

CBOT Exchange ADV Report - Monthly

May 2020

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	ADV MAY 2020	ADV MAY 2019	% CHG	ADV APR 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	1,767,647	2,587,245.95	-31.7%	1,090,598.95	62.1%	2,044,327	1,846,742	10.7%
10-YR SWAP RATE	2,025	1,260.05	60.7%	1,843.62	9.8%	4,215	2,441	72.7%
15-YR SWAP RATE	0	0	-	0	-	0	53	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-100.0%
2-YR NOTE	722,228	1,169,082.45	-38.2%	360,972.67	100.1%	770,779	731,920	5.3%
2-YR SWAP RATE	152	1,837.95	-91.7%	33.38	354.9%	1,099	1,919	-42.7%
30-YR BOND	399,517	442,179.27	-9.6%	204,066.95	95.8%	413,887	347,281	19.2%
30-YR SWAP RATE	5	28.91	-82.7%	1.24	303.8%	11	34	-67.0%
3-YR SWAP RATE	10	408.45	-97.6%	187.1	-94.8%	216	460	-52.9%
4-YR SWAP RATE	26	1,289.5	-98.0%	23.19	12.8%	68	582	-88.3%
5-YR NOTE	1,303,175	1,780,552.09	-26.8%	633,723.33	105.6%	1,266,329	1,234,851	2.5%
5-YR SWAP RATE	2,493	3,326.59	-25.1%	2,656.48	-6.2%	3,484	3,364	3.6%
7-YR SWAP RATE	49	335.95	-85.3%	32.81	50.3%	118	212	-44.2%
FED FUND	206,532	430,593.73	-52.0%	206,894.33	-0.2%	383,579	310,035	23.7%
Ultra 10-Year Note	319,248	327,207.05	-2.4%	172,560.81	85.0%	293,847	219,849	33.7%
ULTRA T-BOND	284,232	313,040.14	-9.2%	129,999.52	118.6%	239,734	201,940	18.7%
Interest Rate Options								
10-YR NOTE	315,653	756,564.55	-58.3%	328,375.33	-3.9%	657,201	643,621	2.1%
2-YR NOTE	10,426	33,373.09	-68.8%	15,950.67	-34.6%	17,005	23,616	-28.0%
30-YR BOND	82,041	164,052.23	-50.0%	64,664.67	26.9%	134,610	134,355	0.2%
5-YR NOTE	130,602	290,340.14	-55.0%	142,972.14	-8.7%	203,266	220,809	-7.9%
FED FUND	3	0	-	28.81	-91.3%	106	4	2339.6%
Ultra 10-Year Note	0	196.86	-100.0%	0	-	155	150	3.4%
ULTRA T-BOND	26	1,209.77	-97.8%	19.62	33.0%	124	718	-82.7%
Equity Index Futures								
DJ US REAL ESTATE	3,429	874.59	292.1%	3,079.86	11.3%	3,836	1,738	120.7%
E-mini (\$5) Dow	217,856	267,708.45	-18.6%	207,126.05	5.2%	276,595	218,497	26.6%
MICRO MINI \$5 DOW	128,570	42,866.64	199.9%	143,980.76	-10.7%	134,992	9,068	1388.7%
S&P 500	0	0	-	0	-	0	0	-
Equity Index Options								
E-mini (\$5) Dow	146	164.45	-11.1%	98.86	47.8%	168	226	-25.5%
Energy Futures								
ETHANOL	57	433	-86.9%	106.24	-46.4%	108	474	-77.2%

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Ag Products Futures								
CHI WHEAT	93,509	130,890.23	-28.6%	128,551.33	-27.3%	134,374	133,549	0.6%
CORN	228,079	616,354.18	-63.0%	386,439.52	-41.0%	340,450	462,812	-26.4%
DJ_UBS ROLL SELECT INDEX FU	23	5.09	349.8%	0	-	35	37	-6.5%
DOW-UBS COMMOD INDEX	311	2,036.91	-84.7%	770.24	-59.7%	1,407	1,935	-27.3%
FERTILIZER PRODUCTS	7	108.41	-93.5%	5.71	22.5%	9	99	-90.5%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	39,212	63,267.77	-38.0%	59,846.95	-34.5%	57,340	64,625	-11.3%
MINI CORN	848	1,211.77	-30.0%	1,522.14	-44.3%	934	551	69.3%
MINI SOYBEAN	949	1,124.05	-15.6%	1,522.67	-37.7%	1,213	843	44.0%
MINI WHEAT	695	322.05	115.7%	904.19	-23.2%	628	238	163.6%
OATS	535	636.36	-15.9%	459.33	16.5%	596	681	-12.6%
ROUGH RICE	571	862.45	-33.8%	1,638.33	-65.2%	1,242	944	31.6%
SOYBEAN	167,091	231,645.23	-27.9%	224,248.19	-25.5%	221,204	203,722	8.6%
SOYBEAN MEAL	74,480	121,262.55	-38.6%	106,685.1	-30.2%	119,206	114,057	4.5%
SOYBEAN OIL	88,610	109,344.86	-19.0%	140,302.67	-36.8%	136,799	118,335	15.6%
WHEAT	741	550.59	34.6%	1,475.76	-49.8%	1,090	647	68.6%
Ag Products Options								
CHI WHEAT	25,038	39,086.77	-35.9%	30,082.62	-16.8%	31,826	35,026	-9.1%
CORN	64,082	261,581.05	-75.5%	84,005.14	-23.7%	78,100	131,326	-40.5%
CORN NEARBY+2 CAL SPRD	41	316.14	-87.1%	112.86	-63.9%	196	150	30.8%
DEC-DEC CORN CAL SPRD	2	230.32	-99.0%	58.48	-96.1%	15	75	-80.3%
DEC-JULY CORN CAL SPRD	3	346.82	-99.3%	0	-	2	140	-98.4%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	2	14.55	-84.5%	11.57	-80.6%	81	10	738.1%
JULY-DEC CORN CAL SPRD	31	22.73	35.3%	0	-	164	78	109.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	18	0	-	58.1	-69.4%	31	13	142.4%
JULY-JULY WHEAT CAL SPRD	0	0	-	3.33	-100.0%	1	0	-
JULY-NOV SOYBEAN CAL SPRD	41	89.32	-54.1%	23.81	72.2%	72	59	21.6%
KC WHEAT	3,753	5,962.32	-37.1%	5,064.52	-25.9%	4,856	4,468	8.7%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	5	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	24	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	100	-100.0%	0	-	0	29	-100.0%
NOV-MAR SOYBEAN CSO	3	0.91	175.0%	5.71	-56.3%	9	0	4441.5%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
OATS	4	14.05	-69.0%	3.14	38.4%	14	32	-54.8%
ROUGH RICE	196	93.77	108.7%	155.67	25.7%	166	103	60.4%
SOYBEAN	38,681	93,162.68	-58.5%	40,138.67	-3.6%	47,708	58,402	-18.3%
SOYBEAN CRUSH	7	0	-	16.52	-56.1%	13	0	33237.4%
SOYBEAN MEAL	6,200	11,325.95	-45.3%	10,230.24	-39.4%	10,082	7,860	28.3%
SOYBEAN OIL	5,533	6,521.45	-15.2%	6,840.14	-19.1%	9,246	5,544	66.8%
SOYBN NEARBY+2 CAL SPRD	0	250	-100.0%	11.67	-100.0%	9	53	-83.8%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	2	4	-56.6%
WHEAT	98	447.77	-78.1%	109.71	-10.4%	78	264	-70.3%
WHEAT-CORN IC50	30	1.82	1550.0%	52.86	-43.2%	17	24	-29.0%
WHEAT NEARBY+2 CAL SPRD	50	0	-	18.86	165.2%	31	22	43.2%

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Ags Futures								
FERTILIZER PRODUCS	91	68.18	33.2%	137.62	-34.0%	131	68	91.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	5,007,338	7,058,388.09	-29.1%	2,803,594.38	78.6%	5,421,692	4,901,682	10.6%
Equity Index Futures	349,855	311,449.68	12.3%	354,186.67	-1.2%	415,423	229,303	81.2%
Energy Futures	57	433	-86.9%	106.24	-46.4%	108	474	-77.2%
Ag Products Futures	695,660	1,279,622.5	-45.6%	1,054,372.14	-34.0%	1,016,527	1,103,077	-7.8%
Ags Futures	91	68.18	33.2%	137.62	-34.0%	131	68	91.2%
TOTAL FUTURES	6,053,000	8,649,961.45	-30.0%	4,212,397.05	43.7%	6,853,881.45	6,234,604.53	9.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	538,751	1,245,736.64	-56.8%	552,011.24	-2.4%	1,012,468	1,023,273	-1.1%
Equity Index Options	146	164.45	-11.1%	98.86	47.8%	168	226	-25.5%
Ag Products Options	143,813	419,568.41	-65.7%	177,003.62	-18.8%	182,747	243,682	-25.0%
TOTAL OPTIONS	682,710	1,665,469.5	-59.0%	729,113.71	-6.4%	1,195,383.25	1,267,181.53	-5.7%
TOTAL COMBINED								
Interest Rate	5,546,088	8,304,124.73	-33.2%	3,355,605.62	65.3%	6,434,160	5,924,955	8.6%
Equity Index	350,001	311,614.14	12.3%	354,285.52	-1.2%	415,591	229,529	81.1%
Energy	57	433	-86.9%	106.24	-46.4%	108	474	-77.2%
Ag Products	839,472	1,699,190.91	-50.6%	1,231,375.76	-31.8%	1,199,274	1,346,759	-11.0%
Ags	91	68.18	33.2%	137.62	-34.0%	131	68	91.2%
GRAND TOTAL	6,735,710	10,315,430.95	-34.7%	4,941,510.76	36.3%	8,049,264.7	7,501,786.06	7.3%