

CBOT Exchange ADV Report - Monthly

October 2019

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	ADV OCT 2019	ADV OCT 2018	% CHG	ADV SEP 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	1,407,773	2,091,259.43	-32.7%	1,704,756.4	-17.4%	1,793,930	1,783,869	0.6%
10-YR SWAP RATE	2,686	651.83	312.1%	8,299.05	-67.6%	3,517	2,013	74.7%
15-YR SWAP RATE	0	0	-	0	-	26	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	571,179	444,626.52	28.5%	592,559.95	-3.6%	712,568	503,137	41.6%
2-YR SWAP RATE	1,384	0	-	3,183.75	-56.5%	2,365	0	-
30-YR BOND	293,566	447,869.65	-34.5%	338,197	-13.2%	349,108	357,242	-2.3%
30-YR SWAP RATE	24	0	-	16.65	42.8%	31	5	561.0%
3-YR SWAP RATE	370	0	-	1,590.4	-76.7%	826	0	-
4-YR SWAP RATE	155	0	-	154.55	0.0%	438	0	-
5-YR NOTE	824,386	1,111,357.7	-25.8%	980,825.15	-15.9%	1,172,880	1,087,555	7.8%
5-YR SWAP RATE	3,760	687.74	446.7%	5,626.9	-33.2%	3,993	1,177	239.1%
7-YR SWAP RATE	162	0	-	97.65	66.3%	202	0	-
FED FUND	357,833	278,663.78	28.4%	494,352.1	-27.6%	383,826	245,071	56.6%
Ultra 10-Year Note	171,021	178,065.48	-4.0%	219,430.55	-22.1%	228,693	181,070	26.3%
ULTRA T-BOND	122,218	171,654.35	-28.8%	144,768.75	-15.6%	187,913	175,591	7.0%
Interest Rate Options								
10-YR NOTE	731,529	877,717.74	-16.7%	762,973.55	-4.1%	673,856	640,267	5.2%
2-YR NOTE	28,470	16,738.17	70.1%	26,847.3	6.0%	24,602	24,496	0.4%
30-YR BOND	150,101	220,395.48	-31.9%	190,924.65	-21.4%	146,512	137,099	6.9%
5-YR NOTE	263,660	158,761.09	66.1%	233,233.4	13.0%	234,140	155,572	50.5%
FED FUND	551	0	-	2,134.05	-74.2%	365	84	334.5%
Ultra 10-Year Note	1	1.74	-70.0%	15.75	-96.7%	129	0	39807.2%
ULTRA T-BOND	874	529.3	65.1%	2,357.15	-62.9%	1,026	320	220.5%
Equity Index Futures								
DJ US REAL ESTATE	1,741	1,064.83	63.5%	6,370.3	-72.7%	2,370	2,151	10.2%
E-mini (\$5) Dow	170,631	308,182.7	-44.6%	193,442.65	-11.8%	208,870	229,898	-9.1%
MICRO MINI \$5 DOW	52,246	0	-	42,521.85	22.9%	30,690	0	-
S&P 500	0	0	-	412.5	-100.0%	79	0	-
Equity Index Options								
E-mini (\$5) Dow	127	473.61	-73.3%	310.2	-59.2%	201	463	-56.6%
Energy Futures								
ETHANOL	196	406.35	-51.8%	138.5	41.5%	347	422	-17.7%

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Ag Products Futures								
CHI WHEAT	84,889	104,684.87	-18.9%	76,992.4	10.3%	123,356	152,818	-19.3%
CORN	265,370	286,356.78	-7.3%	266,104.75	-0.3%	431,810	395,114	9.3%
DJ_UBS ROLL SELECT INDEX FU	0	28.74	-100.0%	135.75	-100.0%	51	79	-36.1%
DOW-UBS COMMOD INDEX	1,016	2,713.87	-62.6%	3,544	-71.3%	2,205	3,730	-40.9%
FERTILIZER PRODUCTS	37	95.87	-61.7%	15.5	137.0%	71	107	-33.3%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	49,260	43,834.48	12.4%	39,927.55	23.4%	61,422	63,222	-2.8%
MINI CORN	564	385.52	46.3%	659.2	-14.5%	705	477	47.6%
MINI SOYBEAN	1,242	1,087.3	14.3%	868.25	43.1%	903	1,083	-16.6%
MINI WHEAT	322	310.09	3.9%	826.2	-61.0%	370	375	-1.2%
OATS	542	781.09	-30.6%	457.25	18.5%	631	688	-8.3%
ROUGH RICE	1,323	1,297.17	2.0%	771.1	71.6%	1,021	954	7.1%
SOYBEAN	300,572	253,545.52	18.5%	172,265.7	74.5%	212,902	240,921	-11.6%
SOYBEAN MEAL	103,138	114,840.61	-10.2%	104,317.5	-1.1%	110,881	129,209	-14.2%
SOYBEAN OIL	119,958	100,528.83	19.3%	126,371.7	-5.1%	119,616	121,663	-1.7%
WHEAT	800	989.35	-19.1%	581.05	37.7%	756	706	7.2%
Ag Products Options								
CHI WHEAT	20,357	31,394.52	-35.2%	17,200.55	18.4%	30,665	39,532	-22.4%
CORN	97,354	63,254.57	53.9%	92,283.35	5.5%	136,386	107,933	26.4%
CORN NEARBY+2 CAL SPRD	990	161.74	512.2%	427.5	131.6%	352	124	184.6%
DEC-DEC CORN CAL SPRD	157	153.61	1.9%	40.55	286.1%	87	98	-11.3%
DEC-JULY CORN CAL SPRD	63	21.74	189.8%	87.7	-28.2%	105	83	27.1%
DEC-JULY WHEAT CAL SPRD	2	0	-	0	-	0	8	-97.0%
Intercommodity Spread	5	21.7	-76.2%	0	-	5	52	-89.9%
JULY-DEC CORN CAL SPRD	357	1.3	27252.2%	6.55	5347.1%	99	51	92.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	6	-100.0%
JULY-DEC WHEAT CAL SPRD	2	0	-	0	-	7	11	-38.0%
JULY-NOV SOYBEAN CAL SPRD	244	102.61	137.5%	0	-	56	276	-79.7%
KC WHEAT	3,660	1,719.35	112.9%	3,427.35	6.8%	4,414	4,185	5.5%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-85.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	17	0	357870.2%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	1	-84.6%
NOV-NOV SOYBEAN CAL SPRD	41	0	-	0.5	8021.7%	13	1	2296.8%
OATS	11	74.61	-85.1%	8.2	35.2%	21	27	-22.7%
ROUGH RICE	138	93.78	47.1%	203.7	-32.3%	143	78	83.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	6	-100.0%
SOYBEAN	51,842	55,511.57	-6.6%	41,578.3	24.7%	54,712	78,721	-30.5%
SOYBEAN CRUSH	8	0	-	0	-	1	1	-3.3%
SOYBEAN MEAL	7,796	8,821.09	-11.6%	6,709.65	16.2%	7,629	13,950	-45.3%
SOYBEAN OIL	7,392	6,670.91	10.8%	6,609.5	11.8%	5,749	5,690	1.0%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	26	0	54892.0%
SOYMEAL NEARBY+2 CAL SPRD	0	140.22	-100.0%	0	-	2	40	-94.2%
WHEAT	216	33.7	541.2%	358.5	-39.7%	239	25	860.3%
WHEAT-CORN ICSD	9	28.04	-69.0%	0	-	14	27	-50.2%
WHEAT NEARBY+2 CAL SPRD	5	45.65	-88.9%	4.15	22.6%	13	65	-80.0%

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Ags Futures								
FERTILIZER PRODUCS	156	51.74	201.3%	108.25	44.0%	99	49	103.4%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,756,516	4,724,836.48	-20.5%	4,493,858.85	-16.4%	4,840,315	4,336,731	11.6%
Equity Index Futures	224,617	309,247.52	-27.4%	242,747.3	-7.5%	242,009	232,049	4.3%
Energy Futures	196	406.35	-51.8%	138.5	41.5%	347	422	-17.7%
Ag Products Futures	929,033	911,480.09	1.9%	793,837.9	17.0%	1,066,701	1,111,144	-4.0%
Ags Futures	156	51.74	201.3%	108.25	44.0%	99	49	103.4%
TOTAL FUTURES	4,910,519	5,946,022.17	-17.4%	5,530,690.8	-11.2%	6,149,471.03	5,680,394.2	8.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,175,185	1,274,143.52	-7.8%	1,218,485.85	-3.6%	1,080,629	957,839	12.8%
Equity Index Options	127	473.61	-73.3%	310.2	-59.2%	201	463	-56.6%
Ag Products Options	190,650	168,250.7	13.3%	168,946.05	12.8%	240,757	250,992	-4.1%
TOTAL OPTIONS	1,365,962	1,442,867.83	-5.3%	1,387,742.1	-1.6%	1,321,586.49	1,209,293.54	9.3%
TOTAL COMBINED								
Interest Rate	4,931,702	5,998,980	-17.8%	5,712,344.7	-13.7%	5,920,944	5,294,570	11.8%
Equity Index	224,744	309,721.13	-27.4%	243,057.5	-7.5%	242,210	232,512	4.2%
Energy	196	406.35	-51.8%	138.5	41.5%	347	422	-17.7%
Ag Products	1,119,683	1,079,730.78	3.7%	962,783.95	16.3%	1,307,458	1,362,136	-4.0%
Ags	156	51.74	201.3%	108.25	44.0%	99	49	103.4%
GRAND TOTAL	6,276,480	7,388,890	-15.1%	6,918,432.9	-9.3%	7,471,057.52	6,889,687.74	8.4%