

CBOT Exchange ADV Report - Monthly

January 2019

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	ADV JAN 2019	ADV JAN 2018	% CHG	ADV DEC 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	1,487,500	1,568,530.76	-5.2%	1,600,077.15	-7.0%	1,487,500	1,568,531	-5.2%
10-YR SWAP RATE	1,194	1,668.62	-28.4%	5,075.05	-76.5%	1,194	1,669	-28.4%
15-YR SWAP RATE	225	0	-	0	-	225	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	476,224	391,763.71	21.6%	462,440.65	3.0%	476,224	391,764	21.6%
2-YR SWAP RATE	2,139	0	-	1,313.6	62.8%	2,139	0	-
30-YR BOND	301,339	316,591.05	-4.8%	349,220.15	-13.7%	301,339	316,591	-4.8%
30-YR SWAP RATE	22	16.19	35.0%	15	45.7%	22	16	35.0%
3-YR SWAP RATE	221	0	-	81.4	171.9%	221	0	-
4-YR SWAP RATE	178	0	-	150.8	18.2%	178	0	-
5-YR NOTE	994,930	871,543.24	14.2%	1,037,850.45	-4.1%	994,930	871,543	14.2%
5-YR SWAP RATE	2,852	1,335.19	113.6%	5,765.85	-50.5%	2,852	1,335	113.6%
7-YR SWAP RATE	63	0	-	170.2	-63.2%	63	0	-
FED FUND	308,435	195,572.33	57.7%	399,768.7	-22.8%	308,435	195,572	57.7%
Ultra 10-Year Note	148,944	150,570.86	-1.1%	188,300.4	-20.9%	148,944	150,571	-1.1%
ULTRA T-BOND	130,460	130,208.81	0.2%	160,153.15	-18.5%	130,460	130,209	0.2%
Interest Rate Options								
10-YR NOTE	628,753	633,564.05	-0.8%	648,434.55	-3.0%	628,753	633,564	-0.8%
2-YR NOTE	13,980	14,590	-4.2%	18,455.1	-24.2%	13,980	14,590	-4.2%
30-YR BOND	117,455	142,944.05	-17.8%	138,854.25	-15.4%	117,455	142,944	-17.8%
5-YR NOTE	184,012	152,076.29	21.0%	180,084.75	2.2%	184,012	152,076	21.0%
FED FUND	0	35.76	-100.0%	51.95	-100.0%	0	36	-100.0%
Ultra 10-Year Note	0	1.19	-95.8%	0	-	0	1	-95.8%
ULTRA T-BOND	1,203	176.71	580.5%	1,331	-9.7%	1,203	177	580.5%
Equity Index Futures								
DJ US REAL ESTATE	1,650	1,407.1	17.3%	5,646.3	-70.8%	1,650	1,407	17.3%
E-mini (\$5) Dow	233,487	172,536.48	35.3%	346,485.65	-32.6%	233,487	172,536	35.3%
S&P 500	0	0	-	25	-100.0%	0	0	-
Equity Index Options								
E-mini (\$5) Dow	352	474.43	-25.8%	932.9	-62.3%	352	474	-25.8%
Energy Futures								
ETHANOL	518	500.1	3.6%	552.55	-6.2%	518	500	3.6%

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Ag Products Futures								
CHI WHEAT	91,399	128,558.48	-28.9%	74,345.65	22.9%	91,399	128,558	-28.9%
CORN	283,241	308,311.48	-8.1%	216,382.65	30.9%	283,241	308,311	-8.1%
DJ_UBS ROLL SELECT INDEX FU	0	31.24	-100.0%	194.2	-100.0%	0	31	-100.0%
DOW-UBS COMMOD INDEX	1,110	3,633.62	-69.5%	5,258.85	-78.9%	1,110	3,634	-69.5%
FERTILIZER PRODUCTS	126	70.24	78.7%	124.75	0.6%	126	70	78.7%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	43,984	61,742.81	-28.8%	31,319.85	40.4%	43,984	61,743	-28.8%
MINI CORN	286	395.29	-27.6%	308.15	-7.1%	286	395	-27.6%
MINI SOYBEAN	784	1,019.24	-23.1%	1,034.05	-24.2%	784	1,019	-23.1%
MINI WHEAT	158	205.29	-22.9%	152.6	3.7%	158	205	-22.9%
OATS	484	744.43	-34.9%	359.75	34.6%	484	744	-34.9%
ROUGH RICE	470	799.1	-41.2%	1,123.95	-58.2%	470	799	-41.2%
SOYBEAN	153,673	193,662.29	-20.6%	213,232.15	-27.9%	153,673	193,662	-20.6%
SOYBEAN MEAL	85,797	118,210.62	-27.4%	105,286.2	-18.5%	85,797	118,211	-27.4%
SOYBEAN OIL	92,980	101,297.52	-8.2%	122,781.95	-24.3%	92,980	101,298	-8.2%
WHEAT	414	177.62	133.2%	587	-29.4%	414	178	133.2%

Ag Products Options

CHI WHEAT	27,000	41,729.43	-35.3%	25,911.3	4.2%	27,000	41,729	-35.3%
CORN	67,576	79,590.52	-15.1%	56,166.1	20.3%	67,576	79,591	-15.1%
CORN NEARBY+2 CAL SPRD	88	92.86	-5.8%	494.25	-82.3%	88	93	-5.8%
DEC-DEC CORN CAL SPRD	26	1	2500.0%	0	-	26	1	2500.0%
DEC-JULY CORN CAL SPRD	80	0	-	0	-	80	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	0	234.76	-100.0%	0	-	0	235	-100.0%
JULY-DEC CORN CAL SPRD	5	4.95	1.0%	26	-80.8%	5	5	1.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	30	0	-	0	-	30	0	-
JULY-NOV SOYBEAN CAL SPRD	92	146.33	-37.4%	23.7	286.3%	92	146	-37.4%
KC WHEAT	2,997	4,089.43	-26.7%	3,614.55	-17.1%	2,997	4,089	-26.7%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	9.52	-100.0%	87.5	-100.0%	0	10	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0.05	-100.0%	0	-	0	0	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	5	0.43	1066.6%	0	-	5	0	1066.6%
OATS	67	21.38	211.3%	19.6	239.5%	67	21	211.3%
ROUGH RICE	62	102.05	-39.6%	47.4	30.1%	62	102	-39.6%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	47,810	64,723.57	-26.1%	53,628.2	-10.8%	47,810	64,724	-26.1%
SOYBEAN CRUSH	0	0.48	-100.0%	0	-	0	0	-100.0%
SOYBEAN MEAL	7,867	12,923.48	-39.1%	4,927.65	59.7%	7,867	12,923	-39.1%
SOYBEAN OIL	5,489	5,733.81	-4.3%	4,786.6	14.7%	5,489	5,734	-4.3%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
SOYMEAL NEARBY+2 CAL SPRD	23	0	-	0	-	23	0	-
WHEAT	97	16.05	501.3%	5	1830.0%	97	16	501.3%
WHEAT-CORN IC50	30	32.86	-8.7%	0	-	30	33	-8.7%
WHEAT NEARBY+2 CAL SPRD	12	47.14	-75.6%	8	43.8%	12	47	-75.6%

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Ags Futures								
FERTILIZER PRODUCTS	83	107.14	-23.0%	40	106.3%	83	107	-23.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,854,727	3,627,800.76	6.3%	4,210,382.55	-8.4%	3,854,727	3,627,801	6.3%
Equity Index Futures	235,138	173,943.57	35.2%	352,156.95	-33.2%	235,138	173,944	35.2%
Energy Futures	518	500.1	3.6%	552.55	-6.2%	518	500	3.6%
Ag Products Futures	754,907	918,859.24	-17.8%	772,491.75	-2.3%	754,907	918,859	-17.8%
Ags Futures	83	107.14	-23.0%	40	106.3%	83	107	-23.0%
TOTAL FUTURES	4,845,372	4,721,210.81	2.6%	5,335,623.8	-9.2%	4,845,372.25	4,721,210.81	2.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	945,403	943,388.05	0.2%	987,211.6	-4.2%	945,403	943,388	0.2%
Equity Index Options	352	474.43	-25.8%	932.9	-62.3%	352	474	-25.8%
Ag Products Options	159,353	209,500.1	-23.9%	149,745.85	6.4%	159,353	209,500	-23.9%
TOTAL OPTIONS	1,105,108	1,153,362.57	-4.2%	1,137,890.35	-2.9%	1,105,107.9	1,153,362.57	-4.2%
TOTAL COMBINED								
Interest Rate	4,800,130	4,571,188.81	5.0%	5,197,594.15	-7.6%	4,800,130	4,571,189	5.0%
Equity Index	235,490	174,418	35.0%	353,089.85	-33.3%	235,490	174,418	35.0%
Energy	518	500.1	3.6%	552.55	-6.2%	518	500	3.6%
Ag Products	914,260	1,128,359.33	-19.0%	922,237.6	-0.9%	914,260	1,128,359	-19.0%
Ags	83	107.14	-23.0%	40	106.3%	83	107	-23.0%
GRAND TOTAL	5,950,480	5,874,573.38	1.3%	6,473,514.15	-8.1%	5,950,480.15	5,874,573.38	1.3%