

CBOT Exchange ADV Report - Monthly

July 2020

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	ADV JUL 2020	ADV JUL 2019	% CHG	ADV JUN 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	811,272	1,363,583.86	-40.5%	1,165,435.14	-30.4%	1,728,253	1,749,907	-1.2%
10-YR SWAP RATE	908	1,360.86	-33.3%	7,483.41	-87.9%	4,209	2,921	44.1%
15-YR SWAP RATE	0	0	-	0	-	0	38	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-100.0%
2-YR NOTE	200,866	505,732.55	-60.3%	301,684.77	-33.4%	615,281	681,894	-9.8%
2-YR SWAP RATE	165	2,661.05	-93.8%	2,263.41	-92.7%	1,133	2,393	-52.6%
30-YR BOND	230,946	260,736.73	-11.4%	261,242.23	-11.6%	363,663	327,802	10.9%
30-YR SWAP RATE	3	17.41	-81.2%	3.27	0.0%	9	35	-74.8%
3-YR NOTE	2,863	0	-	0	-	428	0	-
3-YR SWAP RATE	6	1,571.68	-99.6%	523.36	-98.9%	231	699	-67.0%
4-YR SWAP RATE	43	244	-82.6%	176.86	-75.9%	80	554	-85.5%
5-YR NOTE	431,794	854,610.73	-49.5%	652,771.18	-33.9%	1,049,607	1,154,417	-9.1%
5-YR SWAP RATE	1,161	2,988.41	-61.2%	3,169.86	-63.4%	3,090	3,853	-19.8%
7-YR SWAP RATE	13	185	-92.9%	108.77	-87.9%	101	243	-58.2%
FED FUND	78,871	450,037.59	-82.5%	147,991.5	-46.7%	302,718	369,201	-18.0%
Ultra 10-Year Note	129,614	171,388.64	-24.4%	180,576.73	-28.2%	252,316	212,465	18.8%
ULTRA T-BOND	111,577	114,434.64	-2.5%	151,764.41	-26.5%	207,388	181,122	14.5%
Interest Rate Options								
10-YR NOTE	281,091	594,572.64	-52.7%	465,951	-39.7%	572,290	637,510	-10.2%
2-YR NOTE	3,303	21,044.73	-84.3%	5,112.68	-35.4%	13,175	24,101	-45.3%
30-YR BOND	97,890	115,175.64	-15.0%	93,411.32	4.8%	122,949	130,877	-6.1%
5-YR NOTE	52,432	229,098.73	-77.1%	116,268.59	-54.9%	167,672	229,665	-27.0%
FED FUND	0	850.41	-100.0%	0	-	74	138	-46.2%
Ultra 10-Year Note	0	23.18	-100.0%	0	-	109	120	-9.0%
ULTRA T-BOND	14	1,407.86	-99.0%	11.41	19.1%	91	862	-89.5%
Equity Index Futures								
DJ US REAL ESTATE	1,024	1,097.27	-6.7%	6,371.86	-83.9%	3,795	2,045	85.6%
E-mini (\$5) Dow	202,685	162,103.91	25.0%	273,868	-26.0%	265,126	209,003	26.9%
MICRO MINI \$5 DOW	136,034	48,494.45	180.5%	163,351.82	-16.7%	139,392	19,248	624.2%
S&P 500	0	0	-	7.27	-100.0%	1	0	-
Equity Index Options								
E-mini (\$5) Dow	105	96.14	9.0%	187.77	-44.2%	162	196	-17.5%
Energy Futures								
ETHANOL	10	245.05	-95.9%	27.32	-63.1%	81	422	-80.7%

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Ag Products Futures								
CHI WHEAT	118,213	103,252.82	14.5%	153,153.41	-22.8%	134,766	134,648	0.1%
CORN	323,375	365,520.14	-11.5%	465,216.05	-30.5%	356,567	475,130	-25.0%
DJ_UBS ROLL SELECT INDEX FU	0	20.55	-100.0%	143.5	-100.0%	46	54	-15.5%
DOW-UBS COMMOD INDEX	323	1,137.05	-71.6%	3,132.41	-89.7%	1,503	2,377	-36.8%
FERTILIZER PRODUCTS	9	38.64	-77.1%	2.05	333.3%	8	91	-90.9%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	43,928	51,153.23	-14.1%	63,094.73	-30.4%	56,194	64,369	-12.7%
MINI CORN	1,127	766	47.2%	985	14.4%	970	695	39.5%
MINI SOYBEAN	1,484	796.86	86.3%	1,211.82	22.5%	1,254	862	45.4%
MINI WHEAT	573	420.73	36.2%	574.05	-0.2%	612	292	109.4%
OATS	299	430	-30.5%	820.91	-63.6%	585	702	-16.6%
ROUGH RICE	428	615.18	-30.5%	1,234.09	-65.3%	1,119	942	18.8%
SOYBEAN	187,079	173,662.95	7.7%	252,852.45	-26.0%	220,834	210,905	4.7%
SOYBEAN MEAL	102,387	90,573.5	13.0%	125,443.23	-18.4%	117,622	114,154	3.0%
SOYBEAN OIL	113,402	101,444.91	11.8%	126,600.95	-10.4%	131,771	118,502	11.2%
WHEAT	1,206	1,111.45	8.5%	825.77	46.0%	1,068	755	41.5%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	3	0	-	0.09	3650.4%	1	0	-
CHI WHEAT	31,767	27,912.55	13.8%	26,186	21.3%	30,973	34,309	-9.7%
CORN	95,977	139,916.77	-31.4%	94,270.91	1.8%	83,196	146,706	-43.3%
CORN NEARBY+2 CAL SPRD	406	386.64	5.1%	564.55	-28.0%	282	245	15.4%
DEC-DEC CORN CAL SPRD	8	68	-88.3%	22.73	-65.0%	15	75	-80.0%
DEC-JULY CORN CAL SPRD	28	136.45	-79.7%	45.45	-39.0%	12	126	-90.1%
DEC-JULY WHEAT CAL SPRD	23	0	-	0	-	3	0	-
Intercommodity Spread	13	0	-	120.23	-89.6%	76	7	1014.4%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	0	31.5	-100.0%	0	-	115	84	37.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	23	0	-	18.86	20.5%	28	10	184.7%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	1	0	-
JULY-NOV SOYBEAN CAL SPRD	0	0	-	298.86	-100.0%	95	42	126.3%
KC WHEAT	5,418	4,278.73	26.6%	3,641.32	48.8%	4,758	4,593	3.6%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	3	0	-
MAR-JULY CORN CAL SPRD	0	0.91	-100.0%	0	-	17	0	12313.7%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	11.36	-100.0%	0	-	0	22	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	3.86	-100.0%	7	0	4791.0%
NOV-NOV SOYBEAN CAL SPRD	0	46.36	-99.0%	0	-	0	13	-99.5%
OATS	6	7.18	-12.7%	7.5	-16.4%	12	26	-53.5%
ROUGH RICE	118	162.59	-27.5%	222.5	-47.0%	167	109	53.3%
SOYBEAN	67,403	50,606.14	33.2%	50,891.18	32.4%	51,132	58,617	-12.8%
SOYBEAN CRUSH	34	0	-	13.18	154.5%	16	0	58244.5%
SOYBEAN MEAL	10,555	7,418.05	42.3%	8,406.36	25.6%	9,902	7,881	25.6%
SOYBEAN OIL	7,389	4,219.95	75.1%	5,451.95	35.5%	8,401	5,259	59.7%
SOYBN NEARBY+2 CAL SPRD	17	0	-	0	-	9	38	-77.4%
SOYMEAL NEARBY+2 CAL SPRD	0	1.14	-100.0%	0	-	1	3	-59.5%
WHEAT	83	132.5	-37.7%	78.27	5.5%	79	233	-66.0%
WHEAT-CORN IC50	73	4.55	1508.0%	0.91	7939.9%	23	18	26.3%
WHEAT NEARBY+2 CAL SPRD	59	9.09	550.0%	54.77	7.9%	39	17	131.3%
Ags Futures								
FERTILIZER PRODUCS	214	127.73	67.5%	140.68	52.1%	145	81	79.3%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,000,100	3,729,553.14	-46.4%	2,875,194.91	-30.4%	4,528,509	4,687,542	-3.4%
Equity Index Futures	339,743	211,695.64	60.5%	443,598.95	-23.4%	408,314	230,296	77.3%
Energy Futures	10	245.05	-95.9%	27.32	-63.1%	81	422	-80.7%
Ag Products Futures	893,833	890,944	0.3%	1,195,290.41	-25.2%	1,024,918	1,124,479	-8.9%
Ags Futures	214	127.73	67.5%	140.68	52.1%	145	81	79.3%
TOTAL FUTURES	3,233,899	4,832,565.55	-33.1%	4,514,252.27	-28.4%	5,961,966.8	6,042,819.75	-1.3%

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TOTAL OPTIONS GROUP								
Interest Rate Options	434,729	962,173.18	-54.8%	680,755	-36.1%	876,359	1,023,271	-14.4%
Equity Index Options	105	96.14	9.0%	187.77	-44.2%	162	196	-17.5%
Ag Products Options	219,404	235,350.45	-6.8%	190,299.5	15.3%	189,364	258,433	-26.7%
TOTAL OPTIONS	654,238	1,197,619.77	-45.4%	871,242.27	-24.9%	1,065,884.61	1,281,900.5	-16.9%
TOTAL COMBINED								
Interest Rate	2,434,829	4,691,726.32	-48.1%	3,555,949.91	-31.5%	5,404,868	5,710,814	-5.4%
Equity Index	339,847	211,791.77	60.5%	443,786.73	-23.4%	408,475	230,492	77.2%
Energy	10	245.05	-95.9%	27.32	-63.1%	81	422	-80.7%
Ag Products	1,113,237	1,126,294.45	-1.2%	1,385,589.91	-19.7%	1,214,282	1,382,912	-12.2%
Ags	214	127.73	67.5%	140.68	52.1%	145	81	79.3%
GRAND TOTAL	3,888,137	6,030,185.32	-35.5%	5,385,494.55	-27.8%	7,027,851.4	7,324,720.25	-4.1%