

CBOT Exchange ADV Report - Monthly

December 2018

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	ADV DEC 2018	ADV DEC 2017	% CHG	ADV NOV 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
10-YR NOTE	1,642,318	1,168,890.8	40.5%	2,348,640.81	-30.1%	1,820,406	1,495,372	21.7%
10-YR SWAP RATE	5,298	3,811.25	39.0%	781.95	577.6%	2,159	2,398	-10.0%
15-YR SWAP RATE	0	0	-	0	-	0	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	473,113	310,603.7	52.3%	956,595.1	-50.5%	538,803	387,448	39.1%
2-YR SWAP RATE	1,379	0	-	0	-	104	0	-
30-YR BOND	355,772	255,768.15	39.1%	490,446.14	-27.5%	368,275	292,180	26.0%
30-YR SWAP RATE	13	18.8	-30.0%	0	-	5	43	-88.5%
3-YR SWAP RATE	83	0	-	0	-	6	0	-
4-YR SWAP RATE	105	0	-	0	-	8	0	-
5-YR NOTE	1,058,922	726,342.4	45.8%	1,761,423.52	-39.9%	1,141,767	902,156	26.6%
5-YR SWAP RATE	5,912	3,176.4	86.1%	752.33	685.8%	1,500	2,258	-33.6%
7-YR SWAP RATE	166	0	-	0	-	13	0	-
FED FUND	411,556	146,159.1	181.6%	268,164.57	53.5%	259,606	191,148	35.8%
Ultra 10-Year Note	191,042	120,393.4	58.7%	256,111.9	-25.4%	188,104	116,770	61.1%
ULTRA T-BOND	161,686	105,201.65	53.7%	303,805.19	-46.8%	185,266	133,968	38.3%
Interest Rate Options								
10-YR NOTE	666,154	381,713.15	74.5%	947,502.95	-29.7%	667,932	512,137	30.4%
2-YR NOTE	19,148	13,428.25	42.6%	15,045.14	27.3%	23,778	9,134	160.3%
30-YR BOND	143,061	106,408.75	34.4%	175,856.29	-18.6%	140,793	108,195	30.1%
5-YR NOTE	186,383	87,014.15	114.2%	247,192.57	-24.6%	165,093	118,165	39.7%
FED FUND	55	0	-	24.05	127.4%	77	67	14.1%
Ultra 10-Year Note	0	0	-	2.86	-100.0%	1	34	-98.5%
ULTRA T-BOND	1,389	287.7	382.8%	1,261.71	10.1%	480	161	198.9%
Equity Index Futures								
DJ US REAL ESTATE	5,678	3,166.15	79.3%	1,223.52	364.1%	2,340	1,494	56.7%
E-mini (\$5) Dow	355,601	142,452.6	149.6%	232,667.76	52.8%	239,645	130,942	83.0%
S&P 500	26	0	-	0	-	2	0	-
Equity Index Options								
E-mini (\$5) Dow	963	514.4	87.1%	428.19	124.8%	498	296	68.3%
Energy Futures								
ETHANOL	560	533.5	5.0%	587.76	-4.7%	446	596	-25.1%

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Ag Products Futures								
CHI WHEAT	74,892	80,969.7	-7.5%	146,368.38	-48.8%	146,379	134,334	9.0%
CORN	219,713	193,961.5	13.3%	461,454.67	-52.4%	387,387	358,075	8.2%
DJ_UBS ROLL SELECT INDEX FU	204	65.9	210.2%	0	-	82	34	138.1%
DOW-UBS COMMOD INDEX	5,445	8,174.6	-33.4%	2,770.14	96.6%	3,780	4,356	-13.2%
FERTILIZER PRODUCTS	131	108.5	21.0%	112.86	16.4%	109	86	26.1%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	31,670	33,036.75	-4.1%	65,491.62	-51.6%	61,023	50,291	21.3%
MINI CORN	315	275.85	14.2%	571.57	-44.9%	473	461	2.6%
MINI SOYBEAN	1,055	927.35	13.7%	1,161.71	-9.2%	1,088	816	33.3%
MINI WHEAT	151	137.95	9.5%	283.29	-46.7%	350	270	29.7%
OATS	372	511.95	-27.3%	983.76	-62.2%	688	674	2.1%
ROUGH RICE	1,165	1,204	-3.2%	361.43	222.3%	920	1,080	-14.8%
SOYBEAN	218,955	260,696.9	-16.0%	163,791.48	33.7%	232,805	217,148	7.2%
SOYBEAN MEAL	107,662	124,538.15	-13.6%	117,627.9	-8.5%	126,609	103,571	22.2%
SOYBEAN OIL	125,927	135,143.35	-6.8%	149,489.48	-15.8%	124,314	120,447	3.2%
WHEAT	603	20	2913.2%	911.19	-33.9%	715	482	48.5%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
CHI WHEAT	25,219	21,422.3	17.7%	25,902.19	-2.6%	37,309	29,935	24.6%
CORN	57,803	45,363.05	27.4%	78,325	-26.2%	101,661	95,159	6.8%
CORN NEARBY+2 CAL SPRD	502	5	9947.4%	227.62	120.7%	161	64	153.5%
DEC-DEC CORN CAL SPRD	0	3.8	-100.0%	0	-	83	48	71.2%
DEC-JULY CORN CAL SPRD	0	0	-	98.81	-100.0%	78	159	-51.1%
DEC-JULY WHEAT CAL SPRD	0	0	-	2.38	-100.0%	7	8	-18.2%
Intercommodity Spread	0	0	-	18.81	-100.0%	46	3	1535.3%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-DEC CORN CAL SPRD	27	20	36.8%	19.05	43.7%	47	71	-34.3%
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	0	0	-	9.52	-100.0%	10	6	62.3%
JULY-NOV SOYBEAN CAL SPRD	25	27.25	-8.5%	37.95	-34.3%	237	285	-16.7%
KC WHEAT	3,745	1,645.25	127.6%	2,569.57	45.8%	4,016	2,112	90.2%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-100.0%
MAR-JULY WHEAT CAL SPRD	92	32.25	185.6%	0	-	8	9	-11.9%
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	-	0	1	-28.1%
OATS	20	30.9	-35.1%	30.95	-35.2%	27	56	-51.7%
ROUGH RICE	46	46.2	-0.7%	42.57	7.8%	73	99	-26.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	5	0	-
SOYBEAN	55,186	57,998.7	-4.8%	64,204.57	-14.0%	75,725	67,652	11.9%
SOYBEAN CRUSH	0	1.25	-100.0%	0	-	1	3	-75.0%
SOYBEAN MEAL	5,103	12,661.5	-59.7%	6,833.91	-25.3%	12,685	8,606	47.4%
SOYBEAN OIL	4,794	5,861.55	-18.2%	6,146.19	-22.0%	5,660	8,168	-30.7%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	0	4	-99.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	34	0	-
WHEAT	0	17.5	-100.0%	83.9	-100.0%	28	8	268.8%
WHEAT-CORN IC SO	0	114.5	-100.0%	0	-	23	39	-41.3%
WHEAT NEARBY+2 CAL SPRD	8	30.5	-72.4%	14.52	-42.0%	56	71	-20.8%
Ags Futures								
FERTILIZER PRODUCS	42	37.5	12.3%	125.95	-66.6%	55	23	140.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,307,365	2,840,365.65	51.6%	6,386,721.52	-32.6%	4,506,021	3,523,742	27.9%
Equity Index Futures	361,305	145,618.75	148.1%	233,891.29	54.5%	241,987	132,435	82.7%
Energy Futures	560	533.5	5.0%	587.76	-4.7%	446	596	-25.1%
Ag Products Futures	788,261	839,772.45	-6.1%	1,111,379.48	-29.1%	1,086,722	992,126	9.5%
Ags Futures	42	37.5	12.3%	125.95	-66.6%	55	23	140.0%
TOTAL FUTURES	5,457,533	3,826,327.85	42.6%	7,732,706	-29.4%	5,835,231.62	4,648,922.01	25.5%

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TOTAL OPTIONS GROUP								
Interest Rate Options	1,016,190	588,852	72.6%	1,386,885.57	-26.7%	998,152	747,892	33.5%
Equity Index Options	963	514.4	87.1%	428.19	124.8%	498	296	68.3%
Ag Products Options	152,571	145,281.5	5.0%	184,567.52	-17.3%	237,984	212,576	12.0%
TOTAL OPTIONS	1,169,724	734,647.9	59.2%	1,571,881.29	-25.6%	1,236,634.24	960,763.35	28.7%
TOTAL COMBINED								
Interest Rate	5,323,555	3,429,217.65	55.2%	7,773,607.09	-31.5%	5,504,173	4,271,634	28.9%
Equity Index	362,268	146,133.15	147.9%	234,319.48	54.6%	242,485	132,731	82.7%
Energy	560	533.5	5.0%	587.76	-4.7%	446	596	-25.1%
Ag Products	940,831	985,053.95	-4.5%	1,295,947	-27.4%	1,324,707	1,204,701	10.0%
Ags	42	37.5	12.3%	125.95	-66.6%	55	23	140.0%
GRAND TOTAL	6,627,257	4,560,975.75	45.3%	9,304,587.29	-28.8%	7,071,865.86	5,609,685.36	26.1%