

CBOT Exchange ADV Report - Monthly

April 2019

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	ADV APR 2019	ADV APR 2018	% CHG	ADV MAR 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	1,267,492	1,307,186.67	-3.0%	1,643,019.76	-22.9%	1,644,812	1,777,837	-7.5%
10-YR SWAP RATE	1,307	1,119.67	16.7%	7,004.9	-81.3%	2,779	2,479	12.1%
15-YR SWAP RATE	0	0	-	0	-	68	0	-
20-YR SWAP RATE	0	0	-	2.19	-100.0%	1	0	-
2-YR NOTE	434,145	354,345.52	22.5%	498,235	-12.9%	613,892	544,753	12.7%
2-YR SWAP RATE	1,386	0	-	2,384.33	-41.9%	1,933	0	-
30-YR BOND	221,634	262,723.29	-15.6%	321,840.29	-31.1%	321,458	355,115	-9.5%
30-YR SWAP RATE	51	3.62	1295.4%	38.76	30.3%	36	11	224.9%
3-YR SWAP RATE	371	0	-	888.33	-58.3%	479	0	-
4-YR SWAP RATE	913	0	-	380.9	139.8%	385	0	-
5-YR NOTE	743,485	771,810.43	-3.7%	982,754.95	-24.3%	1,087,694	1,096,021	-0.8%
5-YR SWAP RATE	2,123	642.76	230.3%	6,747.95	-68.5%	3,406	1,423	139.4%
7-YR SWAP RATE	80	0	-	359.43	-77.7%	181	0	-
FED FUND	283,931	217,706.48	30.4%	301,252.48	-5.7%	276,702	266,347	3.9%
Ultra 10-Year Note	152,407	124,359.19	22.6%	204,827	-25.6%	190,850	185,368	3.0%
ULTRA T-BOND	111,946	112,111.52	-0.1%	146,085	-23.4%	171,484	169,718	1.0%
Interest Rate Options								
10-YR NOTE	557,396	462,499.67	20.5%	709,044.14	-21.4%	614,111	652,708	-5.9%
2-YR NOTE	22,290	26,555.48	-16.1%	35,976.81	-38.0%	21,832	23,460	-6.9%
30-YR BOND	111,019	112,846	-1.6%	160,616.29	-30.9%	126,033	135,284	-6.8%
5-YR NOTE	209,510	114,481.57	83.0%	225,306.14	-7.0%	200,898	168,376	19.3%
FED FUND	0	7.14	-100.0%	12	-100.0%	6	119	-95.3%
Ultra 10-Year Note	86	0	-	453.05	-81.0%	139	0	40696.8%
ULTRA T-BOND	187	520.86	-64.1%	347.38	-46.2%	584	298	96.0%
Equity Index Futures								
DJ US REAL ESTATE	1,211	912.38	32.7%	3,881.76	-68.8%	1,931	2,050	-5.8%
E-mini (\$5) Dow	158,357	260,924.05	-39.3%	234,663.33	-32.5%	205,529	276,031	-25.5%
S&P 500	0	0	-	0	-	0	0	-
Equity Index Options								
E-mini (\$5) Dow	123	405.62	-69.7%	247.14	-50.3%	244	585	-58.4%
Energy Futures								
ETHANOL	400	439.9	-9.1%	506.05	-21.0%	488	459	6.3%

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Ag Products Futures								
CHI WHEAT	147,151	165,406.38	-11.0%	123,057.67	19.6%	134,444	157,924	-14.9%
CORN	501,419	488,087.1	2.7%	378,346.67	32.5%	422,877	442,656	-4.5%
DJ_UBS ROLL SELECT INDEX FU	0	105.24	-100.0%	179.81	-100.0%	47	56	-16.8%
DOW-UBS COMMOD INDEX	856	1,561.52	-45.2%	4,656	-81.6%	1,905	3,653	-47.9%
FERTILIZER PRODUCTS	115	82.38	39.6%	53.57	114.7%	98	98	-0.2%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	74,315	70,082.29	6.0%	53,004.9	40.2%	65,005	73,217	-11.2%
MINI CORN	447	533.43	-16.3%	374.29	19.3%	374	511	-26.9%
MINI SOYBEAN	666	1,370.62	-51.4%	513.14	29.7%	770	1,485	-48.2%
MINI WHEAT	211	267.52	-21.1%	250.71	-15.8%	215	288	-25.5%
OATS	936	1,042.9	-10.3%	486	92.6%	694	819	-15.3%
ROUGH RICE	1,296	1,215.71	6.6%	688.38	88.2%	971	897	8.3%
SOYBEAN	230,010	323,288.43	-28.9%	159,593.76	44.1%	196,167	277,703	-29.4%
SOYBEAN MEAL	132,517	160,075.86	-17.2%	89,097.76	48.7%	111,705	141,535	-21.1%
SOYBEAN OIL	144,217	152,865.1	-5.7%	96,336.52	49.7%	120,655	134,461	-10.3%
WHEAT	517	298.1	73.5%	991.71	-47.9%	675	326	107.3%
Ag Products Options								
CHI WHEAT	22,505	36,932.48	-39.1%	40,913.24	-45.0%	33,859	38,786	-12.7%
CORN	99,806	106,508.14	-6.3%	117,298.24	-14.9%	96,180	96,171	0.0%
CORN NEARBY+2 CAL SPRD	6	0.48	1212.5%	74.81	-91.6%	106	82	29.7%
DEC-DEC CORN CAL SPRD	109	16.76	548.5%	0.71	15117.7%	34	17	94.7%
DEC-JULY CORN CAL SPRD	161	0	-	85.71	87.2%	85	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	5	8.57	-41.7%	12.52	-60.1%	8	90	-90.7%
JULY-DEC CORN CAL SPRD	133	223.81	-40.6%	65.71	102.4%	94	114	-17.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	11.67	-100.0%	0	-	16	9	82.8%
JULY-NOV SOYBEAN CAL SPRD	21	482.38	-95.7%	35.33	-41.3%	51	562	-90.9%
KC WHEAT	2,820	4,567.62	-38.3%	5,200.9	-45.8%	4,068	4,827	-15.7%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-84.8%
NOV-JULY SOYBEAN CAL SPRD	38	0	-	0	-	10	0	80855.7%
NOV-MAR SOYBEAN CSO	0	3.33	-100.0%	0	-	0	1	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0.19	-100.0%	0	-	1	0	787.9%
OATS	28	17.43	62.1%	14.62	93.2%	37	23	60.5%
ROUGH RICE	74	41.24	78.8%	102.29	-27.9%	107	59	82.8%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	48,299	89,140.14	-45.8%	43,453.1	11.2%	48,348	83,868	-42.4%
SOYBEAN CRUSH	0	0.48	-58.0%	0	-	0	1	-95.1%
SOYBEAN MEAL	6,852	15,742.29	-56.5%	6,045.29	13.3%	6,863	16,630	-58.7%
SOYBEAN OIL	5,122	5,208	-1.7%	4,438.19	15.4%	5,328	6,190	-13.9%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
SOYMEAL NEARBY+2 CAL SPRD	1	19.05	-96.1%	0	-	6	5	17.7%
WHEAT	311	0	-	362.1	-14.1%	205	7	2885.5%
WHEAT-CORN IC50	32	14.29	124.0%	59.52	-46.2%	31	29	7.5%
WHEAT NEARBY+2 CAL SPRD	43	20.95	105.2%	0.48	8929.8%	26	84	-68.6%

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Ags Futures								
FERTILIZER PRODUCS	70	30.95	126.2%	42.86	63.3%	68	53	28.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,221,272	3,152,009.14	2.2%	4,115,821.29	-21.7%	4,316,159	4,399,072	-1.9%
Equity Index Futures	159,568	261,836.43	-39.1%	238,545.1	-33.1%	207,460	278,081	-25.4%
Energy Futures	400	439.9	-9.1%	506.05	-21.0%	488	459	6.3%
Ag Products Futures	1,234,670	1,366,282.57	-9.6%	907,630.9	36.0%	1,056,601	1,235,630	-14.5%
Ags Futures	70	30.95	126.2%	42.86	63.3%	68	53	28.7%
TOTAL FUTURES	4,615,980	4,780,599	-3.4%	5,262,546.19	-12.3%	5,580,776.36	5,913,295.12	-5.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	900,489	716,910.71	25.6%	1,131,755.81	-20.4%	963,603	980,244	-1.7%
Equity Index Options	123	405.62	-69.7%	247.14	-50.3%	244	585	-58.4%
Ag Products Options	186,364	258,959.29	-28.0%	218,162.76	-14.6%	195,465	247,556	-21.0%
TOTAL OPTIONS	1,086,975	976,275.62	11.3%	1,350,165.71	-19.5%	1,159,311.69	1,228,384.76	-5.6%
TOTAL COMBINED								
Interest Rate	4,121,761	3,868,919.86	6.5%	5,247,577.1	-21.5%	5,279,762	5,379,316	-1.9%
Equity Index	159,691	262,242.05	-39.1%	238,792.24	-33.1%	207,704	278,666	-25.5%
Energy	400	439.9	-9.1%	506.05	-21.0%	488	459	6.3%
Ag Products	1,421,034	1,625,241.86	-12.6%	1,125,793.67	26.2%	1,252,066	1,483,186	-15.6%
Ags	70	30.95	126.2%	42.86	63.3%	68	53	28.7%
GRAND TOTAL	5,702,955	5,756,874.62	-0.9%	6,612,711.91	-13.8%	6,740,088.05	7,141,679.88	-5.6%