

CBOT Exchange ADV Report - Monthly

April 2021

Page 1 of 4

	ADV APR 2021	ADV APR 2020	% CHG	ADV MAR 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Interest Rate Futures								
10-YR NOTE	1,487,616	1,090,598.95	36.4%	1,975,738.35	-24.7%	2,020,941	2,110,997	-4.3%
10-YR SWAP RATE	3,796	1,843.62	105.9%	15,118	-74.9%	6,643	4,743	40.1%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	269,901	360,972.67	-25.2%	389,509.04	-30.7%	442,265	782,478	-43.5%
2-YR SWAP RATE	4,305	33.38	12796.4%	4,357.22	-1.2%	4,517	1,327	240.5%
30-YR BOND	355,838	204,066.95	74.4%	480,315.7	-25.9%	487,692	417,350	16.9%
30-YR SWAP RATE	0	1.24	-100.0%	0	-	8	13	-39.0%
3-YR NOTE	7,115	0	-	8,122.61	-12.4%	8,566	0	-
3-YR SWAP RATE	184	187.1	-1.4%	1,181.39	-84.4%	497	266	86.7%
4-YR SWAP RATE	21	23.19	-7.4%	120.91	-82.2%	91	78	16.2%
5-YR NOTE	746,487	633,723.33	17.8%	1,095,192.7	-31.8%	1,161,284	1,257,450	-7.6%
5-YR SWAP RATE	2,051	2,656.48	-22.8%	6,747.91	-69.6%	4,538	3,723	21.9%
7-YR SWAP RATE	102	32.81	212.2%	162.61	-37.0%	136	135	0.3%
FED FUND	80,721	206,894.33	-61.0%	98,723.78	-18.2%	95,363	426,241	-77.6%
Ultra 10-Year Note	250,220	172,560.81	45.0%	352,956.91	-29.1%	370,441	287,726	28.7%
ULTRA T-BOND	164,697	129,999.52	26.7%	211,327.17	-22.1%	233,453	229,011	1.9%
Interest Rate Options								
10-YR NOTE	613,667	328,375.33	86.9%	662,283.61	-7.3%	704,983	739,502	-4.7%
2-YR NOTE	735	15,950.67	-95.4%	1,409.35	-47.8%	816	18,590	-95.6%
30-YR BOND	105,719	64,664.67	63.5%	133,701.91	-20.9%	142,485	147,277	-3.3%
5-YR NOTE	135,523	142,972.14	-5.2%	203,166.35	-33.3%	165,664	220,775	-25.0%
FED FUND	0	28.81	-100.0%	0	-	0	131	-100.0%
Ultra 10-Year Note	0	0	-	0	-	0	193	-100.0%
ULTRA T-BOND	26	19.62	31.3%	42.13	-38.9%	26	148	-82.2%
Equity Index Futures								
DJ US REAL ESTATE	2,146	3,079.86	-30.3%	3,905.26	-45.1%	2,347	3,934	-40.4%
E-mini (\$5) Dow	139,386	207,126.05	-32.7%	226,255.13	-38.4%	187,622	290,749	-35.5%
MICRO MINI \$5 DOW	92,461	143,980.76	-35.8%	161,181.83	-42.6%	142,154	136,540	4.1%
S&P 500	0	0	-	0	-	0	0	-
Equity Index Options								
E-mini (\$5) Dow	47	98.86	-52.0%	103.13	-54.0%	78	174	-55.4%
Energy Futures								
ETHANOL	3	106.24	-97.6%	1.78	41.6%	2	121	-98.5%

CBOT Exchange ADV Report - Monthly

April 2021

Page 2 of 4

	ADV APR 2021	ADV APR 2020	% CHG	ADV MAR 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Ag Products Futures								
CHI WHEAT	173,931	128,551.33	35.3%	90,929.78	91.3%	135,262	144,220	-6.2%
CORN	478,333	386,439.52	23.8%	272,257.22	75.7%	409,869	367,527	11.5%
DJ_UBS ROLL SELECT INDEX FU	10	0	-	251.96	-95.9%	79	38	107.6%
DOW-UBS COMMOD INDEX	844	770.24	9.6%	4,326.13	-80.5%	2,229	1,671	33.4%
FERTILIZER PRODUCTS	0	5.71	-100.0%	0	-	0	10	-100.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	66,154	59,846.95	10.5%	42,342.91	56.2%	55,103	61,708	-10.7%
MINI CORN	3,988	1,522.14	162.0%	1,860.57	114.4%	3,134	955	228.3%
MINI SOYBEAN	2,826	1,522.67	85.6%	2,908.87	-2.8%	3,443	1,277	169.6%
MINI WHEAT	1,116	904.19	23.4%	620.3	79.9%	955	612	56.1%
OATS	603	459.33	31.3%	325.17	85.5%	478	611	-21.7%
ROUGH RICE	1,176	1,638.33	-28.2%	349.78	236.3%	841	1,404	-40.1%
SOYBEAN	263,285	224,248.19	17.4%	188,872	39.4%	248,673	234,244	6.2%
SOYBEAN MEAL	124,742	106,685.1	16.9%	86,307.26	44.5%	105,416	129,983	-18.9%
SOYBEAN OIL	145,542	140,302.67	3.7%	134,822.3	8.0%	138,772	148,411	-6.5%
WHEAT	1,272	1,475.76	-13.8%	536.57	137.1%	1,004	1,174	-14.5%

CBOT Exchange ADV Report - Monthly

April 2021

Page 3 of 4

	ADV APR 2021	ADV APR 2020	% CHG	ADV MAR 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	29,793	30,082.62	-1.0%	15,023.17	98.3%	23,731	33,461	-29.1%
CORN	181,091	84,005.14	115.6%	93,963.74	92.7%	146,843	81,478	80.2%
CORN NEARBY+2 CAL SPRD	486	112.86	330.6%	133.39	264.3%	382	233	63.9%
DEC-DEC CORN CAL SPRD	10	58.48	-83.7%	0	-	2	18	-86.3%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	0	11.57	-99.2%	0.04	118.9%	3	99	-96.7%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	262	0	-	58.26	350.4%	238	197	20.8%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	2	58.1	-95.9%	0	-	1	35	-96.5%
JULY-JULY WHEAT CAL SPRD	0	3.33	-100.0%	0	-	0	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	41	23.81	70.6%	20.61	97.1%	17	79	-78.0%
KC WHEAT	3,203	5,064.52	-36.8%	2,186.91	46.5%	2,722	5,121	-46.9%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	6	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	30	-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	5.71	-100.0%	0	-	0	10	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
OATS	5	3.14	51.5%	6.52	-27.0%	6	17	-67.2%
ROUGH RICE	28	155.67	-81.9%	65.35	-56.9%	45	158	-71.6%
SOYBEAN	81,362	40,138.67	102.7%	59,171.87	37.5%	86,440	49,883	73.3%
SOYBEAN CRUSH	16	16.52	-6.1%	9.78	58.7%	11	14	-26.0%
SOYBEAN MEAL	10,787	10,230.24	5.4%	8,748.52	23.3%	11,244	11,017	2.1%
SOYBEAN OIL	16,472	6,840.14	140.8%	19,120.78	-13.9%	16,431	10,141	62.0%
SOYBN NEARBY+2 CAL SPRD	52	11.67	346.1%	96.43	-46.0%	83	11	684.6%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	2	-100.0%
WHEAT	30	109.71	-72.9%	22.3	33.4%	40	74	-45.6%
WHEAT-CORN IC SO	5	52.86	-91.0%	15.22	-68.7%	7	14	-47.4%
WHEAT NEARBY+2 CAL SPRD	4	18.86	-81.3%	4.91	-28.3%	18	26	-30.7%

Ags Futures

FERTILIZER PRODUCTS	119	137.62	-13.5%	102.39	16.3%	164	140	17.2%
---------------------	-----	--------	--------	--------	-------	-----	-----	-------

TOTAL FUTURES GROUP

Interest Rate Futures	3,373,053	2,803,594.38	20.3%	4,639,574.3	-27.3%	4,836,433	5,521,537	-12.4%
Equity Index Futures	233,992	354,186.67	-33.9%	391,342.22	-40.2%	332,123	431,223	-23.0%
Energy Futures	3	106.24	-97.6%	1.78	41.6%	2	121	-98.5%
Ag Products Futures	1,263,823	1,054,372.14	19.9%	826,710.83	52.9%	1,105,259	1,093,845	1.0%
Ags Futures	119	137.62	-13.5%	102.39	16.3%	164	140	17.2%
TOTAL FUTURES	4,870,991	4,212,397.05	15.6%	5,857,731.52	-16.8%	6,273,980.4	7,046,864.96	-11.0%

CBOT Exchange ADV Report - Monthly

April 2021

Page 4 of 4

	ADV APR 2021	ADV APR 2020	% CHG	ADV MAR 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
TOTAL OPTIONS GROUP								
Interest Rate Options	855,669	552,011.24	55.0%	1,000,603.35	-14.5%	1,013,974	1,126,616	-10.0%
Equity Index Options	47	98.86	-52.0%	103.13	-54.0%	78	174	-55.4%
Ag Products Options	323,647	177,003.62	82.8%	198,647.83	62.9%	288,264	192,129	50.0%
TOTAL OPTIONS	1,179,364	729,113.71	61.8%	1,199,354.3	-1.7%	1,302,315.73	1,318,919.03	-1.3%
TOTAL COMBINED								
Interest Rate	4,228,723	3,355,605.62	26.0%	5,640,177.65	-25.0%	5,850,407	6,648,153	-12.0%
Equity Index	234,040	354,285.52	-33.9%	391,445.35	-40.2%	332,200	431,396	-23.0%
Energy	3	106.24	-97.6%	1.78	41.6%	2	121	-98.5%
Ag Products	1,587,470	1,231,375.76	28.9%	1,025,358.65	54.8%	1,393,523	1,285,974	8.4%
Ags	119	137.62	-13.5%	102.39	16.3%	164	140	17.2%
GRAND TOTAL	6,050,354	4,941,510.76	22.4%	7,057,085.83	-14.3%	7,576,296.13	8,365,784	-9.4%