

CBOT Exchange ADV Report - Monthly

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	ADV JAN 2021	ADV JAN 2020	% CHG	ADV DEC 2020	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Interest Rate Futures								
10-YR NOTE	1,718,981	1,808,433.95	-4.9%	1,094,560.32	57.0%	1,718,981	1,808,434	-4.9%
10-YR SWAP RATE	3,142	1,969.71	59.5%	10,949	-71.3%	3,142	1,970	59.5%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	310,844	523,924.1	-40.7%	206,553.5	50.5%	310,844	523,924	-40.7%
2-YR SWAP RATE	2,297	865.62	165.4%	3,063.5	-25.0%	2,297	866	165.4%
30-YR BOND	422,714	353,784.52	19.5%	312,630.5	35.2%	422,714	353,785	19.5%
30-YR SWAP RATE	5	11.81	-55.4%	1.36	286.0%	5	12	-55.4%
3-YR NOTE	7,946	0	-	4,629.77	71.6%	7,946	0	-
3-YR SWAP RATE	414	268.29	54.3%	388.77	6.5%	414	268	54.3%
4-YR SWAP RATE	8	45.9	-83.4%	34.91	-78.1%	8	46	-83.4%
5-YR NOTE	910,549	843,005.52	8.0%	631,857.55	44.1%	910,549	843,006	8.0%
5-YR SWAP RATE	3,652	2,066.52	76.7%	3,026.59	20.7%	3,652	2,067	76.7%
7-YR SWAP RATE	128	119.86	6.4%	230.86	-44.8%	128	120	6.4%
FED FUND	94,259	287,724	-67.2%	70,577.95	33.6%	94,259	287,724	-67.2%
Ultra 10-Year Note	301,366	202,224.05	49.0%	188,483.64	59.9%	301,366	202,224	49.0%
ULTRA T-BOND	180,251	158,639.62	13.6%	128,398.86	40.4%	180,251	158,640	13.6%
Interest Rate Options								
10-YR NOTE	772,872	865,501.95	-10.7%	345,743.95	123.5%	772,872	865,502	-10.7%
2-YR NOTE	510	10,548.19	-95.2%	380.64	34.0%	510	10,548	-95.2%
30-YR BOND	153,099	178,803.71	-14.4%	121,847.05	25.6%	153,099	178,804	-14.4%
5-YR NOTE	88,384	163,076.57	-45.8%	52,898.05	67.1%	88,384	163,077	-45.8%
FED FUND	0	98.14	-100.0%	0.05	-100.0%	0	98	-100.0%
Ultra 10-Year Note	0	214.05	-100.0%	0	-	0	214	-100.0%
ULTRA T-BOND	16	180.71	-91.4%	26.77	-41.8%	16	181	-91.4%
Equity Index Futures								
DJ US REAL ESTATE	1,772	1,846.76	-4.0%	4,103.05	-56.8%	1,772	1,847	-4.0%
E-mini (\$5) Dow	197,953	238,836.81	-17.1%	155,482	27.3%	197,953	238,837	-17.1%
MICRO MINI \$5 DOW	185,986	55,878.9	232.8%	126,313.73	47.2%	185,986	55,879	232.8%
S&P 500	0	0	-	0	-	0	0	-
Equity Index Options								
E-mini (\$5) Dow	93	120.05	-22.8%	66.77	38.9%	93	120	-22.8%
Energy Futures								
ETHANOL	2	128	-98.4%	11.09	-81.5%	2	128	-98.4%

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Ag Products Futures								
CHI WHEAT	128,456	120,191.67	6.9%	93,618.91	37.2%	128,456	120,192	6.9%
CORN	459,701	298,610	53.9%	238,440.73	92.8%	459,701	298,610	53.9%
DJ_UBS ROLL SELECT INDEX FU	6	0	-	217.82	-97.4%	6	0	-
DOW-UBS COMMOD INDEX	1,457	655.24	122.4%	2,560.86	-43.1%	1,457	655	122.4%
FERTILIZER PRODUCTS	0	9.52	-100.0%	0	-	0	10	-100.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	43,618	52,113.19	-16.3%	30,674.59	42.2%	43,618	52,113	-16.3%
MINI CORN	3,789	520.43	628.0%	1,577.77	140.1%	3,789	520	628.0%
MINI SOYBEAN	4,950	963.67	413.7%	3,100.32	59.7%	4,950	964	413.7%
MINI WHEAT	1,168	302.38	286.2%	847.32	37.8%	1,168	302	286.2%
OATS	398	480.38	-17.1%	407.36	-2.2%	398	480	-17.1%
ROUGH RICE	565	891.14	-36.6%	1,352.5	-58.3%	565	891	-36.6%
SOYBEAN	284,236	177,138	60.5%	277,379.86	2.5%	284,236	177,138	60.5%
SOYBEAN MEAL	101,471	106,756.14	-5.0%	113,990.91	-11.0%	101,471	106,756	-5.0%
SOYBEAN OIL	138,718	132,338.48	4.8%	131,758.45	5.3%	138,718	132,338	4.8%
WHEAT	1,236	997.71	23.9%	1,108.14	11.5%	1,236	998	23.9%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	30,646	29,051.05	5.5%	21,251.23	44.2%	30,646	29,051	5.5%
CORN	201,881	79,869.81	152.8%	110,344.64	83.0%	201,881	79,870	152.8%
CORN NEARBY+2 CAL SPRD	351	219.05	60.0%	12.05	2810.5%	351	219	60.0%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	14	274	-94.9%	0	-	14	274	-94.9%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	333	375.24	-11.1%	40	733.6%	333	375	-11.1%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	38.1	-100.0%	0	-	0	38	-100.0%
JULY-JULY WHEAT CAL SPRD	0	2.38	-100.0%	1.36	-100.0%	0	2	-100.0%
JULY-NOV SOYBEAN CAL SPRD	5	62.62	-91.6%	40.91	-87.1%	5	63	-91.6%
KC WHEAT	3,020	5,222.67	-42.2%	1,919.77	57.3%	3,020	5,223	-42.2%
MAR-DEC CORN CAL SPRD	0	23.81	-100.0%	1.36	-100.0%	0	24	-100.0%
MAR-JULY CORN CAL SPRD	0	100	-100.0%	0	-	0	100	-100.0%
MAR-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	4.55	-100.0%	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	8	40.95	-79.6%	5.27	58.7%	8	41	-79.6%
ROUGH RICE	27	181.52	-85.1%	44.27	-38.8%	27	182	-85.1%
SOYBEAN	134,533	54,501.29	146.8%	101,884.14	32.0%	134,533	54,501	146.8%
SOYBEAN CRUSH	9	29.05	-67.4%	8.18	15.8%	9	29	-67.4%
SOYBEAN MEAL	15,071	8,649.14	74.2%	12,357.32	22.0%	15,071	8,649	74.2%
SOYBEAN OIL	16,221	12,946.29	25.3%	20,759.18	-21.9%	16,221	12,946	25.3%
SOYBN NEARBY+2 CAL SPRD	171	0.48	35709.8%	9.09	1775.8%	171	0	35709.8%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
WHEAT	53	93.38	-43.6%	82.32	-36.0%	53	93	-43.6%
WHEAT-CORN ICSSO	3	1.9	74.1%	1.32	151.5%	3	2	74.1%
WHEAT NEARBY+2 CAL SPRD	60	28.57	109.3%	0	-	60	29	109.3%
Ags Futures								
FERTILIZER PRODUCS	309	141.19	118.8%	74.05	317.2%	309	141	118.8%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,956,556	4,183,083.48	-5.4%	2,655,387.09	49.0%	3,956,556	4,183,083	-5.4%
Equity Index Futures	385,711	296,562.48	30.1%	285,898.77	34.9%	385,711	296,562	30.1%
Energy Futures	2	128	-98.4%	11.09	-81.5%	2	128	-98.4%
Ag Products Futures	1,169,768	891,967.95	31.1%	897,035.55	30.4%	1,169,768	891,968	31.1%
Ags Futures	309	141.19	118.8%	74.05	317.2%	309	141	118.8%
TOTAL FUTURES	5,512,345	5,371,883.1	2.6%	3,838,406.55	43.6%	5,512,345.11	5,371,883.1	2.6%

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TOTAL OPTIONS GROUP								
Interest Rate Options	1,014,880	1,218,423.33	-16.7%	520,896.5	94.8%	1,014,880	1,218,423	-16.7%
Equity Index Options	93	120.05	-22.8%	66.77	38.9%	93	120	-22.8%
Ag Products Options	402,406	191,711.29	109.9%	268,766.95	49.7%	402,406	191,711	109.9%
TOTAL OPTIONS	1,417,379	1,410,254.67	0.5%	789,730.23	79.5%	1,417,379.47	1,410,254.67	0.5%
TOTAL COMBINED								
Interest Rate	4,971,436	5,401,506.81	-8.0%	3,176,283.59	56.5%	4,971,436	5,401,507	-8.0%
Equity Index	385,803	296,682.52	30.0%	285,965.55	34.9%	385,803	296,683	30.0%
Energy	2	128	-98.4%	11.09	-81.5%	2	128	-98.4%
Ag Products	1,572,174	1,083,679.24	45.1%	1,165,802.5	34.9%	1,572,174	1,083,679	45.1%
Ags	309	141.19	118.8%	74.05	317.2%	309	141	118.8%
GRAND TOTAL	6,929,725	6,782,137.76	2.2%	4,628,136.77	49.7%	6,929,724.58	6,782,137.76	2.2%