

CBOT Exchange ADV Report - Monthly

August 2020

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	ADV AUG 2020	ADV AUG 2019	% CHG	ADV JUL 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	1,746,945	2,570,859.41	-32.0%	811,271.5	115.3%	1,730,590	1,857,412	-6.8%
10-YR SWAP RATE	1,358	3,993.09	-66.0%	907.68	49.6%	3,853	3,061	25.9%
15-YR SWAP RATE	0	0	-	0	-	0	33	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-100.0%
2-YR NOTE	598,600	1,173,046.14	-49.0%	200,865.55	198.0%	613,196	746,212	-17.8%
2-YR SWAP RATE	243	2,460.05	-90.1%	164.86	47.4%	1,022	2,401	-57.4%
30-YR BOND	476,786	558,483.59	-14.6%	230,945.95	106.4%	377,804	358,011	5.5%
30-YR SWAP RATE	1	23.09	-96.1%	3.27	-72.4%	8	33	-76.6%
3-YR NOTE	5,942	0	-	2,862.59	107.6%	1,118	0	-
3-YR SWAP RATE	88	1,446.18	-93.9%	5.91	1382.8%	213	797	-73.3%
4-YR SWAP RATE	31	221.09	-86.1%	42.55	-27.9%	74	510	-85.4%
5-YR NOTE	1,209,067	1,834,341.14	-34.1%	431,793.68	180.0%	1,069,540	1,243,455	-14.0%
5-YR SWAP RATE	1,183	3,677.41	-67.8%	1,160.82	1.9%	2,851	3,830	-25.6%
7-YR SWAP RATE	31	65.09	-52.5%	13.18	134.5%	92	219	-57.8%
FED FUND	97,733	407,577.64	-76.0%	78,871.41	23.9%	277,095	374,226	-26.0%
Ultra 10-Year Note	323,518	405,106.64	-20.1%	129,613.86	149.6%	261,216	237,692	9.9%
ULTRA T-BOND	306,207	340,889.05	-10.2%	111,577.09	174.4%	219,741	202,044	8.8%
Interest Rate Options								
10-YR NOTE	391,946	773,749.64	-49.3%	281,090.91	39.4%	549,747	655,351	-16.1%
2-YR NOTE	1,443	21,840.68	-93.4%	3,303.18	-56.3%	11,708	23,805	-50.8%
30-YR BOND	119,014	206,144	-42.3%	97,889.73	21.6%	122,457	140,733	-13.0%
5-YR NOTE	64,012	233,800.32	-72.6%	52,431.55	22.1%	154,714	230,207	-32.8%
FED FUND	0	66.09	-100.0%	0	-	65	129	-49.5%
Ultra 10-Year Note	0	425.27	-100.0%	0	-	95	160	-40.3%
ULTRA T-BOND	8	1,070.14	-99.2%	13.59	-40.4%	80	889	-90.9%
Equity Index Futures								
DJ US REAL ESTATE	1,234	1,554.55	-20.6%	1,023.82	20.5%	3,475	1,980	75.4%
E-mini (\$5) Dow	164,377	261,984.91	-37.3%	202,684.64	-18.9%	252,532	215,941	16.9%
MICRO MINI \$5 DOW	68,812	73,331.82	-6.2%	136,034.14	-49.4%	130,570	26,330	395.9%
S&P 500	0	384.09	-100.0%	0	-	1	50	-98.1%
Equity Index Options								
E-mini (\$5) Dow	120	211.86	-43.3%	104.82	14.6%	157	198	-21.0%
Energy Futures								
ETHANOL	8	197.09	-95.9%	10.09	-19.8%	72	393	-81.6%

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Ag Products Futures								
CHI WHEAT	156,787	130,785.73	19.9%	118,212.91	32.6%	137,518	134,142	2.5%
CORN	431,629	468,972.95	-8.0%	323,375.23	33.5%	365,950	474,324	-22.8%
DJ_UBS ROLL SELECT INDEX FU	36	0	-	0	-	45	47	-5.3%
DOW-UBS COMMOD INDEX	366	1,090.41	-66.5%	322.55	13.3%	1,361	2,209	-38.4%
FERTILIZER PRODUCTS	6	28.41	-78.2%	8.86	-30.2%	8	82	-90.3%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	74,688	74,122.09	0.8%	43,927.64	70.0%	58,505	65,646	-10.9%
MINI CORN	1,281	953.95	34.3%	1,127.23	13.6%	1,009	729	38.4%
MINI SOYBEAN	1,747	853.5	104.7%	1,484.45	17.7%	1,315	861	52.8%
MINI WHEAT	650	523.55	24.2%	573.14	13.5%	616	322	91.2%
OATS	462	410.64	12.5%	299.05	54.5%	570	664	-14.1%
ROUGH RICE	1,057	1,455.41	-27.4%	427.68	147.1%	1,111	1,009	10.1%
SOYBEAN	211,091	171,444.45	23.1%	187,079.05	12.8%	219,616	205,737	6.7%
SOYBEAN MEAL	106,867	103,220.36	3.5%	102,386.64	4.4%	116,278	112,722	3.2%
SOYBEAN OIL	110,300	120,512.23	-8.5%	113,402.23	-2.7%	129,088	118,765	8.7%
WHEAT	1,615	877.91	84.0%	1,205.91	34.0%	1,136	771	47.4%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	3.41	-100.0%	0	0	-
CHI WHEAT	32,666	29,501.86	10.7%	31,767.36	2.8%	31,185	33,679	-7.4%
CORN	96,903	148,798.14	-34.9%	95,977.45	1.0%	84,909	146,980	-42.2%
CORN NEARBY+2 CAL SPRD	816	327.5	149.3%	406.41	100.9%	349	256	36.6%
DEC-DEC CORN CAL SPRD	17	141.32	-88.2%	7.95	110.1%	15	83	-81.8%
DEC-JULY CORN CAL SPRD	53	23.41	127.8%	27.73	92.3%	18	113	-84.4%
DEC-JULY WHEAT CAL SPRD	46	0	-	23.18	97.2%	9	0	-
Intercommodity Spread	3	0	-	12.5	-77.1%	67	6	1028.0%
JAN-MAR SOYBEAN CSO	0	0	-	0.45	4.8%	0	0	-
JULY-DEC CORN CAL SPRD	95	7.91	1104.2%	0	-	113	74	52.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	22.73	-100.0%	25	9	186.6%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	1	0	-
JULY-NOV SOYBEAN CAL SPRD	0	4.55	-100.0%	0	-	83	37	124.2%
KC WHEAT	5,570	4,913.68	13.4%	5,418.41	2.8%	4,860	4,635	4.8%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	3	0	-
MAR-JULY CORN CAL SPRD	0	0.91	-100.0%	0	-	15	0	6149.9%
MAR-JULY WHEAT CAL SPRD	4	0	-	0	-	0	0	149.9%
NOV-JULY SOYBEAN CAL SPRD	5	13.64	-63.3%	0	-	1	21	-97.0%
NOV-MAR SOYBEAN CSO	14	0	-	0	-	8	0	6327.5%
NOV-NOV SOYBEAN CAL SPRD	3	0	-	0.45	528.6%	0	11	-96.3%
OATS	10	8.95	12.7%	6.27	60.9%	12	24	-50.2%
ROUGH RICE	120	321.09	-62.7%	117.82	1.5%	161	137	17.8%
SOYBEAN	63,688	43,734.18	45.6%	67,402.82	-5.5%	52,702	56,668	-7.0%
SOYBEAN CRUSH	5	0	-	33.55	-85.8%	15	0	61174.8%
SOYBEAN MEAL	12,935	6,617.95	95.4%	10,555.14	22.5%	10,281	7,716	33.2%
SOYBEAN OIL	9,125	6,503.68	40.3%	7,388.82	23.5%	8,491	5,422	56.6%
SOYBN NEARBY+2 CAL SPRD	10	0	-	16.82	-37.7%	9	33	-73.3%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	1	3	-59.2%
WHEAT	140	192.27	-27.0%	82.59	69.9%	87	228	-61.9%
WHEAT-CORN IC50	35	0	-	73.09	-52.4%	25	16	54.4%
WHEAT NEARBY+2 CAL SPRD	13	4.55	182.9%	59.09	-78.2%	35	15	134.3%
Ags Futures								
FERTILIZER PRODUCS	205	150	36.9%	213.95	-4.0%	152	90	69.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,767,733	7,302,189.59	-34.7%	2,000,099.91	138.4%	4,558,412	5,029,936	-9.4%
Equity Index Futures	234,423	337,255.36	-30.5%	339,742.59	-31.0%	386,577	244,303	58.2%
Energy Futures	8	197.09	-95.9%	10.09	-19.8%	72	393	-81.6%
Ag Products Futures	1,098,582	1,075,251.59	2.2%	893,832.55	22.9%	1,034,126	1,118,032	-7.5%
Ags Futures	205	150	36.9%	213.95	-4.0%	152	90	69.6%
TOTAL FUTURES	6,100,953	8,715,043.64	-30.0%	3,233,899.09	88.7%	5,979,340.03	6,392,753.83	-6.5%

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TOTAL OPTIONS GROUP								
Interest Rate Options	576,423	1,237,096.14	-53.4%	434,728.95	32.6%	838,867	1,051,272	-20.2%
Equity Index Options	120	211.86	-43.3%	104.82	14.6%	157	198	-21.0%
Ag Products Options	222,277	241,115.59	-7.8%	219,404.05	1.3%	193,478	256,165	-24.5%
TOTAL OPTIONS	798,820	1,478,423.59	-46.0%	654,237.82	22.1%	1,032,501.52	1,307,635.67	-21.0%
TOTAL COMBINED								
Interest Rate	5,344,156	8,539,285.73	-37.4%	2,434,828.86	119.5%	5,397,279	6,081,209	-11.2%
Equity Index	234,544	337,467.23	-30.5%	339,847.41	-31.0%	386,734	244,501	58.2%
Energy	8	197.09	-95.9%	10.09	-19.8%	72	393	-81.6%
Ag Products	1,320,859	1,316,367.18	0.3%	1,113,236.59	18.7%	1,227,604	1,374,198	-10.7%
Ags	205	150	36.9%	213.95	-4.0%	152	90	69.6%
GRAND TOTAL	6,899,773	10,193,467.23	-32.3%	3,888,136.91	77.5%	7,011,841.55	7,700,389.5	-8.9%