

**CBOT Exchange ADV Report - Monthly**

May 2021

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	ADV MAY 2021	ADV MAY 2020	% CHG	ADV APR 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
<b>Interest Rate Futures</b>								
10-YR NOTE	2,399,109	1,767,647.15	35.7%	1,487,615.57	61.3%	2,095,091	2,044,327	2.5%
10-YR SWAP RATE	2,190	2,024.5	8.2%	3,795.76	-42.3%	5,770	4,215	36.9%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	693,521	722,227.55	-4.0%	269,900.81	157.0%	491,531	770,779	-36.2%
2-YR SWAP RATE	4,196	151.85	2663.3%	4,304.95	-2.5%	4,454	1,099	305.4%
30-YR BOND	581,586	399,516.8	45.6%	355,838.14	63.4%	506,102	413,887	22.3%
30-YR SWAP RATE	0	5	-100.0%	0	-	6	11	-44.4%
3-YR NOTE	9,185	0	-	7,114.57	29.1%	8,687	0	-
3-YR SWAP RATE	188	9.75	1828.2%	184.43	1.9%	437	216	101.6%
4-YR SWAP RATE	76	26.15	192.2%	21.48	255.7%	88	68	29.3%
5-YR NOTE	1,518,359	1,303,174.95	16.5%	746,486.57	103.4%	1,231,299	1,266,329	-2.8%
5-YR SWAP RATE	1,973	2,493.05	-20.9%	2,051.24	-3.8%	4,035	3,484	15.8%
7-YR SWAP RATE	144	49.3	192.6%	102.43	40.8%	137	118	15.8%
FED FUND	79,970	206,531.6	-61.3%	80,721	-0.9%	92,345	383,579	-75.9%
Ultra 10-Year Note	517,331	319,248	62.0%	250,219.81	106.8%	399,243	293,847	35.9%
ULTRA T-BOND	333,003	284,231.85	17.2%	164,696.52	102.2%	252,973	239,734	5.5%
<b>Interest Rate Options</b>								
10-YR NOTE	708,308	315,652.8	124.4%	613,666.57	15.4%	705,635	657,201	7.4%
2-YR NOTE	121	10,426.25	-98.8%	735.48	-83.6%	680	17,005	-96.0%
30-YR BOND	105,298	82,041.35	28.3%	105,718.62	-0.4%	135,193	134,610	0.4%
5-YR NOTE	130,086	130,601.85	-0.4%	135,522.86	-4.0%	158,688	203,266	-21.9%
FED FUND	0	2.5	-100.0%	0	-	0	106	-100.0%
Ultra 10-Year Note	0	0	-	0	-	0	155	-100.0%
ULTRA T-BOND	26	26.1	-1.0%	25.76	0.3%	26	124	-78.9%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE	1,271	3,429.3	-62.9%	2,145.67	-40.8%	2,136	3,836	-44.3%
E-mini (\$5) Dow	171,929	217,856.15	-21.1%	139,385.9	23.3%	184,545	276,595	-33.3%
MICRO MINI \$5 DOW	121,643	128,569.5	-5.4%	92,460.9	31.6%	138,132	134,992	2.3%
S&P 500	0	0	-	0	-	0	0	-
<b>Equity Index Options</b>								
E-mini (\$5) Dow	90	146.15	-38.1%	47.48	90.4%	80	168	-52.4%
<b>Energy Futures</b>								
ETHANOL	4	56.9	-92.6%	2.52	66.4%	2	108	-97.9%

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<b>Ag Products Futures</b>								
CHI WHEAT	109,124	93,508.75	16.7%	173,930.86	-37.3%	130,137	134,374	-3.2%
CORN	395,670	228,079.35	73.5%	478,332.9	-17.3%	407,085	340,450	19.6%
DJ_UBS ROLL SELECT INDEX FU	33	22.9	42.8%	10.38	215.0%	70	35	99.1%
DOW-UBS COMMOD INDEX	1,953	310.65	528.7%	844	131.4%	2,175	1,407	54.6%
FERTILIZER PRODUCTS	0	7	-100.0%	0	-	0	9	-100.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	48,941	39,211.5	24.8%	66,153.62	-26.0%	53,895	57,340	-6.0%
MINI CORN	5,731	847.65	576.1%	3,988.24	43.7%	3,644	934	290.2%
MINI SOYBEAN	3,115	949.05	228.2%	2,826.1	10.2%	3,379	1,213	178.4%
MINI WHEAT	1,160	694.5	67.0%	1,116.19	3.9%	995	628	58.5%
OATS	483	535.1	-9.8%	603.1	-19.9%	479	596	-19.6%
ROUGH RICE	707	570.6	23.9%	1,176.48	-39.9%	815	1,242	-34.4%
SOYBEAN	189,238	167,091	13.3%	263,285.43	-28.1%	237,019	221,204	7.1%
SOYBEAN MEAL	95,621	74,480.05	28.4%	124,741.62	-23.3%	103,495	119,206	-13.2%
SOYBEAN OIL	114,144	88,610.25	28.8%	145,542.24	-21.6%	133,943	136,799	-2.1%
WHEAT	1,585	741.3	113.9%	1,272.19	24.6%	1,118	1,090	2.6%

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<b>Ag Products Options</b>								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	23,116	25,038	-7.7%	29,792.81	-22.4%	23,610	31,826	-25.8%
CORN	205,513	64,082.3	220.7%	181,091.19	13.5%	158,347	78,100	102.7%
CORN NEARBY+2 CAL SPRD	940	40.75	2207.1%	486	93.4%	491	196	151.2%
DEC-DEC CORN CAL SPRD	52	2.3	2139.1%	9.52	440.8%	12	15	-18.5%
DEC-JULY CORN CAL SPRD	5	2.55	96.1%	0	-	1	2	-55.3%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	0	2.25	-97.8%	0.1	-47.5%	3	81	-96.7%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	304	30.75	888.6%	262.38	15.9%	251	164	52.4%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	17.8	-100.0%	2.38	-100.0%	1	31	-96.9%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	3	41	-93.9%	40.62	-93.8%	14	72	-79.8%
KC WHEAT	2,677	3,752.8	-28.7%	3,203.24	-16.4%	2,713	4,856	-44.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	5	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	24	-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	2.5	-100.0%	0	-	0	9	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
OATS	10	4.35	133.3%	4.76	113.2%	6	14	-55.5%
ROUGH RICE	65	195.7	-67.0%	28.19	129.0%	49	166	-70.5%
SOYBEAN	91,839	38,681.2	137.4%	81,361.52	12.9%	87,499	47,708	83.4%
SOYBEAN CRUSH	0	7.25	-100.0%	15.52	-100.0%	8	13	-34.2%
SOYBEAN MEAL	12,771	6,200	106.0%	10,786.57	18.4%	11,543	10,082	14.5%
SOYBEAN OIL	14,163	5,533	156.0%	16,472.14	-14.0%	15,986	9,246	72.9%
SOYBN NEARBY+2 CAL SPRD	10	0	-	52.05	-80.8%	69	9	705.7%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	2	-100.0%
WHEAT	51	98.25	-47.8%	29.76	72.4%	42	78	-46.1%
WHEAT-CORN ICSSO	11	30	-63.7%	4.76	128.9%	8	17	-52.9%
WHEAT NEARBY+2 CAL SPRD	0	50	-100.0%	3.52	-100.0%	15	31	-52.6%
<b>Ags Futures</b>								
FERTILIZER PRODUCS	224	90.85	147.1%	119.05	88.5%	176	131	34.8%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	6,140,832	5,007,337.5	22.6%	3,373,053.29	82.1%	5,092,198	5,421,692	-6.1%
Equity Index Futures	294,844	349,854.95	-15.7%	233,992.48	26.0%	324,813	415,423	-21.8%
Energy Futures	4	56.9	-92.6%	2.52	66.4%	2	108	-97.9%
Ag Products Futures	967,505	695,659.65	39.1%	1,263,823.33	-23.4%	1,078,248	1,016,527	6.1%
Ags Futures	224	90.85	147.1%	119.05	88.5%	176	131	34.8%
<b>TOTAL FUTURES</b>	<b>7,403,409</b>	<b>6,052,999.85</b>	<b>22.3%</b>	<b>4,870,990.67</b>	<b>52.0%</b>	<b>6,495,437.08</b>	<b>6,853,881.45</b>	<b>-5.2%</b>

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<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	943,839	538,750.85	75.2%	855,669.29	10.3%	1,000,222	1,012,468	-1.2%
Equity Index Options	90	146.15	-38.1%	47.48	90.4%	80	168	-52.4%
Ag Products Options	351,529	143,812.75	144.4%	323,647.05	8.6%	300,669	182,747	64.5%
<b>TOTAL OPTIONS</b>	<b>1,295,458</b>	<b>682,709.75</b>	<b>89.8%</b>	<b>1,179,363.81</b>	<b>9.8%</b>	<b>1,300,971.13</b>	<b>1,195,383.25</b>	<b>8.8%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	7,084,671	5,546,088.35	27.7%	4,228,722.57	67.5%	6,092,420	6,434,160	-5.3%
Equity Index	294,934	350,001.1	-15.7%	234,039.95	26.0%	324,893	415,591	-21.8%
Energy	4	56.9	-92.6%	2.52	66.4%	2	108	-97.9%
Ag Products	1,319,034	839,472.4	57.1%	1,587,470.38	-16.9%	1,378,917	1,199,274	15.0%
Ags	224	90.85	147.1%	119.05	88.5%	176	131	34.8%
<b>GRAND TOTAL</b>	<b>8,698,868</b>	<b>6,735,709.6</b>	<b>29.1%</b>	<b>6,050,354.48</b>	<b>43.8%</b>	<b>7,796,408.21</b>	<b>8,049,264.7</b>	<b>-3.1%</b>