

**CBOT Exchange ADV Report - Monthly**

November 2021

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	ADV NOV 2021	ADV NOV 2020	% CHG	ADV OCT 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
<b>Interest Rate Futures</b>								
10-YR NOTE	2,359,741	2,072,348.9	13.9%	1,779,692.43	32.6%	1,930,373	1,653,290	16.8%
10-YR SWAP RATE	1,911	1,778.1	7.4%	2,544.9	-24.9%	6,111	4,234	44.3%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	764,726	588,851.65	29.9%	478,703.19	59.7%	471,790	538,121	-12.3%
2-YR SWAP RATE	3,872	3,283.1	17.9%	6,278.52	-38.3%	4,587	1,158	296.0%
30-YR BOND	574,305	573,493.15	0.1%	429,640.52	33.7%	464,387	384,445	20.8%
30-YR SWAP RATE	0	0	-	31.71	-100.0%	86	6	1416.4%
3-YR NOTE	19,613	6,882.5	185.0%	17,484.62	12.2%	10,487	2,236	369.0%
3-YR SWAP RATE	1,351	44.65	2926.8%	2,088.76	-35.3%	1,016	185	450.4%
4-YR SWAP RATE	116	26.5	336.3%	58.76	96.8%	142	72	96.6%
5-YR NOTE	1,671,604	1,313,277.9	27.3%	1,030,460.71	62.2%	1,155,176	999,748	15.5%
5-YR SWAP RATE	4,133	2,048.55	101.8%	5,333.24	-22.5%	4,186	2,672	56.7%
7-YR SWAP RATE	60	251.35	-76.2%	222.62	-73.2%	128	105	22.4%
FED FUND	220,108	65,729.65	234.9%	178,018.29	23.6%	107,643	220,295	-51.1%
Ultra 10-Year Note	569,807	392,496.75	45.2%	324,506.38	75.6%	384,426	261,616	46.9%
ULTRA T-BOND	352,936	314,951.7	12.1%	190,463.05	85.3%	237,314	214,620	10.6%
<b>Interest Rate Options</b>								
10-YR NOTE	713,619	507,610.55	40.6%	540,271.29	32.1%	647,394	517,660	25.1%
2-YR NOTE	2,437	964.45	152.6%	1,192.24	104.4%	815	8,836	-90.8%
30-YR BOND	160,806	162,720.35	-1.2%	123,254.95	30.5%	131,878	126,355	4.4%
5-YR NOTE	231,781	74,121.7	212.7%	155,340.86	49.2%	159,085	128,437	23.9%
FED FUND	0	0.05	-100.0%	0	-	0	47	-100.0%
Ultra 10-Year Note	0	0	-	0	-	0	69	-99.7%
ULTRA T-BOND	28	31.05	-10.6%	37.71	-26.4%	32	63	-49.1%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE	1,286	2,150.7	-40.2%	1,932.71	-33.5%	2,651	3,384	-21.7%
E-mini (\$5) Dow	167,957	184,077.35	-8.8%	173,891.1	-3.4%	174,705	242,213	-27.9%
MICRO MINI \$5 DOW	139,306	146,101.25	-4.7%	145,550.1	-4.3%	130,429	129,282	0.9%
S&P 500	0	0	-	0	-	0	1	-100.0%
<b>Equity Index Options</b>								
E-mini (\$5) Dow	323	95.15	239.4%	153.19	110.8%	103	138	-24.8%
<b>Energy Futures</b>								
ETHANOL	0	11.95	-100.0%	0	-	1	55	-97.9%

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<b>Ag Products Futures</b>								
CHI WHEAT	142,750	159,974.45	-10.8%	82,145.38	73.8%	123,462	135,523	-8.9%
CORN	388,703	439,641.8	-11.6%	236,253.05	64.5%	358,389	365,833	-2.0%
DJ_UBS ROLL SELECT INDEX FU	36	0	-	93.43	-61.1%	152	51	195.9%
DOW-UBS COMMOD INDEX	1,103	366.9	200.5%	1,115.9	-1.2%	2,365	1,361	73.8%
FERTILIZER PRODUCTS	0	0	-	0	-	0	6	-100.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	65,854	58,964.25	11.7%	43,636.33	50.9%	53,047	56,653	-6.4%
MINI CORN	2,253	2,351.75	-4.2%	1,429.24	57.7%	2,900	1,293	124.3%
MINI SOYBEAN	1,976	3,111.5	-36.5%	2,156.19	-8.4%	2,683	1,887	42.2%
MINI WHEAT	1,174	953.9	23.1%	817.71	43.5%	1,002	677	48.1%
OATS	960	791.45	21.3%	667.14	43.9%	569	570	-0.2%
ROUGH RICE	947	318.35	197.3%	1,227.29	-22.9%	842	985	-14.5%
SOYBEAN	173,031	245,525.6	-29.5%	256,586.19	-32.6%	211,019	238,185	-11.4%
SOYBEAN MEAL	145,022	122,740.6	18.2%	118,461.9	22.4%	105,998	118,645	-10.7%
SOYBEAN OIL	133,980	146,348.35	-8.5%	116,056.48	15.4%	130,773	130,144	0.5%
WHEAT	1,227	1,310.05	-6.4%	1,208.29	1.5%	1,281	1,222	4.8%

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<b>Ag Products Options</b>								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
CHI WHEAT	36,488	22,197.95	64.4%	25,238.95	44.6%	23,413	31,276	-25.1%
CORN	92,702	115,733.65	-19.9%	91,454.05	1.4%	131,583	95,097	38.4%
CORN NEARBY+2 CAL SPRD	681	145.05	369.6%	481.9	41.3%	605	291	107.8%
DEC-DEC CORN CAL SPRD	38	0	-	66.67	-42.9%	16	14	19.1%
DEC-JULY CORN CAL SPRD	93	9	931.7%	297.62	-68.8%	105	17	516.2%
DEC-JULY WHEAT CAL SPRD	0	2.5	-100.0%	0	-	0	7	-100.0%
Intercommodity Spread	0	0	-	0	-	1	49	-97.6%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-100.0%
JULY-DEC CORN CAL SPRD	0	57.5	-100.0%	0	-	174	106	64.4%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	0	18	-97.6%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	111	2.65	4070.7%	30.95	257.1%	23	61	-61.6%
KC WHEAT	6,954	1,833.35	279.3%	4,114.71	69.0%	3,527	4,619	-23.6%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
MAR-JULY CORN CAL SPRD	183	25	631.4%	2.38	7579.8%	19	13	43.6%
MAR-JULY SOYBEAN CAL SPRD	0	1	-100.0%	0	-	0	0	-100.0%
MAR-JULY WHEAT CAL SPRD	33	0	-	0	-	3	2	59.8%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	12	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	1	6	-89.5%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
OATS	19	11.7	62.0%	42.81	-55.7%	17	14	22.3%
ROUGH RICE	109	25.3	329.9%	53.19	104.5%	51	128	-60.4%
SOYBEAN	58,581	106,729.9	-45.1%	60,885.9	-3.8%	74,688	63,692	17.3%
SOYBEAN CRUSH	0	31.75	-99.9%	1.95	-97.6%	5	17	-68.9%
SOYBEAN MEAL	17,458	12,268.75	42.3%	10,740.76	62.5%	11,193	11,713	-4.4%
SOYBEAN OIL	10,615	19,548.5	-45.7%	11,217.33	-5.4%	13,681	10,162	34.6%
SOYBN NEARBY+2 CAL SPRD	0	98.5	-100.0%	10.48	-100.0%	90	60	50.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	1	-100.0%
WHEAT	13	3.2	300.3%	14.81	-13.5%	52	88	-41.2%
WHEAT-CORN IC SO	0	4.05	-100.0%	0.95	-100.0%	4	27	-86.5%
WHEAT NEARBY+2 CAL SPRD	16	73.75	-78.0%	18	-10.1%	27	35	-23.6%

### Aggs Futures

FERTILIZER PRODUCTS	176	174.25	1.3%	259.29	-31.9%	186	147	26.7%
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### TOTAL FUTURES GROUP

Interest Rate Futures	6,544,283	5,335,464.45	22.7%	4,445,527.71	47.2%	4,777,854	4,282,801	11.6%
Equity Index Futures	308,549	332,329.3	-7.2%	321,373.9	-4.0%	307,784	374,879	-17.9%
Energy Futures	0	11.95	-100.0%	0	-	1	55	-97.9%
Ag Products Futures	1,059,016	1,182,398.95	-10.4%	861,854.52	22.9%	994,483	1,053,034	-5.6%
Aggs Futures	176	174.25	1.3%	259.29	-31.9%	186	147	26.7%
<b>TOTAL FUTURES</b>	<b>7,912,025</b>	<b>6,850,378.9</b>	<b>15.5%</b>	<b>5,629,015.43</b>	<b>40.6%</b>	<b>6,080,308.33</b>	<b>5,710,916.85</b>	<b>6.5%</b>

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<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,108,670	745,448.15	48.7%	820,097.05	35.2%	939,203	781,467	20.2%
Equity Index Options	323	95.15	239.4%	153.19	110.8%	103	138	-24.8%
Ag Products Options	224,095	278,803.05	-19.6%	204,673.43	9.5%	259,279	217,530	19.2%
<b>TOTAL OPTIONS</b>	<b>1,333,087</b>	<b>1,024,346.35</b>	<b>30.1%</b>	<b>1,024,923.67</b>	<b>30.1%</b>	<b>1,198,585.7</b>	<b>999,134.17</b>	<b>20.0%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	7,652,953	6,080,912.6	25.9%	5,265,624.76	45.3%	5,717,057	5,064,268	12.9%
Equity Index	308,872	332,424.45	-7.1%	321,527.1	-3.9%	307,888	375,017	-17.9%
Energy	0	11.95	-100.0%	0	-	1	55	-97.9%
Ag Products	1,283,111	1,461,202	-12.2%	1,066,527.95	20.3%	1,253,761	1,270,564	-1.3%
Ags	176	174.25	1.3%	259.29	-31.9%	186	147	26.7%
<b>GRAND TOTAL</b>	<b>9,245,112</b>	<b>7,874,725.25</b>	<b>17.4%</b>	<b>6,653,939.1</b>	<b>38.9%</b>	<b>7,278,894.03</b>	<b>6,710,051.02</b>	<b>8.5%</b>