAN OIL	11,217	13,217.09	-15.1%	10,215.1	9.8%	13,989	9,273	50.9%
SOYBN NEARBY+2 CAL SPRD	10	276.59	-96.2%	26.19	-60.0%	99	56	76.4%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	1	-100.0%
WHEAT	15	181.18	-91.8%	48.05	-69.2%	55	96	-42.0%
WHEAT-CORN IC SO	1	42.05	-97.7%	0	-	4	30	-86.3%
WHEAT NEARBY+2 CAL SPRD	18	31.82	-43.4%	71.05	-74.7%	28	32	-11.3%
Ags Futures								
FERTILIZER PRODUCTS	259	117.09	121.4%	319.48	-18.8%	187	145	29.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,445,528	2,847,779.86	56.1%	3,729,660.05	19.2%	4,600,366	4,183,023	10.0%
Equity Index Futures	321,374	318,088.18	1.0%	381,383.57	-15.7%	307,708	378,912	-18.8%
Energy Futures	0	7.82	-100.0%	0	-	1	59	-97.9%
Ag Products Futures	861,855	1,142,489.23	-24.6%	711,098.67	21.2%	987,998	1,040,772	-5.1%
Ags Futures	259	117.09	121.4%	319.48	-18.8%	187	145	29.6%
TOTAL FUTURES	5,629,015	4,308,482.18	30.6%	4,822,461.76	16.7%	5,896,260.27	5,602,910.97	5.2%

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	ADV OCT 2021	ADV OCT 2020	% CHG	ADV SEP 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
TOTAL OPTIONS GROUP								
Interest Rate Options	820,097	662,095.45	23.9%	855,101.81	-4.1%	922,176	784,881	17.5%
Equity Index Options	153	52.36	192.6%	119.71	28.0%	81	142	-42.5%
Ag Products Options	204,673	303,235.5	-32.5%	187,501.57	9.2%	262,814	211,722	24.1%
TOTAL OPTIONS	1,024,924	965,383.32	6.2%	1,042,723.1	-1.7%	1,185,071.18	996,744.39	18.9%
TOTAL COMBINED								
Interest Rate	5,265,625	3,509,875.32	50.0%	4,584,761.86	14.9%	5,522,541	4,967,904	11.2%
Equity Index	321,527	318,140.55	1.1%	381,503.29	-15.7%	307,789	379,054	-18.8%
Energy	0	7.82	-100.0%	0	-	1	59	-97.9%
Ag Products	1,066,528	1,445,724.73	-26.2%	898,600.24	18.7%	1,250,812	1,252,494	-0.1%
Ags	259	117.09	121.4%	319.48	-18.8%	187	145	29.6%
GRAND TOTAL	6,653,939	5,273,865.5	26.2%	5,865,184.86	13.4%	7,081,331.45	6,599,655.36	7.3%