

**CBOT Exchange ADV Report - Monthly**

January 2020

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	ADV JAN 2020	ADV JAN 2019	% CHG	ADV DEC 2019	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Interest Rate Futures</b>								
10-YR NOTE	1,808,434	1,510,596.57	19.7%	1,353,675.52	33.6%	1,808,434	1,510,597	19.7%
10-YR SWAP RATE	1,970	1,221.71	61.2%	8,522.52	-76.9%	1,970	1,222	61.2%
15-YR SWAP RATE	0	214.29	-100.0%	0	-	0	214	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	523,924	483,394.05	8.4%	454,473.24	15.3%	523,924	483,394	8.4%
2-YR SWAP RATE	866	2,153.24	-59.8%	2,295.57	-62.3%	866	2,153	-59.8%
30-YR BOND	353,785	306,756.76	15.3%	273,835.9	29.2%	353,785	306,757	15.3%
30-YR SWAP RATE	12	20.81	-43.2%	0.24	4859.9%	12	21	-43.2%
3-YR SWAP RATE	268	215.43	24.5%	731.48	-63.3%	268	215	24.5%
4-YR SWAP RATE	46	173.29	-73.5%	33.76	36.0%	46	173	-73.5%
5-YR NOTE	843,006	1,014,146.24	-16.9%	739,069.14	14.1%	843,006	1,014,146	-16.9%
5-YR SWAP RATE	2,067	2,831.81	-27.0%	3,998.33	-48.3%	2,067	2,832	-27.0%
7-YR SWAP RATE	120	60	99.8%	102.19	17.3%	120	60	99.8%
FED FUND	287,724	313,931.19	-8.3%	170,946.52	68.3%	287,724	313,931	-8.3%
Ultra 10-Year Note	202,224	151,975.33	33.1%	167,381.1	20.8%	202,224	151,975	33.1%
ULTRA T-BOND	158,640	133,787.57	18.6%	120,209.52	32.0%	158,640	133,788	18.6%
<b>Interest Rate Options</b>								
10-YR NOTE	865,502	636,838.71	35.9%	717,467.62	20.6%	865,502	636,839	35.9%
2-YR NOTE	10,548	13,647.05	-22.7%	14,951.29	-29.4%	10,548	13,647	-22.7%
30-YR BOND	178,804	120,187.38	48.8%	135,991.76	31.5%	178,804	120,187	48.8%
5-YR NOTE	163,077	186,835.29	-12.7%	151,336.76	7.8%	163,077	186,835	-12.7%
FED FUND	98	0	-	52.24	87.9%	98	0	-
Ultra 10-Year Note	214	0.05	449579.8%	33.86	532.2%	214	0	449579.8%
ULTRA T-BOND	181	1,148.24	-84.3%	588.67	-69.3%	181	1,148	-84.3%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE	1,847	1,604.71	15.1%	4,841.62	-61.9%	1,847	1,605	15.1%
E-mini (\$5) Dow	238,837	233,373.38	2.3%	171,097.24	39.6%	238,837	233,373	2.3%
MICRO MINI \$5 DOW	55,879	0	-	33,457.33	67.0%	55,879	0	-
S&P 500	0	0	-	0	-	0	0	-
<b>Equity Index Options</b>								
E-mini (\$5) Dow	120	348.71	-65.6%	448.38	-73.2%	120	349	-65.6%
<b>Energy Futures</b>								
ETHANOL	128	506.14	-74.7%	127.9	0.1%	128	506	-74.7%

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<b>Ag Products Futures</b>								
CHI WHEAT	120,192	91,644.76	31.1%	84,016.57	43.1%	120,192	91,645	31.1%
CORN	298,610	286,125.9	4.4%	179,732.57	66.1%	298,610	286,126	4.4%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	128.29	-100.0%	0	0	-
DOW-UBS COMMOD INDEX	655	1,087.05	-39.7%	2,549.67	-74.3%	655	1,087	-39.7%
FERTILIZER PRODUCTS	10	123.81	-92.3%	1.43	566.7%	10	124	-92.3%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	52,113	44,225.76	17.8%	44,135.86	18.1%	52,113	44,226	17.8%
MINI CORN	520	287.05	81.3%	471.1	10.5%	520	287	81.3%
MINI SOYBEAN	964	801.43	20.2%	1,118.9	-13.9%	964	801	20.2%
MINI WHEAT	302	161.19	87.6%	230.19	31.4%	302	161	87.6%
OATS	480	499.71	-3.9%	454.67	5.7%	480	500	-3.9%
ROUGH RICE	891	515.76	72.8%	1,485.29	-40.0%	891	516	72.8%
SOYBEAN	177,138	154,527.9	14.6%	237,826.76	-25.5%	177,138	154,528	14.6%
SOYBEAN MEAL	106,756	87,522	22.0%	142,780.38	-25.2%	106,756	87,522	22.0%
SOYBEAN OIL	132,338	94,070.29	40.7%	153,007.38	-13.5%	132,338	94,070	40.7%
WHEAT	998	469.76	112.4%	510.86	95.3%	998	470	112.4%
<b>Ag Products Options</b>								
CHI WHEAT	29,051	27,367.19	6.2%	23,968.52	21.2%	29,051	27,367	6.2%
CORN	79,870	68,290.24	17.0%	50,667.52	57.6%	79,870	68,290	17.0%
CORN NEARBY+2 CAL SPRD	219	83.33	162.9%	88.1	148.6%	219	83	162.9%
DEC-DEC CORN CAL SPRD	0	24.76	-100.0%	0	-	0	25	-100.0%
DEC-JULY CORN CAL SPRD	0	80.95	-100.0%	0	-	0	81	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	274	0	-	347.43	-21.1%	274	0	-
JULY-DEC CORN CAL SPRD	375	4.76	7780.0%	120	212.7%	375	5	7780.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	38	28.57	33.3%	33.33	14.3%	38	29	33.3%
JULY-JULY WHEAT CAL SPRD	2	0	-	0	-	2	0	-
JULY-NOV SOYBEAN CAL SPRD	63	87.19	-28.2%	151.76	-58.7%	63	87	-28.2%
KC WHEAT	5,223	2,973.24	75.7%	5,538	-5.7%	5,223	2,973	75.7%
MAR-DEC CORN CAL SPRD	24	0	-	17.86	33.3%	24	0	-
MAR-JULY CORN CAL SPRD	100	0	-	0	-	100	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	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	4.76	-100.0%	0	-	0	5	-100.0%
OATS	41	67.24	-39.1%	1.1	3639.3%	41	67	-39.1%
ROUGH RICE	182	62.29	191.4%	47.33	283.5%	182	62	191.4%
SOYBEAN	54,501	48,197.19	13.1%	52,613.95	3.6%	54,501	48,197	13.1%
SOYBEAN CRUSH	29	0	-	1.33	2078.6%	29	0	-
SOYBEAN MEAL	8,649	7,760.62	11.4%	9,068.29	-4.6%	8,649	7,761	11.4%
SOYBEAN OIL	12,946	5,468.76	136.7%	10,772.14	20.2%	12,946	5,469	136.7%
SOYBN NEARBY+2 CAL SPRD	0	0	-	42.86	-98.9%	0	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	21.43	-100.0%	0	-	0	21	-100.0%
WHEAT	93	101.52	-8.0%	489.14	-80.9%	93	102	-8.0%
WHEAT-CORN ICSD	2	28.57	-93.3%	0	-	2	29	-93.3%
WHEAT NEARBY+2 CAL SPRD	29	10.95	160.9%	17.86	60.0%	29	11	160.9%

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<b>Ags Futures</b>								
FERTILIZER PRODUCS	141	88.1	60.3%	100.48	40.5%	141	88	60.3%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	4,183,083	3,921,478.29	6.7%	3,295,275.05	26.9%	4,183,083	3,921,478	6.7%
Equity Index Futures	296,562	234,978.1	26.2%	209,396.19	41.6%	296,562	234,978	26.2%
Energy Futures	128	506.14	-74.7%	127.9	0.1%	128	506	-74.7%
Ag Products Futures	891,968	762,062.38	17.0%	848,449.91	5.1%	891,968	762,062	17.0%
Ags Futures	141	88.1	60.3%	100.48	40.5%	141	88	60.3%
<b>TOTAL FUTURES</b>	<b>5,371,883</b>	<b>4,919,113</b>	<b>9.2%</b>	<b>4,353,349.52</b>	<b>23.4%</b>	<b>5,371,883.1</b>	<b>4,919,113</b>	<b>9.2%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,218,423	958,656.71	27.1%	1,020,422.19	19.4%	1,218,423	958,657	27.1%
Equity Index Options	120	348.71	-65.6%	448.38	-73.2%	120	349	-65.6%
Ag Products Options	191,711	160,663.57	19.3%	153,986.52	24.5%	191,711	160,664	19.3%
<b>TOTAL OPTIONS</b>	<b>1,410,255</b>	<b>1,119,669</b>	<b>26.0%</b>	<b>1,174,857.09</b>	<b>20.0%</b>	<b>1,410,254.67</b>	<b>1,119,669</b>	<b>26.0%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	5,401,507	4,880,135	10.7%	4,315,697.24	25.2%	5,401,507	4,880,135	10.7%
Equity Index	296,683	235,326.81	26.1%	209,844.57	41.4%	296,683	235,327	26.1%
Energy	128	506.14	-74.7%	127.9	0.1%	128	506	-74.7%
Ag Products	1,083,679	922,725.95	17.4%	1,002,436.43	8.1%	1,083,679	922,726	17.4%
Ags	141	88.1	60.3%	100.48	40.5%	141	88	60.3%
<b>GRAND TOTAL</b>	<b>6,782,138</b>	<b>6,038,782</b>	<b>12.3%</b>	<b>5,528,206.62</b>	<b>22.7%</b>	<b>6,782,137.76</b>	<b>6,038,782</b>	<b>12.3%</b>