

**CBOT Exchange ADV Report - Monthly**

March 2021

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	ADV MAR 2021	ADV MAR 2020	% CHG	ADV FEB 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
<b>Interest Rate Futures</b>								
10-YR NOTE	1,975,738	2,254,022.55	-12.3%	2,967,082.47	-33.4%	2,204,544	2,456,615	-10.3%
10-YR SWAP RATE	15,118	12,813.27	18.0%	3,031.47	398.7%	7,623	5,725	33.2%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	389,509	901,135.91	-56.8%	828,055.63	-53.0%	501,603	925,246	-45.8%
2-YR SWAP RATE	4,357	3,126.45	39.4%	7,165.89	-39.2%	4,590	1,765	160.1%
30-YR BOND	480,316	458,420.36	4.8%	707,331.05	-32.1%	533,084	489,590	8.9%
30-YR SWAP RATE	0	10.05	-100.0%	28.11	-100.0%	10	17	-37.2%
3-YR NOTE	8,123	0	-	11,325.26	-28.3%	9,065	0	-
3-YR SWAP RATE	1,181	360.09	228.1%	97.58	1110.7%	605	293	106.3%
4-YR SWAP RATE	121	167.27	-27.7%	213.47	-43.4%	114	97	18.5%
5-YR NOTE	1,095,193	1,520,429.09	-28.0%	1,950,485.05	-43.9%	1,304,083	1,468,713	-11.2%
5-YR SWAP RATE	6,748	7,477.64	-9.8%	5,495.74	22.8%	5,394	4,085	32.0%
7-YR SWAP RATE	163	244.91	-33.6%	147.42	10.3%	147	170	-13.5%
FED FUND	98,724	652,212.77	-84.9%	108,582.58	-9.1%	100,404	500,535	-79.9%
Ultra 10-Year Note	352,957	358,680.55	-1.6%	593,557.53	-40.5%	411,829	326,734	26.0%
ULTRA T-BOND	211,327	247,213.86	-14.5%	389,434.05	-45.7%	257,124	262,547	-2.1%
<b>Interest Rate Options</b>								
10-YR NOTE	662,284	751,827.77	-11.9%	789,713	-16.1%	736,420	878,755	-16.2%
2-YR NOTE	1,409	25,452.59	-94.5%	492.26	186.3%	844	19,484	-95.7%
30-YR BOND	133,702	146,082.18	-8.5%	183,138.26	-27.0%	155,142	175,259	-11.5%
5-YR NOTE	203,166	354,581.05	-42.7%	230,860.32	-12.0%	176,040	247,128	-28.8%
FED FUND	0	77.41	-100.0%	0	-	0	166	-100.0%
Ultra 10-Year Note	0	5.41	-100.0%	0	-	0	258	-100.0%
ULTRA T-BOND	42	40.82	3.2%	18.47	128.1%	26	191	-86.2%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE	3,905	8,736.45	-55.3%	1,256.21	210.9%	2,416	4,223	-42.8%
E-mini (\$5) Dow	226,255	383,279.32	-41.0%	183,839.84	23.1%	204,228	319,073	-36.0%
MICRO MINI \$5 DOW	161,182	222,011	-27.4%	130,211.11	23.8%	159,261	134,019	18.8%
S&P 500	0	0	-	0	-	0	0	-
<b>Equity Index Options</b>								
E-mini (\$5) Dow	103	262.18	-60.7%	64.42	60.1%	88	199	-55.9%
<b>Energy Futures</b>								
ETHANOL	2	128.45	-98.6%	0.58	207.9%	1	125	-98.8%

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<b>Ag Products Futures</b>								
CHI WHEAT	90,930	151,942.95	-40.2%	152,993.58	-40.6%	121,950	149,528	-18.4%
CORN	272,257	353,582.45	-23.0%	450,950.42	-39.6%	386,300	361,121	7.0%
DJ_UBS ROLL SELECT INDEX FU	252	142.91	76.3%	17.21	1364.0%	102	51	101.4%
DOW-UBS COMMOD INDEX	4,326	3,570.59	21.2%	1,992.47	117.1%	2,706	1,976	36.9%
FERTILIZER PRODUCTS	0	17.73	-100.0%	0	-	0	11	-100.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	42,343	64,834.27	-34.7%	69,820.37	-39.4%	51,299	62,338	-17.7%
MINI CORN	1,861	1,168.86	59.2%	3,078.26	-39.6%	2,840	762	272.6%
MINI SOYBEAN	2,909	1,499.95	93.9%	3,263.84	-10.9%	3,655	1,194	206.2%
MINI WHEAT	620	868.14	-28.5%	968.21	-35.9%	899	513	75.4%
OATS	325	599.68	-45.8%	604.53	-46.2%	435	662	-34.3%
ROUGH RICE	350	1,181.95	-70.4%	1,342.84	-74.0%	726	1,325	-45.2%
SOYBEAN	188,872	250,007.55	-24.5%	269,352.05	-29.9%	243,643	237,629	2.5%
SOYBEAN MEAL	86,307	135,567.5	-36.3%	111,132.68	-22.3%	98,763	137,874	-28.4%
SOYBEAN OIL	134,822	148,121	-9.0%	136,125.16	-1.0%	136,441	151,158	-9.7%
WHEAT	537	1,204.32	-55.4%	1,042.16	-48.5%	912	1,072	-15.0%

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<b>Ag Products Options</b>								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	15,023	40,954.68	-63.3%	20,655.79	-27.3%	21,644	34,606	-37.5%
CORN	93,964	97,333.95	-3.5%	117,962.84	-20.3%	135,052	80,622	67.5%
CORN NEARBY+2 CAL SPRD	133	284.32	-53.1%	597.89	-77.7%	346	273	26.4%
DEC-DEC CORN CAL SPRD	0	11.36	-100.0%	0	-	0	4	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	3	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	0	96.36	-100.0%	0	-	4	129	-96.6%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	58	255	-77.2%	331.58	-82.4%	229	263	-13.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	12.27	-100.0%	2.63	-100.0%	1	27	-96.9%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	21	142.23	-85.5%	0	-	9	98	-90.4%
KC WHEAT	2,187	5,830	-62.5%	2,538.95	-13.9%	2,556	5,140	-50.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	8	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	40	-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	33.18	-100.0%	0	-	0	12	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
OATS	7	2.5	160.9%	2.42	169.4%	6	22	-73.1%
ROUGH RICE	65	134.41	-51.4%	56.58	15.5%	51	159	-68.2%
SOYBEAN	59,172	60,758.77	-2.6%	76,969.63	-23.1%	88,189	53,184	65.8%
SOYBEAN CRUSH	10	0.91	976.1%	6.84	43.0%	9	13	-34.5%
SOYBEAN MEAL	8,749	15,607.86	-43.9%	10,942.79	-20.1%	11,401	11,284	1.0%
SOYBEAN OIL	19,121	9,682.73	97.5%	13,340.32	43.3%	16,417	11,259	45.8%
SOYBN NEARBY+2 CAL SPRD	96	27.27	253.6%	14.21	578.6%	94	10	816.8%
SOYMEAL NEARBY+2 CAL SPRD	0	9.09	-100.0%	0	-	0	3	-100.0%
WHEAT	22	33.45	-33.3%	60.42	-63.1%	44	62	-29.1%
WHEAT-CORN ICSSO	15	0.45	3248.2%	5.26	189.1%	8	1	644.9%
WHEAT NEARBY+2 CAL SPRD	5	22.95	-78.6%	8.84	-44.4%	23	29	-19.1%
<b>Ags Futures</b>								
FERTILIZER PRODUCS	102	172.73	-40.7%	143.95	-28.9%	180	141	27.5%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	4,639,574	6,416,314.77	-27.7%	7,572,033.32	-38.7%	5,340,220	6,442,131	-17.1%
Equity Index Futures	391,342	614,026.77	-36.3%	315,307.16	24.1%	365,905	457,316	-20.0%
Energy Futures	2	128.45	-98.6%	0.58	207.9%	1	125	-98.8%
Ag Products Futures	826,711	1,114,309.86	-25.8%	1,202,683.79	-31.3%	1,050,671	1,107,214	-5.1%
Ags Futures	102	172.73	-40.7%	143.95	-28.9%	180	141	27.5%
<b>TOTAL FUTURES</b>	<b>5,857,732</b>	<b>8,144,952.59</b>	<b>-28.1%</b>	<b>9,090,168.79</b>	<b>-35.6%</b>	<b>6,756,976.87</b>	<b>8,006,926.68</b>	<b>-15.6%</b>

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<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,000,603	1,278,067.23	-21.7%	1,204,222.32	-16.9%	1,068,473	1,321,240	-19.1%
Equity Index Options	103	262.18	-60.7%	64.42	60.1%	88	199	-55.9%
Ag Products Options	198,648	231,233.77	-14.1%	243,497	-18.4%	276,083	197,252	40.0%
<b>TOTAL OPTIONS</b>	<b>1,199,354</b>	<b>1,509,563.18</b>	<b>-20.5%</b>	<b>1,447,783.74</b>	<b>-17.2%</b>	<b>1,344,643.44</b>	<b>1,518,691.81</b>	<b>-11.5%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	5,640,178	7,694,382	-26.7%	8,776,255.63	-35.7%	6,408,692	7,763,371	-17.4%
Equity Index	391,445	614,288.95	-36.3%	315,371.58	24.1%	365,993	457,515	-20.0%
Energy	2	128.45	-98.6%	0.58	207.9%	1	125	-98.8%
Ag Products	1,025,359	1,345,543.64	-23.8%	1,446,180.79	-29.1%	1,326,754	1,304,467	1.7%
Ags	102	172.73	-40.7%	143.95	-28.9%	180	141	27.5%
<b>GRAND TOTAL</b>	<b>7,057,086</b>	<b>9,654,515.77</b>	<b>-26.9%</b>	<b>10,537,952.53</b>	<b>-33.0%</b>	<b>8,101,620.31</b>	<b>9,525,618.48</b>	<b>-14.9%</b>