

**CBOT Exchange ADV Report - Monthly**

December 2020

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	ADV DEC 2020	ADV DEC 2019	% CHG	ADV NOV 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Interest Rate Futures</b>								
10-YR NOTE	1,094,560	1,353,675.52	-19.1%	2,072,348.9	-47.2%	1,604,704	1,785,039	-10.1%
10-YR SWAP RATE	10,949	8,522.52	28.5%	1,778.1	515.8%	4,818	3,827	25.9%
15-YR SWAP RATE	0	0	-	0	-	0	22	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-100.0%
2-YR NOTE	206,554	454,473.24	-54.6%	588,851.65	-64.9%	509,289	724,698	-29.7%
2-YR SWAP RATE	3,064	2,295.57	33.5%	3,283.1	-6.7%	1,324	2,241	-40.9%
30-YR BOND	312,631	273,835.9	14.2%	573,493.15	-45.5%	378,200	348,395	8.6%
30-YR SWAP RATE	1	0.24	472.7%	0	-	5	26	-79.8%
3-YR NOTE	4,630	0	-	6,882.5	-32.7%	2,444	0	-
3-YR SWAP RATE	389	731.48	-46.9%	44.65	770.7%	202	762	-73.4%
4-YR SWAP RATE	35	33.76	3.4%	26.5	31.7%	69	371	-81.4%
5-YR NOTE	631,858	739,069.14	-14.5%	1,313,277.9	-51.9%	967,758	1,168,253	-17.2%
5-YR SWAP RATE	3,027	3,998.33	-24.3%	2,048.55	47.7%	2,703	3,835	-29.5%
7-YR SWAP RATE	231	102.19	125.9%	251.35	-8.2%	116	186	-37.9%
FED FUND	70,578	170,946.52	-58.7%	65,729.65	7.4%	207,276	356,010	-41.8%
Ultra 10-Year Note	188,484	167,381.1	12.6%	392,496.75	-52.0%	255,257	229,793	11.1%
ULTRA T-BOND	128,399	120,209.52	6.8%	314,951.7	-59.2%	207,122	190,368	8.8%
<b>Interest Rate Options</b>								
10-YR NOTE	345,744	717,467.62	-51.8%	507,610.55	-31.9%	502,710	679,032	-26.0%
2-YR NOTE	381	14,951.29	-97.5%	964.45	-60.5%	8,100	23,991	-66.2%
30-YR BOND	121,847	135,991.76	-10.4%	162,720.35	-25.1%	125,963	147,255	-14.5%
5-YR NOTE	52,898	151,336.76	-65.0%	74,121.7	-28.6%	121,869	226,370	-46.2%
FED FUND	0	52.24	-99.9%	0.05	-9.0%	43	314	-86.2%
Ultra 10-Year Note	0	33.86	-100.0%	0	-	63	137	-54.0%
ULTRA T-BOND	27	588.67	-95.5%	31.05	-13.8%	60	1,060	-94.4%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE	4,103	4,841.62	-15.3%	2,150.7	90.8%	3,446	2,521	36.7%
E-mini (\$5) Dow	155,482	171,097.24	-9.1%	184,077.35	-15.5%	234,671	199,912	17.4%
MICRO MINI \$5 DOW	126,314	33,457.33	277.5%	146,101.25	-13.5%	129,024	31,015	316.0%
S&P 500	0	0	-	0	-	1	66	-99.0%
<b>Equity Index Options</b>								
E-mini (\$5) Dow	67	448.38	-85.1%	95.15	-29.8%	131	214	-38.6%
<b>Energy Futures</b>								
ETHANOL	11	127.9	-91.3%	11.95	-7.2%	51	316	-83.8%

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<b>Ag Products Futures</b>								
CHI WHEAT	93,619	84,016.57	11.4%	159,974.45	-41.5%	131,879	120,663	9.3%
CORN	238,441	179,732.57	32.7%	439,641.8	-45.8%	354,755	409,480	-13.4%
DJ_UBS ROLL SELECT INDEX FU	218	128.29	69.8%	0	-	66	53	24.3%
DOW-UBS COMMOD INDEX	2,561	2,549.67	0.4%	366.9	598.0%	1,466	2,093	-30.0%
FERTILIZER PRODUCTS	0	1.43	-100.0%	0	-	6	60	-90.7%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	30,675	44,135.86	-30.5%	58,964.25	-48.0%	54,394	61,332	-11.3%
MINI CORN	1,578	471.1	234.9%	2,351.75	-32.9%	1,318	684	92.6%
MINI SOYBEAN	3,100	1,118.9	177.1%	3,111.5	-0.4%	1,992	904	120.4%
MINI WHEAT	847	230.19	268.1%	953.9	-11.2%	692	350	97.4%
OATS	407	454.67	-10.4%	791.45	-48.5%	556	645	-13.8%
ROUGH RICE	1,353	1,485.29	-8.9%	318.35	324.8%	1,017	1,027	-1.0%
SOYBEAN	277,380	237,826.76	16.6%	245,525.6	13.0%	241,593	211,640	14.2%
SOYBEAN MEAL	113,991	142,780.38	-20.2%	122,740.6	-7.1%	118,240	116,680	1.3%
SOYBEAN OIL	131,758	153,007.38	-13.9%	146,348.35	-10.0%	130,284	125,773	3.6%
WHEAT	1,108	510.86	116.9%	1,310.05	-15.4%	1,212	719	68.7%

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<b>Ag Products Options</b>								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	21,251	23,968.52	-11.3%	22,197.95	-4.3%	30,404	29,153	4.3%
CORN	110,345	50,667.52	117.8%	115,733.65	-4.7%	96,423	124,284	-22.4%
CORN NEARBY+2 CAL SPRD	12	88.1	-86.3%	145.05	-91.7%	267	330	-19.0%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	12	75	-83.4%
DEC-JULY CORN CAL SPRD	0	0	-	9	-100.0%	16	114	-86.3%
DEC-JULY WHEAT CAL SPRD	0	0	-	2.5	-100.0%	6	0	1457.8%
Intercommodity Spread	0	347.43	-100.0%	0	-	45	54	-17.5%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	40	120	-66.7%	57.5	-30.4%	100	124	-19.2%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	33.33	-100.0%	0	-	16	9	88.2%
JULY-JULY WHEAT CAL SPRD	1	0	-	0	-	1	0	-
JULY-NOV SOYBEAN CAL SPRD	41	151.76	-73.0%	2.65	1443.7%	59	60	-0.7%
KC WHEAT	1,920	5,538	-65.3%	1,833.35	4.7%	4,384	4,454	-1.6%
MAR-DEC CORN CAL SPRD	1	17.86	-92.4%	0	-	2	2	38.8%
MAR-JULY CORN CAL SPRD	0	0	-	25	-100.0%	12	16	-26.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	1	-100.0%	0	0	-
MAR-JULY WHEAT CAL SPRD	5	0	-	0	-	2	0	1693.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	11	14	-25.1%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	6	0	7043.6%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	11	-93.7%
OATS	5	1.1	381.4%	11.7	-54.9%	13	19	-29.2%
ROUGH RICE	44	47.33	-6.5%	25.3	75.0%	121	134	-10.0%
SOYBEAN	101,884	52,613.95	93.6%	106,729.9	-4.5%	67,013	53,602	25.0%
SOYBEAN CRUSH	8	1.33	513.7%	31.75	-74.2%	16	1	1139.7%
SOYBEAN MEAL	12,357	9,068.29	36.3%	12,268.75	0.7%	11,769	7,888	49.2%
SOYBEAN OIL	20,759	10,772.14	92.7%	19,548.5	6.2%	11,084	6,349	74.6%
SOYBN NEARBY+2 CAL SPRD	9	42.86	-78.8%	98.5	-90.8%	56	25	118.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	1	2	-59.3%
WHEAT	82	489.14	-83.2%	3.2	2472.4%	87	267	-67.4%
WHEAT-CORN IC50	1	0	-	4.05	-67.5%	25	11	120.1%
WHEAT NEARBY+2 CAL SPRD	0	17.86	-100.0%	73.75	-100.0%	32	12	159.9%
<b>Ags Futures</b>								
FERTILIZER PRODUCTS	74	100.48	-26.3%	174.25	-57.5%	141	98	43.5%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	2,655,387	3,295,275.05	-19.4%	5,335,464.45	-50.2%	4,141,287	4,813,827	-14.0%
Equity Index Futures	285,899	209,396.19	36.5%	332,329.3	-14.0%	367,142	233,514	57.2%
Energy Futures	11	127.9	-91.3%	11.95	-7.2%	51	316	-83.8%
Ag Products Futures	897,036	848,449.91	5.7%	1,182,398.95	-24.1%	1,039,469	1,052,105	-1.2%
Ags Futures	74	100.48	-26.3%	174.25	-57.5%	141	98	43.5%
<b>TOTAL FUTURES</b>	<b>3,838,407</b>	<b>4,353,349.52</b>	<b>-11.8%</b>	<b>6,850,378.9</b>	<b>-44.0%</b>	<b>5,548,089.87</b>	<b>6,099,859.4</b>	<b>-9.0%</b>

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<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	520,897	1,020,422.19	-49.0%	745,448.15	-30.1%	758,809	1,078,160	-29.6%
Equity Index Options	67	448.38	-85.1%	95.15	-29.8%	131	214	-38.6%
Ag Products Options	268,767	153,986.52	74.5%	278,803.05	-3.6%	221,985	227,011	-2.2%
<b>TOTAL OPTIONS</b>	<b>789,730</b>	<b>1,174,857.09</b>	<b>-32.8%</b>	<b>1,024,346.35</b>	<b>-22.9%</b>	<b>980,925.13</b>	<b>1,305,385.28</b>	<b>-24.9%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	3,176,284	4,315,697.24	-26.4%	6,080,912.6	-47.8%	4,900,096	5,891,987	-16.8%
Equity Index	285,966	209,844.57	36.3%	332,424.45	-14.0%	367,273	233,728	57.1%
Energy	11	127.9	-91.3%	11.95	-7.2%	51	316	-83.8%
Ag Products	1,165,802	1,002,436.43	16.3%	1,461,202	-20.2%	1,261,454	1,279,116	-1.4%
Ags	74	100.48	-26.3%	174.25	-57.5%	141	98	43.5%
<b>GRAND TOTAL</b>	<b>4,628,137</b>	<b>5,528,206.62</b>	<b>-16.3%</b>	<b>7,874,725.25</b>	<b>-41.2%</b>	<b>6,529,015</b>	<b>7,405,244.68</b>	<b>-11.8%</b>