

CBOT Exchange ADV Report - Monthly

June 2021

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	ADV JUN 2021	ADV JUN 2020	% CHG	ADV MAY 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
Interest Rate Futures								
10-YR NOTE	1,523,624	1,165,435.14	30.7%	2,399,109.05	-36.5%	1,993,702	1,889,642	5.5%
10-YR SWAP RATE	11,166	7,483.41	49.2%	2,190.25	409.8%	6,727	4,790	40.4%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	331,313	301,684.77	9.8%	693,520.65	-52.2%	463,105	688,218	-32.7%
2-YR SWAP RATE	3,497	2,263.41	54.5%	4,196.1	-16.7%	4,284	1,304	228.7%
30-YR BOND	353,620	261,242.23	35.4%	581,586.3	-39.2%	479,049	387,021	23.8%
30-YR SWAP RATE	45	3.27	1288.9%	0	-	13	10	34.6%
3-YR NOTE	8,620	0	-	9,185.15	-6.2%	8,675	0	-
3-YR SWAP RATE	1,945	523.36	271.6%	188	934.4%	704	270	160.3%
4-YR SWAP RATE	235	176.86	32.8%	76.4	207.5%	114	87	30.8%
5-YR NOTE	868,507	652,771.18	33.0%	1,518,359.2	-42.8%	1,166,933	1,158,343	0.7%
5-YR SWAP RATE	5,273	3,169.86	66.4%	1,973.05	167.3%	4,255	3,429	24.1%
7-YR SWAP RATE	200	108.77	83.9%	144.25	38.6%	148	117	27.1%
FED FUND	111,662	147,991.5	-24.5%	79,970.3	39.6%	95,772	342,115	-72.0%
Ultra 10-Year Note	291,942	180,576.73	61.7%	517,330.6	-43.6%	380,206	273,911	38.8%
ULTRA T-BOND	174,833	151,764.41	15.2%	333,002.95	-47.5%	239,109	224,251	6.6%
Interest Rate Options								
10-YR NOTE	607,066	465,951	30.3%	708,307.5	-14.3%	688,147	623,541	10.4%
2-YR NOTE	1,008	5,112.68	-80.3%	120.8	734.7%	738	14,912	-95.1%
30-YR BOND	133,217	93,411.32	42.6%	105,298.35	26.5%	134,843	127,359	5.9%
5-YR NOTE	174,381	116,268.59	50.0%	130,086	34.1%	161,472	187,954	-14.1%
FED FUND	0	0	-	0	-	0	87	-100.0%
Ultra 10-Year Note	0	0	-	0	-	0	128	-100.0%
ULTRA T-BOND	40	11.41	250.6%	25.85	54.7%	29	104	-72.6%
Equity Index Futures								
DJ US REAL ESTATE	5,080	6,371.86	-20.3%	1,270.85	299.7%	2,658	4,282	-37.9%
E-mini (\$5) Dow	156,402	273,868	-42.9%	171,929.45	-9.0%	179,552	276,115	-35.0%
MICRO MINI \$5 DOW	92,693	163,351.82	-43.3%	121,643.2	-23.8%	130,070	139,983	-7.1%
S&P 500	0	7.27	-100.0%	0	-	0	1	-100.0%
Equity Index Options								
E-mini (\$5) Dow	60	187.77	-68.0%	90.4	-33.5%	77	172	-55.5%
Energy Futures								
ETHANOL	1	27.32	-94.7%	4.2	-65.4%	2	94	-97.8%

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Ag Products Futures								
CHI WHEAT	150,201	153,153.41	-1.9%	109,124.4	37.6%	133,697	137,679	-2.9%
CORN	455,482	465,216.05	-2.1%	395,669.6	15.1%	415,672	362,409	14.7%
DJ_UBS ROLL SELECT INDEX FU	475	143.5	231.3%	32.7	1354.0%	142	54	161.9%
DOW-UBS COMMOD INDEX	5,302	3,132.41	69.3%	1,953	171.5%	2,730	1,710	59.6%
FERTILIZER PRODUCTS	0	2.05	-100.0%	0	-	0	8	-100.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	61,269	63,094.73	-2.9%	48,941.45	25.2%	55,203	58,353	-5.4%
MINI CORN	4,163	985	322.6%	5,730.75	-27.4%	3,736	943	296.2%
MINI SOYBEAN	2,860	1,211.82	136.0%	3,115.2	-8.2%	3,287	1,213	170.9%
MINI WHEAT	1,139	574.05	98.4%	1,159.95	-1.8%	1,021	618	65.0%
OATS	700	820.91	-14.7%	482.85	44.9%	518	636	-18.5%
ROUGH RICE	1,022	1,234.09	-17.2%	707.25	44.6%	852	1,241	-31.3%
SOYBEAN	254,583	252,852.45	0.7%	189,238.25	34.5%	240,136	226,774	5.9%
SOYBEAN MEAL	126,160	125,443.23	0.6%	95,620.75	31.9%	107,516	120,304	-10.6%
SOYBEAN OIL	179,512	126,600.95	41.8%	114,143.5	57.3%	142,028	135,004	5.2%
WHEAT	1,576	825.77	90.9%	1,585.4	-0.6%	1,199	1,044	14.9%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0.09	-100.0%	0	-	0	0	-100.0%
CHI WHEAT	18,183	26,186	-30.6%	23,116.3	-21.3%	22,647	30,833	-26.5%
CORN	165,009	94,270.91	75.0%	205,513.4	-19.7%	159,529	80,946	97.1%
CORN NEARBY+2 CAL SPRD	1,475	564.55	161.3%	940.15	56.9%	666	260	155.6%
DEC-DEC CORN CAL SPRD	5	22.73	-78.6%	51.5	-90.6%	11	16	-33.4%
DEC-JULY CORN CAL SPRD	0	45.45	-100.0%	5	-100.0%	1	10	-91.8%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	0	120.23	-99.9%	0.05	82.0%	2	88	-97.5%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	136	0	-	304	-55.3%	230	135	70.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	18.86	-100.0%	0	-	1	29	-97.2%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-NOV SOYBEAN CAL SPRD	43	298.86	-85.6%	2.5	1618.2%	20	112	-82.5%
KC WHEAT	2,321	3,641.32	-36.3%	2,676.95	-13.3%	2,643	4,642	-43.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	4	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	20	-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	3.86	-100.0%	0	-	0	8	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
OATS	17	7.5	127.9%	10.15	68.4%	8	13	-37.1%
ROUGH RICE	39	222.5	-82.4%	64.55	-39.3%	47	176	-73.2%
SOYBEAN	96,297	50,891.18	89.2%	91,838.65	4.9%	89,060	48,268	84.5%
SOYBEAN CRUSH	7	13.18	-48.3%	0	-	8	13	-36.8%
SOYBEAN MEAL	12,507	8,406.36	48.8%	12,770.55	-2.1%	11,714	9,787	19.7%
SOYBEAN OIL	17,936	5,451.95	229.0%	14,163.4	26.6%	16,332	8,579	90.4%
SOYBN NEARBY+2 CAL SPRD	140	0	-	10	1300.0%	81	7	1057.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	2	-100.0%
WHEAT	91	78.27	16.7%	51.3	78.1%	51	78	-35.0%
WHEAT-CORN IC SO	0	0.91	-100.0%	10.9	-100.0%	7	14	-53.5%
WHEAT NEARBY+2 CAL SPRD	14	54.77	-74.2%	0	-	15	35	-58.5%

Aggs Futures

FERTILIZER PRODUCTS	219	140.68	55.7%	224.45	-2.4%	184	132	38.8%
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TOTAL FUTURES GROUP

Interest Rate Futures	3,686,482	2,875,194.91	28.2%	6,140,832.25	-40.0%	4,842,797	4,973,509	-2.6%
Equity Index Futures	254,175	443,598.95	-42.7%	294,843.5	-13.8%	312,280	420,382	-25.7%
Energy Futures	1	27.32	-94.7%	4.2	-65.4%	2	94	-97.8%
Ag Products Futures	1,244,445	1,195,290.41	4.1%	967,505.05	28.6%	1,107,735	1,047,989	5.7%
Aggs Futures	219	140.68	55.7%	224.45	-2.4%	184	132	38.8%
TOTAL FUTURES	5,185,322	4,514,252.27	14.9%	7,403,409.45	-30.0%	6,262,997.4	6,442,106.71	-2.8%

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	ADV JUN 2021	ADV JUN 2020	% CHG	ADV MAY 2021	% CHG	ADV Y.T.D 2021	ADV Y.T.D 2020	% CHG
TOTAL OPTIONS GROUP								
Interest Rate Options	915,712	680,755	34.5%	943,838.5	-3.0%	985,228	954,086	3.3%
Equity Index Options	60	187.77	-68.0%	90.4	-33.5%	77	172	-55.5%
Ag Products Options	314,220	190,299.5	65.1%	351,529.35	-10.6%	303,073	184,077	64.6%
TOTAL OPTIONS	1,229,992	871,242.27	41.2%	1,295,458.25	-5.1%	1,288,378.12	1,138,334.44	13.2%
TOTAL COMBINED								
Interest Rate	4,602,195	3,555,949.91	29.4%	7,084,670.75	-35.0%	5,828,025	5,927,595	-1.7%
Equity Index	254,235	443,786.73	-42.7%	294,933.9	-13.8%	312,357	420,554	-25.7%
Energy	1	27.32	-94.7%	4.2	-65.4%	2	94	-97.8%
Ag Products	1,558,665	1,385,589.91	12.5%	1,319,034.4	18.2%	1,410,808	1,232,066	14.5%
Ags	219	140.68	55.7%	224.45	-2.4%	184	132	38.8%
GRAND TOTAL	6,415,315	5,385,494.55	19.1%	8,698,867.7	-26.3%	7,551,375.52	7,580,441.15	-0.4%