

CBOT Exchange ADV Report - Monthly

April 2020

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	ADV APR 2020	ADV APR 2019	% CHG	ADV MAR 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	1,090,599	1,298,185.24	-16.0%	2,254,022.55	-51.6%	2,110,997	1,648,071	28.1%
10-YR SWAP RATE	1,844	1,291.05	42.8%	12,813.27	-85.6%	4,743	2,757	72.0%
15-YR SWAP RATE	0	0	-	0	-	0	67	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	1	-100.0%
2-YR NOTE	360,973	445,595.71	-19.0%	901,135.91	-59.9%	782,478	614,633	27.3%
2-YR SWAP RATE	33	1,441.24	-97.7%	3,126.45	-98.9%	1,327	1,941	-31.6%
30-YR BOND	204,067	227,804.62	-10.4%	458,420.36	-55.5%	417,350	321,821	29.7%
30-YR SWAP RATE	1	48.1	-97.4%	10.05	-87.7%	13	35	-64.1%
3-YR SWAP RATE	187	354.19	-47.2%	360.09	-48.0%	266	473	-43.7%
4-YR SWAP RATE	23	915.24	-97.5%	167.27	-86.1%	78	392	-80.1%
5-YR NOTE	633,723	762,802.1	-16.9%	1,520,429.09	-58.3%	1,257,450	1,088,443	15.5%
5-YR SWAP RATE	2,656	2,057.57	29.1%	7,477.64	-64.5%	3,723	3,374	10.4%
7-YR SWAP RATE	33	76.43	-57.1%	244.91	-86.6%	135	179	-24.6%
FED FUND	206,894	287,444.29	-28.0%	652,212.77	-68.3%	426,241	277,690	53.5%
Ultra 10-Year Note	172,561	155,002.62	11.3%	358,680.55	-51.9%	287,726	191,046	50.6%
ULTRA T-BOND	130,000	117,312.71	10.8%	247,213.86	-47.4%	229,011	172,132	33.0%
Interest Rate Options								
10-YR NOTE	328,375	557,002	-41.0%	751,827.77	-56.3%	739,502	613,319	20.6%
2-YR NOTE	15,951	20,559.57	-22.4%	25,452.59	-37.3%	18,590	20,998	-11.5%
30-YR BOND	64,665	113,118.19	-42.8%	146,082.18	-55.7%	147,277	126,387	16.5%
5-YR NOTE	142,972	212,458.05	-32.7%	354,581.05	-59.7%	220,775	202,155	9.2%
FED FUND	29	0	-	77.41	-62.8%	131	6	2276.1%
Ultra 10-Year Note	0	81.9	-100.0%	5.41	-100.0%	193	138	40.0%
ULTRA T-BOND	20	215.43	-90.9%	40.82	-51.9%	148	587	-74.8%
Equity Index Futures								
DJ US REAL ESTATE	3,080	1,395.43	120.7%	8,736.45	-64.7%	3,934	1,970	99.7%
E-mini (\$5) Dow	207,126	159,686.95	29.7%	383,279.32	-46.0%	290,749	205,294	41.6%
MICRO MINI \$5 DOW	143,981	0	-	222,011	-35.1%	136,540	0	-
S&P 500	0	0	-	0	-	0	0	-
Equity Index Options								
E-mini (\$5) Dow	99	124.57	-20.6%	262.18	-62.3%	174	242	-28.4%
Energy Futures								
ETHANOL	106	393.76	-73.0%	128.45	-17.3%	121	485	-75.1%

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Ag Products Futures								
CHI WHEAT	128,551	145,839.95	-11.9%	151,942.95	-15.4%	144,220	134,263	7.4%
CORN	386,440	492,763	-21.6%	353,582.45	9.3%	367,527	421,618	-12.8%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	142.91	-100.0%	38	46	-17.7%
DOW-UBS COMMOD INDEX	770	916.38	-15.9%	3,570.59	-78.4%	1,671	1,908	-12.4%
FERTILIZER PRODUCTS	6	109.52	-94.8%	17.73	-67.8%	10	97	-89.7%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	59,847	73,809	-18.9%	64,834.27	-7.7%	61,708	64,989	-5.0%
MINI CORN	1,522	445.1	242.0%	1,168.86	30.2%	955	374	155.0%
MINI SOYBEAN	1,523	659.52	130.9%	1,499.95	1.5%	1,277	767	66.5%
MINI WHEAT	904	215.76	319.1%	868.14	4.2%	612	216	183.6%
OATS	459	924.29	-50.3%	599.68	-23.4%	611	694	-12.0%
ROUGH RICE	1,638	1,259.48	30.1%	1,181.95	38.6%	1,404	966	45.3%
SOYBEAN	224,248	228,643.14	-1.9%	250,007.55	-10.3%	234,244	196,230	19.4%
SOYBEAN MEAL	106,685	133,160.67	-19.9%	135,567.5	-21.3%	129,983	112,124	15.9%
SOYBEAN OIL	140,303	143,455.29	-2.2%	148,121	-5.3%	148,411	120,747	22.9%
WHEAT	1,476	512.48	188.0%	1,204.32	22.5%	1,174	672	74.7%
Ag Products Options								
CHI WHEAT	30,083	23,350.71	28.8%	40,954.68	-26.5%	33,461	33,937	-1.4%
CORN	84,005	100,412.67	-16.3%	97,333.95	-13.7%	81,478	96,379	-15.5%
CORN NEARBY+2 CAL SPRD	113	5.95	1796.0%	284.32	-60.3%	233	105	122.1%
DEC-DEC CORN CAL SPRD	58	103.52	-43.5%	11.36	414.6%	18	34	-46.8%
DEC-JULY CORN CAL SPRD	0	152.86	-100.0%	0	-	2	84	-97.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	12	4.76	143.0%	96.36	-88.0%	99	8	1099.3%
JULY-DEC CORN CAL SPRD	0	126.67	-100.0%	255	-100.0%	197	93	110.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	58	2.38	2340.0%	12.27	373.4%	35	16	111.1%
JULY-JULY WHEAT CAL SPRD	3	0	-	0	-	1	0	-
JULY-NOV SOYBEAN CAL SPRD	24	19.76	20.5%	142.23	-83.3%	79	51	55.8%
KC WHEAT	5,065	2,873.57	76.2%	5,830	-13.1%	5,121	4,067	25.9%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	6	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	30	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	35.71	-100.0%	0	-	0	10	-100.0%
NOV-MAR SOYBEAN CSO	6	0	-	33.18	-82.8%	10	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
OATS	3	27.9	-88.7%	2.5	25.7%	17	37	-54.1%
ROUGH RICE	156	70.76	120.0%	134.41	15.8%	158	106	49.7%
SOYBEAN	40,139	51,139.57	-21.5%	60,758.77	-33.9%	49,883	49,075	1.6%
SOYBEAN CRUSH	17	0.19	8573.9%	0.91	1717.6%	14	0	28958.8%
SOYBEAN MEAL	10,230	7,113.62	43.8%	15,607.86	-34.5%	11,017	6,930	59.0%
SOYBEAN OIL	6,840	4,950.9	38.2%	9,682.73	-29.4%	10,141	5,281	92.0%
SOYBN NEARBY+2 CAL SPRD	12	0	-	27.27	-57.2%	11	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0.71	-100.0%	9.09	-100.0%	2	6	-57.5%
WHEAT	110	343.76	-68.1%	33.45	227.9%	74	215	-65.7%
WHEAT-CORN IC50	53	30.48	73.4%	0.45	11529.7%	14	30	-53.2%
WHEAT NEARBY+2 CAL SPRD	19	45.71	-58.7%	22.95	-17.9%	26	27	-4.0%

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Ags Futures								
FERTILIZER PRODUCS	138	71.43	92.7%	172.73	-20.3%	140	68	105.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,803,594	3,300,331.1	-15.1%	6,416,314.77	-56.3%	5,521,537	4,323,054	27.7%
Equity Index Futures	354,187	161,082.38	119.9%	614,026.77	-42.3%	431,223	207,264	108.1%
Energy Futures	106	393.76	-73.0%	128.45	-17.3%	121	485	-75.1%
Ag Products Futures	1,054,372	1,222,713.57	-13.8%	1,114,309.86	-5.4%	1,093,845	1,055,711	3.6%
Ags Futures	138	71.43	92.7%	172.73	-20.3%	140	68	105.1%
TOTAL FUTURES	4,212,397	4,684,592.24	-10.1%	8,144,952.59	-48.3%	7,046,864.96	5,586,581.94	26.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	552,011	903,435.14	-38.9%	1,278,067.23	-56.8%	1,126,616	963,588	16.9%
Equity Index Options	99	124.57	-20.6%	262.18	-62.3%	174	242	-28.4%
Ag Products Options	177,004	190,812.19	-7.2%	231,233.77	-23.5%	192,129	196,493	-2.2%
TOTAL OPTIONS	729,114	1,094,371.91	-33.4%	1,509,563.18	-51.7%	1,318,919.03	1,160,323.78	13.7%
TOTAL COMBINED								
Interest Rate	3,355,606	4,203,766.24	-20.2%	7,694,382	-56.4%	6,648,153	5,286,642	25.8%
Equity Index	354,286	161,206.95	119.8%	614,288.95	-42.3%	431,396	207,507	107.9%
Energy	106	393.76	-73.0%	128.45	-17.3%	121	485	-75.1%
Ag Products	1,231,376	1,413,525.76	-12.9%	1,345,543.64	-8.5%	1,285,974	1,252,204	2.7%
Ags	138	71.43	92.7%	172.73	-20.3%	140	68	105.1%
GRAND TOTAL	4,941,511	5,778,964.14	-14.5%	9,654,515.77	-48.8%	8,365,784	6,746,905.72	24.0%