

CBOT Exchange ADV Report - Monthly

March 2019

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	ADV MAR 2019	ADV MAR 2018	% CHG	ADV FEB 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	1,643,020	1,611,291.95	2.0%	2,192,313.68	-25.1%	1,768,523	1,939,864	-8.8%
10-YR SWAP RATE	7,005	4,727.1	48.2%	1,380.32	407.5%	3,262	2,946	10.7%
15-YR SWAP RATE	0	0	-	52.63	-100.0%	90	0	-
20-YR SWAP RATE	2	0	-	0	-	1	0	-
2-YR NOTE	498,235	459,630.9	8.4%	1,075,166.16	-53.7%	672,826	610,304	10.2%
2-YR SWAP RATE	2,384	0	-	1,766.63	35.0%	2,112	0	-
30-YR BOND	321,840	303,807.19	5.9%	442,362	-27.2%	354,187	386,922	-8.5%
30-YR SWAP RATE	39	15.1	156.8%	33.21	16.7%	31	14	128.1%
3-YR SWAP RATE	888	0	-	430.89	106.2%	514	0	-
4-YR SWAP RATE	381	0	-	68.74	454.1%	212	0	-
5-YR NOTE	982,755	951,173.43	3.3%	1,647,291.89	-40.3%	1,200,549	1,207,634	-0.6%
5-YR SWAP RATE	6,748	2,721.19	148.0%	1,697.74	297.5%	3,827	1,691	126.3%
7-YR SWAP RATE	359	0	-	225.42	59.4%	215	0	-
FED FUND	301,252	290,824.19	3.6%	200,809.95	50.0%	274,332	283,092	-3.1%
Ultra 10-Year Note	204,827	168,250.52	21.7%	258,834.11	-20.9%	203,454	206,371	-1.4%
ULTRA T-BOND	146,085	132,627.43	10.1%	303,891.47	-51.9%	191,004	189,549	0.8%
Interest Rate Options								
10-YR NOTE	709,044	622,638.57	13.9%	543,765.58	30.4%	632,706	718,189	-11.9%
2-YR NOTE	35,977	21,153.33	70.1%	14,455.16	148.9%	21,682	22,394	-3.2%
30-YR BOND	160,616	108,762.43	47.7%	110,073.47	45.9%	130,955	143,008	-8.4%
5-YR NOTE	225,306	159,678.67	41.1%	180,705.21	24.7%	198,074	186,930	6.0%
FED FUND	12	287.14	-95.8%	10.53	14.0%	7	157	-95.3%
Ultra 10-Year Note	453	0.14	316938.3%	2.63	17115.7%	157	0	34061.9%
ULTRA T-BOND	347	242.67	43.2%	640.26	-45.7%	714	221	222.8%
Equity Index Futures								
DJ US REAL ESTATE	3,882	3,384.52	14.7%	895.42	333.5%	2,168	2,442	-11.2%
E-mini (\$5) Dow	234,663	330,467	-29.0%	192,206.79	22.1%	220,995	281,232	-21.4%
S&P 500	0	0	-	0	-	0	0	-
Equity Index Options								
E-mini (\$5) Dow	247	674.14	-63.3%	250.26	-1.2%	283	647	-56.2%
Energy Futures								
ETHANOL	506	413.48	22.4%	539.58	-6.2%	517	466	11.0%

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Ag Products Futures								
CHI WHEAT	123,058	145,014.9	-15.1%	180,956.05	-32.0%	130,277	155,349	-16.1%
CORN	378,347	416,886.43	-9.2%	540,565.11	-30.0%	397,126	427,016	-7.0%
DJ_UBS ROLL SELECT INDEX FU	180	78.38	129.4%	0	-	62	39	58.4%
DOW-UBS COMMOD INDEX	4,656	6,349.52	-26.7%	873	433.3%	2,249	4,374	-48.6%
FERTILIZER PRODUCTS	54	116.9	-54.2%	100.79	-46.8%	92	104	-10.8%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	53,005	64,807.33	-18.2%	91,436.26	-42.0%	61,953	74,296	-16.6%
MINI CORN	374	568.86	-34.2%	392.68	-4.7%	350	504	-30.5%
MINI SOYBEAN	513	1,585.38	-67.6%	1,128.21	-54.5%	804	1,524	-47.2%
MINI WHEAT	251	346.62	-27.7%	237.16	5.7%	216	295	-26.9%
OATS	486	700.9	-30.7%	882.37	-44.9%	614	742	-17.2%
ROUGH RICE	688	422.19	63.0%	1,446.68	-52.4%	865	787	9.9%
SOYBEAN	159,594	243,629.43	-34.5%	246,988.58	-35.4%	185,071	262,010	-29.4%
SOYBEAN MEAL	89,098	109,283.24	-18.5%	141,514.68	-37.0%	104,882	135,152	-22.4%
SOYBEAN OIL	96,337	104,060.67	-7.4%	152,112.42	-36.7%	112,929	128,125	-11.9%
WHEAT	992	525.24	88.8%	719.84	37.8%	727	335	116.8%
Ag Products Options								
CHI WHEAT	40,913	40,013.62	2.2%	45,188.68	-9.5%	37,582	39,424	-4.7%
CORN	117,298	120,534.81	-2.7%	99,845.47	17.5%	94,991	92,612	2.6%
CORN NEARBY+2 CAL SPRD	75	135.62	-44.8%	271.05	-72.4%	139	110	26.5%
DEC-DEC CORN CAL SPRD	1	35.9	-98.0%	2	-64.3%	9	18	-46.7%
DEC-JULY CORN CAL SPRD	86	0	-	10.53	714.3%	61	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	13	32	-60.9%	16.68	-24.9%	10	118	-91.9%
JULY-DEC CORN CAL SPRD	66	200	-67.1%	184.47	-64.4%	82	76	7.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	10.71	-100.0%	36.84	-100.0%	21	8	173.7%
JULY-NOV SOYBEAN CAL SPRD	35	925.9	-96.2%	61.47	-42.5%	61	590	-89.6%
KC WHEAT	5,201	5,760.29	-9.7%	5,340.63	-2.6%	4,478	4,916	-8.9%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	1.58	-100.0%	0	3	-85.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	2.63	-100.0%	1	0	4898.2%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0.74	-100.0%	2	0	1167.0%
OATS	15	33.14	-55.9%	37.89	-61.4%	40	25	59.5%
ROUGH RICE	102	37.9	169.8%	196.58	-48.0%	118	64	82.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	43,453	85,772.24	-49.3%	53,978.74	-19.5%	48,365	82,053	-41.1%
SOYBEAN CRUSH	0	1.48	-100.0%	0	-	0	1	-100.0%
SOYBEAN MEAL	6,045	16,926.81	-64.3%	6,785.68	-10.9%	6,866	16,936	-59.5%
SOYBEAN OIL	4,438	6,775.29	-34.5%	6,371.68	-30.3%	5,395	6,528	-17.3%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	7	0	-
WHEAT	362	4.76	7504.0%	35.68	914.7%	171	9	1746.5%
WHEAT-CORN IC50	60	0	-	0	-	30	34	-9.5%
WHEAT NEARBY+2 CAL SPRD	0	44.29	-98.9%	54.74	-99.1%	21	106	-80.2%

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Ags Futures								
FERTILIZER PRODUCTS	43	21.43	100.0%	71.05	-39.7%	67	60	11.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,115,821	3,925,069	4.9%	6,126,324.84	-32.8%	4,675,139	4,828,389	-3.2%
Equity Index Futures	238,545	333,851.52	-28.5%	193,102.21	23.5%	223,163	283,674	-21.3%
Energy Futures	506	413.48	22.4%	539.58	-6.2%	517	466	11.0%
Ag Products Futures	907,631	1,094,376	-17.1%	1,359,353.84	-33.2%	998,218	1,190,652	-16.2%
Ags Futures	43	21.43	100.0%	71.05	-39.7%	67	60	11.6%
TOTAL FUTURES	5,262,546	5,353,731.43	-1.7%	7,679,391.53	-31.5%	5,897,102.98	6,303,239.69	-6.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,131,756	912,762.95	24.0%	849,652.84	33.2%	984,296	1,070,900	-8.1%
Equity Index Options	247	674.14	-63.3%	250.26	-1.2%	283	647	-56.2%
Ag Products Options	218,163	277,244.76	-21.3%	218,423.79	-0.1%	198,449	243,630	-18.5%
TOTAL OPTIONS	1,350,166	1,190,681.86	13.4%	1,068,326.9	26.4%	1,183,028.52	1,315,176.43	-10.0%
TOTAL COMBINED								
Interest Rate	5,247,577	4,837,831.95	8.5%	6,975,977.68	-24.8%	5,659,435	5,899,289	-4.1%
Equity Index	238,792	334,525.67	-28.6%	193,352.47	23.5%	223,446	284,320	-21.4%
Energy	506	413.48	22.4%	539.58	-6.2%	517	466	11.0%
Ag Products	1,125,794	1,371,620.76	-17.9%	1,577,777.63	-28.6%	1,196,667	1,434,281	-16.6%
Ags	43	21.43	100.0%	71.05	-39.7%	67	60	11.6%
GRAND TOTAL	6,612,712	6,544,413.29	1.0%	8,747,718.42	-24.4%	7,080,131.51	7,618,416.12	-7.1%