

CBOT Exchange ADV Report - Monthly

February 2021

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	ADV FEB 2021	ADV FEB 2020	% CHG	ADV JAN 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Interest Rate Futures								
10-YR NOTE	2,967,082	3,407,607.32	-12.9%	1,718,981.37	72.6%	2,343,032	2,568,041	-8.8%
10-YR SWAP RATE	3,031	1,667.05	81.8%	3,142.37	-3.5%	3,087	1,826	69.1%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	828,056	1,396,727.74	-40.7%	310,844.26	166.4%	569,450	938,506	-39.3%
2-YR SWAP RATE	7,166	1,182.16	506.2%	2,297.42	211.9%	4,732	1,016	365.7%
30-YR BOND	707,331	675,783.21	4.7%	422,713.68	67.3%	565,022	506,734	11.5%
30-YR SWAP RATE	28	29.32	-4.1%	5.26	434.0%	17	20	-17.1%
3-YR NOTE	11,325	0	-	7,945.95	42.5%	9,636	0	-
3-YR SWAP RATE	98	243	-59.8%	413.89	-76.4%	256	256	-0.2%
4-YR SWAP RATE	213	70.84	201.3%	7.63	2697.2%	111	58	91.4%
5-YR NOTE	1,950,485	2,100,401.32	-7.1%	910,548.79	114.2%	1,430,517	1,440,269	-0.7%
5-YR SWAP RATE	5,496	2,386.53	130.3%	3,652	50.5%	4,574	2,219	106.2%
7-YR SWAP RATE	147	138.11	6.7%	127.53	15.6%	137	129	7.0%
FED FUND	108,583	560,121.05	-80.6%	94,259.21	15.2%	101,421	417,113	-75.7%
Ultra 10-Year Note	593,558	427,359.32	38.9%	301,365.79	97.0%	447,462	309,163	44.7%
ULTRA T-BOND	389,434	395,146.95	-1.4%	180,250.89	116.1%	284,842	270,981	5.1%
Interest Rate Options								
10-YR NOTE	789,713	1,040,370.68	-24.1%	772,871.53	2.2%	781,292	948,565	-17.6%
2-YR NOTE	492	22,450.68	-97.8%	509.89	-3.5%	501	16,202	-96.9%
30-YR BOND	183,138	205,123.37	-10.7%	153,099.32	19.6%	168,119	191,306	-12.1%
5-YR NOTE	230,860	215,607	7.1%	88,384	161.2%	159,622	188,029	-15.1%
FED FUND	0	342.21	-100.0%	0	-	0	214	-100.0%
Ultra 10-Year Note	0	599.05	-100.0%	0	-	0	397	-100.0%
ULTRA T-BOND	18	377.58	-95.1%	15.58	18.6%	17	274	-93.8%
Equity Index Futures								
DJ US REAL ESTATE	1,256	1,623.95	-22.6%	1,772.11	-29.1%	1,514	1,741	-13.0%
E-mini (\$5) Dow	183,840	333,411.47	-44.9%	197,952.84	-7.1%	190,896	283,760	-32.7%
MICRO MINI \$5 DOW	130,211	118,499.84	9.9%	185,985.58	-30.0%	158,098	85,624	84.6%
S&P 500	0	0	-	0	-	0	0	-
Equity Index Options								
E-mini (\$5) Dow	64	212.95	-69.7%	92.74	-30.5%	79	164	-52.1%
Energy Futures								
ETHANOL	1	119	-99.5%	2.05	-71.8%	1	124	-98.9%

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Ag Products Futures								
CHI WHEAT	152,994	179,155.32	-14.6%	128,455.79	19.1%	140,725	148,199	-5.0%
CORN	450,950	438,940.68	2.7%	459,700.79	-1.9%	455,326	365,267	24.7%
DJ_UBS ROLL SELECT INDEX FU	17	0	-	5.74	200.0%	11	0	-
DOW-UBS COMMOD INDEX	1,992	1,589.11	25.4%	1,457.05	36.7%	1,725	1,099	57.0%
FERTILIZER PRODUCTS	0	6.32	-100.0%	0	-	0	8	-100.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	69,820	70,749.53	-1.3%	43,618.42	60.1%	56,719	60,965	-7.0%
MINI CORN	3,078	559.11	450.6%	3,788.95	-18.8%	3,434	539	537.3%
MINI SOYBEAN	3,264	1,093.95	198.4%	4,950.11	-34.1%	4,107	1,026	300.5%
MINI WHEAT	968	333.68	190.2%	1,167.74	-17.1%	1,068	317	236.6%
OATS	605	934.16	-35.3%	398.32	51.8%	501	696	-27.9%
ROUGH RICE	1,343	1,969.16	-31.8%	564.58	137.8%	954	1,403	-32.0%
SOYBEAN	269,352	290,155.53	-7.2%	284,236	-5.2%	276,794	230,821	19.9%
SOYBEAN MEAL	111,133	174,939.63	-36.5%	101,470.53	9.5%	106,302	139,143	-23.6%
SOYBEAN OIL	136,125	175,473.79	-22.4%	138,717.68	-1.9%	137,421	152,828	-10.1%
WHEAT	1,042	1,002	4.0%	1,235.89	-15.7%	1,139	1,000	13.9%

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	ADV FEB 2021	ADV FEB 2020	% CHG	ADV JAN 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	20,656	33,393.63	-38.1%	30,645.84	-32.6%	25,651	31,114	-17.6%
CORN	117,963	62,102.74	89.9%	201,880.89	-41.6%	159,922	71,430	123.9%
CORN NEARBY+2 CAL SPRD	598	321.05	86.2%	350.58	70.5%	474	268	77.3%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	0	9.21	-100.0%	0	-	0	4	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	0	7.26	-100.0%	13.95	-100.0%	7	147	-95.3%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	332	148.95	122.6%	333.42	-0.6%	333	268	24.2%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	3	31.32	-91.6%	0	-	1	35	-96.2%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	0	84.63	-100.0%	5.26	-100.0%	3	73	-96.4%
KC WHEAT	2,539	4,251.32	-40.3%	3,020.21	-15.9%	2,780	4,761	-41.6%
MAR-DEC CORN CAL SPRD	0	0.26	-100.0%	0	-	0	13	-100.0%
MAR-JULY CORN CAL SPRD	0	21.05	-100.0%	0	-	0	63	-100.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
OATS	2	22.37	-89.2%	8.37	-71.1%	5	32	-83.2%
ROUGH RICE	57	163.47	-65.4%	27.11	108.7%	42	173	-75.8%
SOYBEAN	76,970	42,956.74	79.2%	134,533.47	-42.8%	105,752	49,018	115.7%
SOYBEAN CRUSH	7	10.53	-35.0%	9.47	-27.8%	8	20	-59.7%
SOYBEAN MEAL	10,943	9,188.37	19.1%	15,070.89	-27.4%	13,007	8,905	46.1%
SOYBEAN OIL	13,340	11,220.16	18.9%	16,220.63	-17.8%	14,780	12,126	21.9%
SOYBN NEARBY+2 CAL SPRD	14	1.32	980.0%	170.53	-91.7%	92	1	10456.4%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
WHEAT	60	58.84	2.7%	52.68	14.7%	57	77	-26.5%
WHEAT-CORN IC SO	5	1.05	400.0%	3.32	58.7%	4	2	186.0%
WHEAT NEARBY+2 CAL SPRD	9	35.58	-75.1%	59.79	-85.2%	34	32	7.6%

Aggs Futures

FERTILIZER PRODUCTS	144	103.68	38.8%	308.89	-53.4%	226	123	83.5%
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TOTAL FUTURES GROUP

Interest Rate Futures	7,572,033	8,968,863.89	-15.6%	3,956,556.05	91.4%	5,764,295	6,456,329	-10.7%
Equity Index Futures	315,307	453,535.26	-30.5%	385,710.53	-18.3%	350,509	371,125	-5.6%
Energy Futures	1	119	-99.5%	2.05	-71.8%	1	124	-98.9%
Ag Products Futures	1,202,684	1,336,901.95	-10.0%	1,169,767.58	2.8%	1,186,226	1,103,312	7.5%
Aggs Futures	144	103.68	38.8%	308.89	-53.4%	226	123	83.5%
TOTAL FUTURES	9,090,169	10,759,523.79	-15.5%	5,512,345.11	64.9%	7,301,256.95	7,931,012.43	-7.9%

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TOTAL OPTIONS GROUP								
Interest Rate Options	1,204,222	1,484,870.58	-18.9%	1,014,880.32	18.7%	1,109,551	1,344,986	-17.5%
Equity Index Options	64	212.95	-69.7%	92.74	-30.5%	79	164	-52.1%
Ag Products Options	243,497	164,029.84	48.4%	402,406.42	-39.5%	322,952	178,563	80.9%
TOTAL OPTIONS	1,447,784	1,649,113.37	-12.2%	1,417,379.47	2.1%	1,432,581.61	1,523,712.55	-6.0%
TOTAL COMBINED								
Interest Rate	8,776,256	10,453,734.47	-16.0%	4,971,436.37	76.5%	6,873,846	7,801,315	-11.9%
Equity Index	315,372	453,748.21	-30.5%	385,803.26	-18.3%	350,587	371,289	-5.6%
Energy	1	119	-99.5%	2.05	-71.8%	1	124	-98.9%
Ag Products	1,446,181	1,500,931.79	-3.6%	1,572,174	-8.0%	1,509,177	1,281,874	17.7%
Ags	144	103.68	38.8%	308.89	-53.4%	226	123	83.5%
GRAND TOTAL	10,537,953	12,408,637.16	-15.1%	6,929,724.58	52.1%	8,733,838.55	9,454,724.98	-7.6%