

CBOT Exchange ADV Report - Monthly

May 2019

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	ADV MAY 2019	ADV MAY 2018	% CHG	ADV APR 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	2,541,425	2,412,505	5.3%	1,298,185.24	95.8%	1,830,211	1,912,094	-4.3%
10-YR SWAP RATE	1,291	1,015.14	27.1%	1,291.05	0.0%	2,458	2,169	13.3%
15-YR SWAP RATE	0	0	-	0	-	53	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	1,173,781	815,402.86	44.0%	445,595.71	163.4%	728,634	602,006	21.0%
2-YR SWAP RATE	1,552	0	-	1,441.24	7.7%	1,861	0	-
30-YR BOND	433,594	455,688.95	-4.8%	227,804.62	90.3%	344,610	376,391	-8.4%
30-YR SWAP RATE	26	1.27	1905.5%	48.1	-46.9%	33	9	272.6%
3-YR SWAP RATE	411	0	-	354.19	16.0%	460	0	-
4-YR SWAP RATE	1,269	0	-	915.24	38.7%	571	0	-
5-YR NOTE	1,754,408	1,657,021.23	5.9%	762,802.1	130.0%	1,224,222	1,214,694	0.8%
5-YR SWAP RATE	3,168	453.59	598.3%	2,057.57	53.9%	3,332	1,218	173.6%
7-YR SWAP RATE	326	0	-	76.43	326.1%	209	0	-
FED FUND	409,786	332,070.73	23.4%	287,444.29	42.6%	304,622	280,250	8.7%
Ultra 10-Year Note	323,163	258,077.27	25.2%	155,002.62	108.5%	217,982	200,749	8.6%
ULTRA T-BOND	309,962	267,224.05	16.0%	117,312.71	164.2%	200,233	190,344	5.2%
Interest Rate Options								
10-YR NOTE	720,894	706,187.36	2.1%	557,002	29.4%	635,251	664,021	-4.3%
2-YR NOTE	33,031	33,625.5	-1.8%	22,759.24	45.1%	24,215	25,610	-5.4%
30-YR BOND	158,224	125,932	25.6%	113,118.19	39.9%	132,878	133,306	-0.3%
5-YR NOTE	275,259	174,636.45	57.6%	210,258.38	30.9%	216,295	169,700	27.5%
FED FUND	0	331.82	-100.0%	0	-	4	164	-97.3%
Ultra 10-Year Note	206	0	-	81.9	151.8%	152	0	56219.4%
ULTRA T-BOND	1,266	657.36	92.6%	215.43	487.6%	725	374	93.8%
Equity Index Futures								
DJ US REAL ESTATE	794	1,151.09	-31.0%	1,395.43	-43.1%	1,730	1,860	-7.0%
E-mini (\$5) Dow	267,262	200,256.86	33.5%	159,686.95	67.4%	217,928	260,002	-16.2%
MICRO MINI \$5 DOW	41,898	0	-	0	-	8,542	0	-
S&P 500	0	0	-	0	-	0	0	-
Equity Index Options								
E-mini (\$5) Dow	165	405.5	-59.2%	124.57	32.8%	227	547	-58.5%
Energy Futures								
ETHANOL	425	430.73	-1.4%	393.76	7.9%	473	453	4.4%

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Ag Products Futures								
CHI WHEAT	127,772	155,296.09	-17.7%	145,839.95	-12.4%	132,940	157,368	-15.5%
CORN	616,006	371,103.41	66.0%	492,763	25.0%	461,251	427,520	7.9%
DJ_UBS ROLL SELECT INDEX FU	5	0	-	0	-	38	44	-14.5%
DOW-UBS COMMOD INDEX	1,884	2,339.41	-19.5%	916.38	105.6%	1,903	3,376	-43.6%
FERTILIZER PRODUCTS	113	142.05	-20.4%	109.52	3.3%	100	108	-6.8%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	60,583	54,326.41	11.5%	73,809	-17.9%	64,091	69,221	-7.4%
MINI CORN	1,188	517.27	129.7%	445.1	167.0%	540	512	5.4%
MINI SOYBEAN	1,115	647.27	72.3%	659.52	69.1%	838	1,308	-35.9%
MINI WHEAT	315	332.18	-5.2%	215.76	45.9%	236	297	-20.7%
OATS	618	499.77	23.6%	924.29	-33.2%	678	752	-9.8%
ROUGH RICE	849	745.41	13.9%	1,259.48	-32.6%	942	865	9.0%
SOYBEAN	232,019	208,762.23	11.1%	228,643.14	1.5%	203,527	263,120	-22.6%
SOYBEAN MEAL	120,571	103,428.91	16.6%	133,160.67	-9.5%	113,846	133,474	-14.7%
SOYBEAN OIL	108,324	95,330.32	13.6%	143,455.29	-24.5%	118,214	126,183	-6.3%
WHEAT	549	594.09	-7.6%	512.48	7.1%	647	383	69.1%
Ag Products Options								
CHI WHEAT	38,661	42,539.59	-9.1%	23,350.71	65.6%	34,900	39,580	-11.8%
CORN	257,839	120,768.09	113.5%	100,412.67	156.8%	129,298	101,374	27.5%
CORN NEARBY+2 CAL SPRD	331	10	3211.9%	5.95	5464.0%	151	67	126.6%
DEC-DEC CORN CAL SPRD	205	196.45	4.2%	103.52	97.7%	68	55	23.7%
DEC-JULY CORN CAL SPRD	363	68.18	432.5%	152.86	137.5%	141	14	878.3%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	15	29.05	-47.5%	4.76	220.0%	10	77	-87.4%
JULY-DEC CORN CAL SPRD	24	9.09	161.9%	126.67	-81.2%	79	92	-13.6%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	0	29.55	-100.0%	2.38	-100.0%	13	13	-0.5%
JULY-NOV SOYBEAN CAL SPRD	90	172.68	-47.6%	19.76	357.8%	59	480	-87.7%
KC WHEAT	5,505	3,978.86	38.4%	2,873.57	91.6%	4,360	4,647	-6.2%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-84.9%
NOV-JULY SOYBEAN CAL SPRD	81	0	-	35.71	126.7%	24	0	252732.3%
NOV-MAR SOYBEAN CSO	1	0	-	0	-	0	1	-71.1%
NOV-NOV SOYBEAN CAL SPRD	0	0.23	-100.0%	0	-	1	0	539.4%
OATS	12	14	-12.2%	27.9	-56.0%	32	21	50.5%
ROUGH RICE	97	85.64	13.3%	70.76	37.1%	104	64	61.8%
SEP-DEC SOYBEAN MEAL CSO	0	36.36	-100.0%	0	-	0	8	-100.0%
SOYBEAN	95,032	89,323.32	6.4%	51,139.57	85.8%	58,445	85,022	-31.3%
SOYBEAN CRUSH	0	1.77	-100.0%	0.19	-100.0%	0	1	-96.7%
SOYBEAN MEAL	11,382	15,731.05	-27.6%	7,113.62	60.0%	7,838	16,440	-52.3%
SOYBEAN OIL	6,606	4,776.59	38.3%	4,950.9	33.4%	5,552	5,891	-5.8%
SOYBN NEARBY+2 CAL SPRD	262	0	-	0	-	53	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0.71	-100.0%	5	4	17.4%
WHEAT	419	9.09	4510.1%	343.76	21.9%	257	7	3393.6%
WHEAT-CORN IC50	2	27.27	-93.0%	30.48	-93.7%	25	28	-13.3%
WHEAT NEARBY+2 CAL SPRD	0	18.41	-100.0%	45.71	-100.0%	22	70	-69.0%

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Ags Futures								
FERTILIZER PRODUCS	64	56.36	14.1%	71.43	-10.0%	67	54	26.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	6,954,160	6,199,460.09	12.2%	3,300,331.1	110.7%	4,859,493	4,779,923	1.7%
Equity Index Futures	309,954	201,407.95	53.9%	161,082.38	92.4%	228,201	261,862	-12.9%
Energy Futures	425	430.73	-1.4%	393.76	7.9%	473	453	4.4%
Ag Products Futures	1,271,912	994,064.82	28.0%	1,222,713.57	4.0%	1,099,790	1,184,530	-7.2%
Ags Futures	64	56.36	14.1%	71.43	-10.0%	67	54	26.1%
TOTAL FUTURES	8,536,515	7,395,419.95	15.4%	4,684,592.24	82.2%	6,188,024.51	6,226,821.53	-0.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,188,880	1,041,370.5	14.2%	903,435.14	31.6%	1,009,521	993,175	1.6%
Equity Index Options	165	405.5	-59.2%	124.57	32.8%	227	547	-58.5%
Ag Products Options	416,928	277,825.27	50.1%	190,812.19	118.5%	241,436	253,959	-4.9%
TOTAL OPTIONS	1,605,973	1,319,601.27	21.7%	1,094,371.91	46.7%	1,251,184.28	1,247,680.56	0.3%
TOTAL COMBINED								
Interest Rate	8,143,039	7,240,830.59	12.5%	4,203,766.24	93.7%	5,869,014	5,773,098	1.7%
Equity Index	310,120	201,813.45	53.7%	161,206.95	92.4%	228,428	262,409	-12.9%
Energy	425	430.73	-1.4%	393.76	7.9%	473	453	4.4%
Ag Products	1,688,840	1,271,890.09	32.8%	1,413,525.76	19.5%	1,341,227	1,438,489	-6.8%
Ags	64	56.36	14.1%	71.43	-10.0%	67	54	26.1%
GRAND TOTAL	10,142,487	8,715,021.23	16.4%	5,778,964.14	75.5%	7,439,208.79	7,474,502.09	-0.5%