

CBOT Exchange ADV Report - Monthly

July 2018

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	ADV JUL 2018	ADV JUL 2017	% CHG	ADV JUN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
10-YR NOTE	1,179,297	1,223,822.35	-3.6%	1,522,882.48	-22.6%	1,754,650	1,481,393	18.4%
10-YR SWAP RATE	618	1,223.5	-49.5%	3,914.29	-84.2%	2,208	2,395	-7.8%
2-YR NOTE	254,641	239,715.55	6.2%	324,565.29	-21.5%	513,913	358,746	43.3%
30-YR BOND	238,536	233,611.8	2.1%	288,028.71	-17.2%	344,579	284,678	21.0%
30-YR SWAP RATE	0	6.15	-100.0%	2.57	-100.0%	7	64	-89.4%
5-YR NOTE	655,976	639,212.1	2.6%	827,589.76	-20.7%	1,081,566	894,446	20.9%
5-YR SWAP RATE	370	1,090.75	-66.0%	2,178.9	-83.0%	1,240	2,508	-50.6%
FED FUND	122,989	140,377.85	-12.4%	277,113.71	-55.6%	258,105	221,502	16.5%
Ultra 10-Year Note	115,524	94,936.05	21.7%	146,313.81	-21.0%	181,110	101,786	77.9%
ULTRA T-BOND	101,722	88,958.45	14.3%	131,914.71	-22.9%	169,658	121,573	39.6%
Interest Rate Options								
10-YR NOTE	424,222	517,467.05	-18.0%	627,581.52	-32.4%	625,668	505,072	23.9%
2-YR NOTE	21,104	3,200.05	559.5%	27,878.1	-24.3%	25,317	4,276	492.0%
30-YR BOND	98,725	133,012.85	-25.8%	93,481.9	5.6%	122,768	106,734	15.0%
5-YR NOTE	93,992	96,033.45	-2.1%	179,444.76	-47.6%	160,669	123,271	30.3%
FED FUND	0	0	-	0	-	117	68	73.6%
Ultra 10-Year Note	0	1.9	-100.0%	0	-	0	54	-99.6%
ULTRA T-BOND	119	84.15	40.9%	142.52	-16.8%	305	143	114.1%
Equity Index Futures								
DJ US REAL ESTATE	1,108	669.5	65.5%	4,808.57	-77.0%	2,183	1,244	75.5%
E-mini (\$5) Dow	158,099	106,612.8	48.3%	217,071.62	-27.2%	239,729	135,414	77.0%
Equity Index Options								
E-mini (\$5) Dow	281	296.65	-5.2%	441.38	-36.3%	495	248	99.2%
Energy Futures								
ETHANOL	321	326.2	-1.5%	445.05	-27.8%	434	715	-39.3%

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Ag Products Futures								
CHI WHEAT	140,065	156,059.35	-10.2%	200,936.57	-30.3%	161,292	144,356	11.7%
CORN	308,053	425,805.75	-27.7%	546,942.19	-43.7%	428,337	382,979	11.8%
DJ_UBS ROLL SELECT INDEX FU	17	0	-	281.05	-94.1%	75	33	126.9%
DOW-UBS COMMOD INDEX	2,906	2,335.85	24.4%	9,000.24	-67.7%	4,125	3,483	18.5%
FERTILIZER PRODUCTS	74	75	-2.0%	142.14	-48.3%	108	75	44.6%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	49,006	50,871.6	-3.7%	77,154.67	-36.5%	67,582	52,511	28.7%
MINI CORN	385	632.65	-39.1%	575.05	-33.0%	504	510	-1.1%
MINI SOYBEAN	777	1,186.6	-34.5%	952.81	-18.5%	1,183	819	44.4%
MINI WHEAT	497	426.6	16.5%	601.67	-17.4%	369	311	18.7%
OATS	314	514.6	-39.0%	791.24	-60.4%	697	742	-6.1%
ROUGH RICE	508	482.9	5.1%	1,505.62	-66.3%	908	1,089	-16.6%
SOYBEAN	175,717	264,372.8	-33.5%	314,440.29	-44.1%	258,497	218,810	18.1%
SOYBEAN MEAL	112,878	117,804.3	-4.2%	155,628.95	-27.5%	133,842	103,509	29.3%
SOYBEAN OIL	103,929	123,380.2	-15.8%	165,797.43	-37.3%	128,851	117,952	9.2%
WHEAT	1,086	1,189.45	-8.7%	789.52	37.6%	539	765	-29.6%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	2.5	-100.0%	0	-	0	1	-100.0%
CHI WHEAT	42,236	41,972.25	0.6%	40,287.67	4.8%	40,049	34,486	16.1%
CORN	124,551	164,489.4	-24.3%	189,212.76	-34.2%	117,292	108,002	8.6%
CORN NEARBY+2 CAL SPRD	35	52	-32.7%	2.38	1370.0%	53	55	-3.2%
DEC-DEC CORN CAL SPRD	112	29.35	280.4%	91.48	22.1%	68	43	58.5%
DEC-JULY CORN CAL SPRD	312	335.2	-7.0%	79.05	294.3%	65	169	-61.7%
DEC-JULY WHEAT CAL SPRD	6	0	-	0	-	1	0	-
Intercommodity Spread	0	0	-	71.9	-100.0%	66	5	1259.3%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	0	0	-	20.33	-100.0%	69	120	-42.8%
JULY-DEC SOYMEAL CAL SPRD	60	0	-	0	-	8	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	4	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	50	-100.0%	17	11	49.9%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	10	-100.0%	346	489	-29.3%
KC WHEAT	4,448	2,680.5	65.9%	3,543.62	25.5%	4,460	2,528	76.4%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	1	9	-85.4%
NOV-JULY SOYBEAN CAL SPRD	0	0.05	-100.0%	0	-	0	4	-99.8%
NOV-MAR SOYBEAN CSO	3	0	-	0.48	425.0%	1	0	-
NOV-NOV SOYBEAN CAL SPRD	0	2.1	-100.0%	0	-	0	1	-85.1%
OATS	6	67.35	-91.6%	13.29	-57.5%	18	60	-70.2%
ROUGH RICE	74	89.6	-17.9%	95	-22.5%	70	105	-33.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	17.43	-98.9%	8	0	-
SOYBEAN	68,699	108,290.35	-36.6%	111,770.24	-38.5%	86,644	70,289	23.3%
SOYBEAN CRUSH	3	2.75	-1.8%	0.48	467.0%	1	4	-63.7%
SOYBEAN MEAL	8,976	11,776.95	-23.8%	17,676	-49.2%	15,589	9,173	70.0%
SOYBEAN OIL	3,748	5,649.4	-33.7%	5,323.33	-29.6%	5,513	8,666	-36.4%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0.48	-100.0%	0	7	-99.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	95.24	-100.0%	17	0	-
WHEAT	90	0	-	2.81	3103.4%	18	10	84.2%
WHEAT-CORN ICSO	72	3	2291.7%	19.05	276.7%	33	43	-23.8%
WHEAT NEARBY+2 CAL SPRD	61	30	104.2%	125.71	-51.3%	77	52	47.4%
Ags Futures								
FERTILIZER PRODUCS	36	10	262.5%	55.71	-34.9%	51	2	2884.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,669,672	2,662,954.55	0.3%	3,524,504.24	-24.3%	4,307,035	3,469,091	24.2%
Equity Index Futures	159,207	107,282.3	48.4%	221,880.19	-28.2%	241,912	136,658	77.0%
Energy Futures	321	326.2	-1.5%	445.05	-27.8%	434	715	-39.3%
Ag Products Futures	896,210	1,145,137.65	-21.7%	1,475,539.43	-39.3%	1,186,908	1,027,941	15.5%
Ags Futures	36	10	262.5%	55.71	-34.9%	51	2	2884.1%
TOTAL FUTURES	3,725,447	3,915,710.7	-4.9%	5,222,424.62	-28.7%	5,736,339.92	4,634,406.01	23.8%

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TOTAL OPTIONS GROUP								
Interest Rate Options	638,162	749,799.45	-14.9%	928,528.81	-31.3%	934,845	739,617	26.4%
Equity Index Options	281	296.65	-5.2%	441.38	-36.3%	495	248	99.2%
Ag Products Options	253,489	335,472.75	-24.4%	368,508.71	-31.2%	270,484	234,337	15.4%
TOTAL OPTIONS	891,932	1,085,568.85	-17.8%	1,297,478.9	-31.3%	1,205,824.01	974,201.85	23.8%
TOTAL COMBINED								
Interest Rate	3,307,834	3,412,754	-3.1%	4,453,033.05	-25.7%	5,241,880	4,208,708	24.5%
Equity Index	159,488	107,578.95	48.3%	222,321.57	-28.3%	242,407	136,906	77.1%
Energy	321	326.2	-1.5%	445.05	-27.8%	434	715	-39.3%
Ag Products	1,149,699	1,480,610.4	-22.3%	1,844,048.14	-37.7%	1,457,392	1,262,278	15.5%
Ags	36	10	262.5%	55.71	-34.9%	51	2	2884.1%
GRAND TOTAL	4,617,379	5,001,279.55	-7.7%	6,519,903.52	-29.2%	6,942,163.93	5,608,607.86	23.8%