

CBOT Exchange ADV Report - Monthly
September 2018

	ADV SEP 2018	ADV SEP 2017	% CHG	ADV AUG 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
10-YR NOTE	1,459,000	1,387,833.3	5.1%	1,923,208.26	-24.1%	1,746,262	1,498,069	16.6%
10-YR SWAP RATE	3,909	4,515	-13.4%	662.48	490.0%	2,180	2,474	-11.9%
2-YR NOTE	352,888	318,965.85	10.6%	626,416.3	-43.7%	510,295	370,062	37.9%
30-YR BOND	313,786	272,113.4	15.3%	377,283.48	-16.8%	346,154	289,049	19.8%
30-YR SWAP RATE	0	35.1	-100.0%	0	-	5	54	-90.2%
5-YR NOTE	824,444	749,533.05	10.0%	1,319,735.96	-37.5%	1,084,643	900,151	20.5%
5-YR SWAP RATE	2,169	3,316.2	-34.6%	497.04	336.4%	1,237	2,412	-48.7%
FED FUND	216,158	204,634.5	5.6%	159,070.78	35.9%	240,962	209,159	15.2%
Ultra 10-Year Note	147,634	116,104.6	27.2%	209,482.61	-29.5%	181,438	108,700	66.9%
ULTRA T-BOND	136,136	112,136.2	21.4%	248,021.57	-45.1%	176,073	128,908	36.6%
Interest Rate Options								
10-YR NOTE	587,348	614,553.4	-4.4%	551,594	6.5%	611,218	521,376	17.2%
2-YR NOTE	28,875	19,368.2	49.1%	27,991.96	3.2%	25,947	7,991	224.7%
30-YR BOND	153,154	135,278.7	13.2%	130,490.96	17.4%	126,908	110,744	14.6%
5-YR NOTE	133,516	122,278.75	9.2%	137,871.13	-3.2%	154,680	121,390	27.4%
FED FUND	11	135	-92.2%	21.52	-51.1%	94	84	12.1%
Ultra 10-Year Note	0	0	-	0	-	0	41	-99.6%
ULTRA T-BOND	378	205.9	83.8%	170.91	121.4%	295	141	108.5%
Equity Index Futures								
DJ US REAL ESTATE	4,384	3,240.25	35.3%	1,189.74	268.5%	2,284	1,375	66.1%
E-mini (\$5) Dow	185,332	133,605.8	38.7%	129,975	42.6%	220,320	133,858	64.6%
Equity Index Options								
E-mini (\$5) Dow	336	208.7	61.1%	347.35	-3.2%	462	250	84.9%
Energy Futures								
ETHANOL	434	300.6	44.3%	361.7	19.9%	424	632	-32.9%

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Ag Products Futures								
CHI WHEAT	109,613	94,574.75	15.9%	181,636.3	-39.7%	158,706	139,386	13.9%
CORN	293,931	230,317.7	27.6%	375,520.04	-21.7%	408,419	369,325	10.6%
DJ_UBS ROLL SELECT INDEX FU	269	107	151.5%	3.57	7449.6%	85	37	131.8%
DOW-UBS COMMOD INDEX	4,582	11,493.3	-60.1%	1,714.26	167.3%	3,855	4,229	-8.8%
FERTILIZER PRODUCTS	91	70.75	28.0%	121.09	-25.2%	108	76	41.4%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	39,436	32,220.5	22.4%	73,581.57	-46.4%	65,594	51,586	27.2%
MINI CORN	417	266.25	56.6%	442.04	-5.7%	489	473	3.3%
MINI SOYBEAN	699	709.7	-1.6%	739.61	-5.5%	1,083	764	41.7%
MINI WHEAT	303	202.3	49.6%	503.96	-39.9%	382	299	27.7%
OATS	475	418.5	13.6%	706.7	-32.8%	676	680	-0.6%
ROUGH RICE	619	720.9	-14.2%	1,188.74	-48.0%	912	1,076	-15.3%
SOYBEAN	165,891	181,447.5	-8.6%	177,778.09	-6.7%	239,376	210,046	14.0%
SOYBEAN MEAL	122,605	97,008.45	26.4%	118,486.48	3.5%	130,966	101,771	28.7%
SOYBEAN OIL	125,023	122,564.2	2.0%	95,783.87	30.5%	124,249	118,489	4.9%
WHEAT	1,126	8.95	12481.6%	1,001.22	12.5%	671	635	5.6%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
CHI WHEAT	36,946	21,745.3	69.9%	45,493.26	-18.8%	40,528	32,572	24.4%
CORN	90,917	83,089	9.4%	104,677.7	-13.1%	113,399	104,729	8.3%
CORN NEARBY+2 CAL SPRD	282	2.5	11163.2%	397.39	-29.1%	119	74	61.7%
DEC-DEC CORN CAL SPRD	84	132.45	-36.3%	249.3	-66.1%	92	64	43.0%
DEC-JULY CORN CAL SPRD	131	156.5	-16.6%	215.22	-39.4%	90	174	-48.3%
DEC-JULY WHEAT CAL SPRD	82	34.95	133.4%	1.48	5418.8%	9	5	83.3%
Intercommodity Spread	29	0	-	20.87	41.2%	56	4	1407.7%
JAN-MAY SOYBEAN CAL SPRD	0	1.8	-100.0%	0	-	0	0	-100.0%
JULY-DEC CORN CAL SPRD	11	0	-	26.09	-59.6%	57	93	-38.2%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	6	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	3	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	13	9	49.9%
JULY-NOV SOYBEAN CAL SPRD	199	0	-	84.78	135.0%	297	377	-21.2%
KC WHEAT	3,863	1,089.15	254.7%	5,265	-26.6%	4,486	2,353	90.6%
MAR-JULY CORN CAL SPRD	0	3.5	-100.0%	0	-	0	0	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	1	7	-85.4%
NOV-JULY SOYBEAN CAL SPRD	0	27.5	-100.0%	0	-	0	9	-99.9%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	1	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	4.35	-100.0%	1	1	-2.5%
OATS	34	42.65	-19.8%	34.26	-0.1%	22	60	-64.4%
ROUGH RICE	94	150.65	-37.3%	101.43	-6.9%	76	103	-26.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	6	0	-
SOYBEAN	57,088	70,173.35	-18.6%	68,642.3	-16.8%	81,561	71,071	14.8%
SOYBEAN CRUSH	0	3.75	-100.0%	0	-	1	3	-70.2%
SOYBEAN MEAL	10,374	6,336.75	63.7%	11,813.7	-12.2%	14,577	8,531	70.9%
SOYBEAN OIL	6,908	6,680.6	3.4%	4,781	44.5%	5,570	8,402	-33.7%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	0	6	-99.1%
SOYMEAL NEARBY+2 CAL SPRD	134	0	-	0	-	28	0	-
WHEAT	65	0	-	26.96	139.6%	24	8	213.9%
WHEAT-CORN IC SO	1	0	-	14.78	-94.7%	27	34	-19.0%
WHEAT NEARBY+2 CAL SPRD	16	100	-84.2%	52.04	-69.7%	67	71	-5.1%
Ags Futures								
FERTILIZER PRODUCS	57	70	-18.4%	21.74	162.7%	48	13	269.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,456,125	3,169,187.2	9.1%	4,864,378.48	-29.0%	4,289,250	3,509,038	22.2%
Equity Index Futures	189,716	136,846.05	38.6%	131,164.74	44.6%	222,604	135,233	64.6%
Energy Futures	434	300.6	44.3%	361.7	19.9%	424	632	-32.9%
Ag Products Futures	865,079	772,130.75	12.0%	1,029,207.52	-15.9%	1,135,571	998,873	13.7%
Ags Futures	57	70	-18.4%	21.74	162.7%	48	13	269.2%
TOTAL FUTURES	4,511,410	4,078,534.6	10.6%	6,025,134.17	-25.1%	5,647,897.16	4,643,789.03	21.6%

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TOTAL OPTIONS GROUP								
Interest Rate Options	903,281	891,819.95	1.3%	848,140.48	6.5%	919,142	761,768	20.7%
Equity Index Options	336	208.7	61.1%	347.35	-3.2%	462	250	84.9%
Ag Products Options	207,256	189,770.4	9.2%	241,901.91	-14.3%	261,114	228,765	14.1%
TOTAL OPTIONS	1,110,874	1,081,799.05	2.7%	1,090,389.74	1.9%	1,180,717.96	990,781.94	19.2%
TOTAL COMBINED								
Interest Rate	4,359,406	4,061,007.15	7.3%	5,712,518.96	-23.7%	5,208,392	4,270,806	22.0%
Equity Index	190,052	137,054.75	38.7%	131,512.09	44.5%	223,066	135,483	64.6%
Energy	434	300.6	44.3%	361.7	19.9%	424	632	-32.9%
Ag Products	1,072,335	961,901.15	11.5%	1,271,109.43	-15.6%	1,396,685	1,227,638	13.8%
Ags	57	70	-18.4%	21.74	162.7%	48	13	269.2%
GRAND TOTAL	5,622,284	5,160,333.65	9.0%	7,115,523.91	-21.0%	6,828,615.12	5,634,570.97	21.2%