

CBOT Exchange ADV Report - Monthly

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	ADV NOV 2018	ADV NOV 2017	% CHG	ADV OCT 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
10-YR NOTE	2,372,320	1,976,065.48	20.1%	2,091,259.43	13.4%	1,834,817	1,523,639	20.4%
10-YR SWAP RATE	730	1,369.57	-46.7%	651.83	12.1%	1,902	2,276	-16.4%
2-YR NOTE	969,759	700,780.86	38.4%	444,626.52	118.1%	543,537	394,101	37.9%
30-YR BOND	493,463	391,076.71	26.2%	447,869.65	10.2%	369,036	295,333	25.0%
30-YR SWAP RATE	0	6.33	-100.0%	0	-	4	45	-90.5%
5-YR NOTE	1,790,703	1,321,014.71	35.6%	1,111,357.7	61.1%	1,148,434	917,378	25.2%
5-YR SWAP RATE	777	1,029	-24.5%	687.74	13.0%	1,143	2,178	-47.6%
FED FUND	266,695	132,897.67	100.7%	278,663.78	-4.3%	246,944	195,044	26.6%
Ultra 10-Year Note	255,389	195,383.33	30.7%	178,065.48	43.4%	187,505	116,457	61.0%
ULTRA T-BOND	306,867	237,601.95	29.2%	171,654.35	78.8%	186,957	136,459	37.0%
Interest Rate Options								
10-YR NOTE	966,830	469,374.9	106.0%	877,717.74	10.2%	668,541	523,429	27.7%
2-YR NOTE	15,689	13,460.52	16.6%	17,842.74	-12.1%	24,252	8,762	176.8%
30-YR BOND	178,399	91,532.9	94.9%	220,395.48	-19.1%	140,674	108,349	29.8%
5-YR NOTE	251,786	105,564.43	138.5%	157,656.52	59.7%	163,384	120,862	35.2%
FED FUND	25	3.1	715.8%	0	-	79	73	7.9%
Ultra 10-Year Note	3	0	-	1.74	72.5%	1	37	-98.5%
ULTRA T-BOND	1,324	189.95	597.1%	529.3	150.2%	407	150	172.2%
Equity Index Futures								
DJ US REAL ESTATE	1,116	1,415.05	-21.1%	1,064.83	4.8%	2,061	1,349	52.8%
E-mini (\$5) Dow	235,927	128,939.48	83.0%	308,182.7	-23.4%	230,420	129,945	77.3%
Equity Index Options								
E-mini (\$5) Dow	418	459.81	-9.0%	473.61	-11.7%	459	277	65.8%
Energy Futures								
ETHANOL	590	473.48	24.6%	406.35	45.2%	437	601	-27.4%

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Ag Products Futures								
CHI WHEAT	148,346	175,853.76	-15.6%	104,684.87	41.7%	152,430	138,954	9.7%
CORN	467,899	508,848.48	-8.0%	286,356.78	63.4%	401,415	372,284	7.8%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	28.74	-100.0%	72	32	127.9%
DOW-UBS COMMOD INDEX	2,825	2,759.38	2.4%	2,713.87	4.1%	3,652	4,025	-9.3%
FERTILIZER PRODUCTS	107	116.43	-7.9%	95.87	11.9%	107	85	26.2%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	66,021	73,328.71	-10.0%	43,834.48	50.6%	63,464	51,785	22.6%
MINI CORN	566	703.86	-19.6%	385.52	46.7%	485	477	1.7%
MINI SOYBEAN	1,156	729.71	58.4%	1,087.3	6.3%	1,090	806	35.1%
MINI WHEAT	286	240.14	19.0%	310.09	-7.8%	367	281	30.4%
OATS	1,012	931.48	8.7%	781.09	29.6%	716	688	4.0%
ROUGH RICE	343	765.14	-55.2%	1,297.17	-73.6%	901	1,070	-15.8%
SOYBEAN	163,221	177,448.71	-8.0%	253,545.52	-35.6%	234,194	213,378	9.8%
SOYBEAN MEAL	119,682	123,378.76	-3.0%	114,840.61	4.2%	128,384	101,756	26.2%
SOYBEAN OIL	151,102	148,956.71	1.4%	100,528.83	50.3%	124,212	119,175	4.2%
WHEAT	927	28.48	3156.2%	989.35	-6.3%	725	522	39.0%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
CHI WHEAT	26,084	23,031.71	13.3%	31,394.52	-16.9%	38,368	30,672	25.1%
CORN	76,873	76,059.33	1.1%	63,254.57	21.5%	105,244	99,471	5.8%
CORN NEARBY+2 CAL SPRD	239	95.48	150.3%	161.74	47.8%	134	69	94.9%
DEC-DEC CORN CAL SPRD	0	0	-	153.61	-100.0%	90	52	72.3%
DEC-JULY CORN CAL SPRD	104	13.81	651.3%	21.74	377.3%	84	173	-51.1%
DEC-JULY WHEAT CAL SPRD	3	19.48	-87.2%	0	-	8	9	-18.2%
Intercommodity Spread	20	0	-	21.7	-9.0%	50	3	1535.3%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-DEC CORN CAL SPRD	20	0	-	1.3	1433.3%	48	75	-35.8%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	5	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	3	-100.0%
JULY-DEC WHEAT CAL SPRD	10	0	-	0	-	11	7	62.3%
JULY-NOV SOYBEAN CAL SPRD	40	0.48	8268.3%	102.61	-61.2%	255	307	-16.7%
KC WHEAT	2,489	1,300.33	91.4%	1,719.35	44.8%	4,038	2,153	87.6%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-100.0%
MAR-JULY WHEAT CAL SPRD	0	9.52	-100.0%	0	-	1	7	-87.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	7	-99.9%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	1	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	1	-28.1%
OATS	25	47.43	-47.4%	74.61	-66.6%	27	58	-53.5%
ROUGH RICE	42	125.71	-67.0%	93.78	-55.7%	75	103	-27.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	5	0	-
SOYBEAN	61,324	56,029.19	9.5%	55,511.57	10.5%	77,215	68,487	12.7%
SOYBEAN CRUSH	0	3.62	-100.0%	0	-	1	3	-74.2%
SOYBEAN MEAL	6,817	8,170.1	-16.6%	8,821.09	-22.7%	13,332	8,255	61.5%
SOYBEAN OIL	6,092	9,267.14	-34.3%	6,670.91	-8.7%	5,725	8,368	-31.6%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	0	5	-99.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	140.22	-100.0%	36	0	-
WHEAT	86	4.76	1702.8%	33.7	154.8%	30	7	349.1%
WHEAT-CORN IC SO	0	48.33	-100.0%	28.04	-100.0%	25	33	-23.5%
WHEAT NEARBY+2 CAL SPRD	15	66.43	-77.0%	45.65	-66.6%	61	75	-18.9%
Ags Futures								
FERTILIZER PRODUCS	127	85.71	48.5%	51.74	145.9%	55	21	158.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	6,456,703	4,957,225.62	30.2%	4,724,836.48	36.7%	4,520,278	3,582,909	26.2%
Equity Index Futures	237,043	130,354.52	81.8%	309,247.52	-23.3%	232,481	131,294	77.1%
Energy Futures	590	473.48	24.6%	406.35	45.2%	437	601	-27.4%
Ag Products Futures	1,123,492	1,214,089.76	-7.5%	911,480.09	23.3%	1,112,213	1,005,316	10.6%
Ags Futures	127	85.71	48.5%	51.74	145.9%	55	21	158.2%
TOTAL FUTURES	7,817,956	6,302,229.1	24.1%	5,946,022.17	31.5%	5,865,464.46	4,720,142.29	24.3%

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TOTAL OPTIONS GROUP								
Interest Rate Options	1,414,057	680,125.81	107.9%	1,274,143.52	11.0%	997,338	761,662	30.9%
Equity Index Options	418	459.81	-9.0%	473.61	-11.7%	459	277	65.8%
Ag Products Options	180,282	174,292.86	3.4%	168,250.7	7.2%	244,870	218,402	12.1%
TOTAL OPTIONS	1,594,757	854,878.48	86.5%	1,442,867.83	10.5%	1,242,667.01	980,340.45	26.8%
TOTAL COMBINED								
Interest Rate	7,870,760	5,637,351.43	39.6%	5,998,980	31.2%	5,517,616	4,344,571	27.0%
Equity Index	237,462	130,814.33	81.5%	309,721.13	-23.3%	232,940	131,571	77.0%
Energy	590	473.48	24.6%	406.35	45.2%	437	601	-27.4%
Ag Products	1,303,774	1,388,382.62	-6.1%	1,079,730.78	20.7%	1,357,083	1,223,718	10.9%
Ags	127	85.71	48.5%	51.74	145.9%	55	21	158.2%
GRAND TOTAL	9,412,713	7,157,107.57	31.5%	7,388,890	27.4%	7,108,131.48	5,700,482.73	24.7%