

CBOT Exchange ADV Report - Monthly

August 2018

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	ADV AUG 2018	ADV AUG 2017	% CHG	ADV JUL 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
10-YR NOTE	1,916,830	1,699,058.3	12.8%	1,214,488.57	57.8%	1,776,862	1,511,192	17.6%
10-YR SWAP RATE	675	1,198.35	-43.6%	596.24	13.3%	1,995	2,231	-10.6%
2-YR NOTE	633,868	485,832.91	30.5%	257,070.48	146.6%	528,381	376,145	40.5%
30-YR BOND	377,329	331,332.48	13.9%	249,731.14	51.1%	349,636	291,066	20.1%
30-YR SWAP RATE	0	5.87	-100.0%	0	-	6	56	-89.5%
5-YR NOTE	1,322,241	1,067,091.7	23.9%	675,572.71	95.7%	1,112,999	918,082	21.2%
5-YR SWAP RATE	517	1,021.74	-49.4%	358.71	44.2%	1,139	2,305	-50.6%
FED FUND	160,588	135,274	18.7%	122,369.43	31.2%	244,453	209,697	16.6%
Ultra 10-Year Note	210,385	145,848.7	44.2%	120,794.71	74.2%	185,212	107,818	71.8%
ULTRA T-BOND	250,056	189,736.39	31.8%	106,889.1	133.9%	180,428	130,905	37.8%
Interest Rate Options								
10-YR NOTE	557,155	543,133.87	2.6%	420,250.9	32.6%	615,000	510,283	20.5%
2-YR NOTE	27,885	21,514.22	29.6%	20,799.14	34.1%	25,590	6,636	285.6%
30-YR BOND	131,725	114,693.96	14.8%	100,980.71	30.4%	124,080	107,823	15.1%
5-YR NOTE	140,949	108,762.52	29.6%	93,084.9	51.4%	157,576	121,285	29.9%
FED FUND	23	143.48	-84.3%	0.05	47168.9%	104	78	33.6%
Ultra 10-Year Note	0	0	-	0	-	0	46	-99.6%
ULTRA T-BOND	172	77.39	122.8%	113.33	52.1%	286	134	114.1%
Equity Index Futures								
DJ US REAL ESTATE	1,133	576.87	96.5%	1,158.1	-2.1%	2,046	1,153	77.5%
E-mini (\$5) Dow	129,793	124,271.48	4.4%	157,655.62	-17.7%	224,791	133,888	67.9%
Equity Index Options								
E-mini (\$5) Dow	356	292.57	21.7%	298.48	19.3%	478	254	87.7%
Energy Futures								
ETHANOL	368	396.26	-7.2%	318.19	15.6%	424	671	-36.8%

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Ag Products Futures								
CHI WHEAT	185,268	147,025.3	26.0%	142,405.57	30.1%	164,598	144,721	13.7%
CORN	377,775	404,124.43	-6.5%	314,917.14	20.0%	421,858	385,874	9.3%
DJ_UBS ROLL SELECT INDEX FU	4	0	-	15.86	-76.5%	65	28	128.6%
DOW-UBS COMMOD INDEX	1,650	2,618.22	-37.0%	2,769.52	-40.4%	3,777	3,364	12.3%
FERTILIZER PRODUCTS	125	92.17	35.1%	77.14	61.4%	110	77	43.3%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	74,866	62,596.43	19.6%	50,986.57	46.8%	68,673	53,891	27.4%
MINI CORN	434	420.65	3.2%	399.38	8.7%	496	497	-0.3%
MINI SOYBEAN	744	465	60.0%	823.76	-9.7%	1,129	771	46.5%
MINI WHEAT	510	311	63.9%	523.19	-2.6%	391	311	25.9%
OATS	718	518.26	38.5%	336.19	113.4%	700	712	-1.6%
ROUGH RICE	1,215	1,301.91	-6.6%	511.19	137.8%	947	1,119	-15.4%
SOYBEAN	179,080	179,664.17	-0.3%	180,678.86	-0.9%	248,225	213,450	16.3%
SOYBEAN MEAL	118,379	94,956.13	24.7%	115,116.52	2.8%	131,972	102,338	29.0%
SOYBEAN OIL	95,696	118,333.17	-19.1%	103,597.05	-7.6%	124,319	118,004	5.4%
WHEAT	988	361.74	173.0%	1,205.71	-18.1%	616	710	-13.2%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
CHI WHEAT	45,846	29,921.65	53.2%	43,265.95	6.0%	40,950	33,861	20.9%
CORN	105,204	102,910.48	2.2%	127,032.24	-17.2%	116,063	107,305	8.2%
CORN NEARBY+2 CAL SPRD	415	254.39	63.3%	42.86	869.4%	101	82	23.5%
DEC-DEC CORN CAL SPRD	188	137.48	36.7%	106.33	76.7%	84	56	49.2%
DEC-JULY CORN CAL SPRD	225	221.48	1.6%	301.62	-25.4%	86	176	-51.2%
DEC-JULY WHEAT CAL SPRD	2	9.78	-84.2%	5.24	-70.5%	1	1	-36.0%
Intercommodity Spread	22	0	-	0	-	60	4	1327.8%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	27	0	-	0	-	63	104	-39.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	57.14	-100.0%	7	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	4	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	14	10	49.9%
JULY-NOV SOYBEAN CAL SPRD	43	0	-	0	-	304	422	-27.9%
KC WHEAT	5,308	2,352.13	125.7%	4,344.81	22.2%	4,558	2,504	82.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	1	8	-85.4%
NOV-JULY SOYBEAN CAL SPRD	0	22.61	-100.0%	0	-	0	7	-99.9%
NOV-MAR SOYBEAN CSO	0	0	-	2.38	-100.0%	1	0	-
NOV-NOV SOYBEAN CAL SPRD	5	0	-	0	-	1	1	-2.5%
OATS	35	78.87	-55.3%	5.86	502.2%	20	63	-67.9%
ROUGH RICE	99	49.09	101.2%	70.14	40.8%	73	97	-24.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0.19	-100.0%	7	0	-
SOYBEAN	69,343	76,786.09	-9.7%	70,501.38	-1.6%	84,497	71,178	18.7%
SOYBEAN CRUSH	0	1.52	-100.0%	2.57	-100.0%	1	3	-66.1%
SOYBEAN MEAL	12,160	6,395.65	90.1%	9,084.43	33.9%	15,115	8,793	71.9%
SOYBEAN OIL	4,918	8,236.91	-40.3%	3,881.1	26.7%	5,441	8,607	-36.8%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	0	6	-99.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	11.9	-100.0%	16	0	-
WHEAT	28	0	-	85.71	-67.1%	19	8	127.7%
WHEAT-CORN IC SO	15	3.04	407.8%	68.33	-77.4%	30	38	-19.3%
WHEAT NEARBY+2 CAL SPRD	54	164.13	-66.9%	58.33	-6.7%	74	68	8.9%
Ags Futures								
FERTILIZER PRODUCS	20	34.78	-41.2%	34.52	-40.8%	47	6	653.3%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,872,489	4,056,400.43	20.1%	2,747,871.1	77.3%	4,381,111	3,549,496	23.4%
Equity Index Futures	130,926	124,848.35	4.9%	158,813.71	-17.6%	226,837	135,041	68.0%
Energy Futures	368	396.26	-7.2%	318.19	15.6%	424	671	-36.8%
Ag Products Futures	1,037,451	1,012,788.61	2.4%	914,363.67	13.5%	1,167,875	1,025,867	13.8%
Ags Futures	20	34.78	-41.2%	34.52	-40.8%	47	6	653.3%
TOTAL FUTURES	6,041,254	5,194,468.43	16.3%	3,821,401.19	58.1%	5,776,293.9	4,711,081.22	22.6%

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TOTAL OPTIONS GROUP								
Interest Rate Options	857,909	788,325.43	8.8%	635,229.05	35.1%	922,637	746,285	23.6%
Equity Index Options	356	292.57	21.7%	298.48	19.3%	478	254	87.7%
Ag Products Options	243,938	227,545.3	7.2%	258,928.52	-5.8%	267,587	233,407	14.6%
TOTAL OPTIONS	1,102,203	1,016,163.3	8.5%	894,456.05	23.2%	1,190,701.67	979,946.57	21.5%
TOTAL COMBINED								
Interest Rate	5,730,398	4,844,725.87	18.3%	3,383,100.14	69.4%	5,303,749	4,295,782	23.5%
Equity Index	131,282	125,140.91	4.9%	159,112.19	-17.5%	227,314	135,295	68.0%
Energy	368	396.26	-7.2%	318.19	15.6%	424	671	-36.8%
Ag Products	1,281,389	1,240,333.91	3.3%	1,173,292.19	9.2%	1,435,462	1,259,273	14.0%
Ags	20	34.78	-41.2%	34.52	-40.8%	47	6	653.3%
GRAND TOTAL	7,143,457	6,210,631.74	15.0%	4,715,857.24	51.5%	6,966,995.58	5,691,027.79	22.4%