

CBOT Exchange ADV Report - Monthly

June 2019

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	ADV JUN 2019	ADV JUN 2018	% CHG	ADV MAY 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	1,671,315	1,522,882.48	9.7%	2,587,245.95	-35.4%	1,818,448	1,846,706	-1.5%
10-YR SWAP RATE	7,133	3,914.29	82.2%	1,260.05	466.1%	3,197	2,462	29.9%
15-YR SWAP RATE	0	0	-	0	-	44	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	615,538	324,565.29	89.6%	1,169,082.45	-47.3%	713,149	555,396	28.4%
2-YR SWAP RATE	4,561	0	-	1,837.95	148.1%	2,345	0	-
30-YR BOND	300,283	288,028.71	4.3%	442,179.27	-32.1%	339,701	361,546	-6.0%
30-YR SWAP RATE	60	2.57	2231.4%	28.91	107.4%	38	8	384.8%
3-YR SWAP RATE	986	0	-	408.45	141.3%	544	0	-
4-YR SWAP RATE	747	0	-	1,289.5	-42.1%	609	0	-
5-YR NOTE	1,065,949	827,589.76	28.8%	1,780,552.09	-40.1%	1,207,608	1,149,660	5.0%
5-YR SWAP RATE	7,347	2,178.9	237.2%	3,326.59	120.9%	4,006	1,379	190.5%
7-YR SWAP RATE	463	0	-	335.95	37.7%	253	0	-
FED FUND	587,943	277,113.71	112.2%	430,593.73	36.5%	354,859	279,723	26.9%
Ultra 10-Year Note	219,251	146,313.81	49.9%	327,207.05	-33.0%	219,753	191,604	14.7%
ULTRA T-BOND	146,225	131,914.71	10.8%	313,040.14	-53.3%	192,953	180,528	6.9%
Interest Rate Options								
10-YR NOTE	652,964	627,581.52	4.0%	756,564.55	-13.7%	645,128	657,899	-1.9%
2-YR NOTE	30,453	27,878.1	9.2%	34,113.82	-10.7%	25,485	25,991	-1.9%
30-YR BOND	130,062	93,481.9	39.1%	164,052.23	-20.7%	133,662	126,615	5.6%
5-YR NOTE	275,870	179,444.76	53.7%	289,599.41	-4.7%	228,924	171,337	33.6%
FED FUND	50	0	-	0	-	12	136	-91.4%
Ultra 10-Year Note	67	0	-	196.86	-66.2%	137	0	60909.5%
ULTRA T-BOND	1,006	142.52	605.5%	1,209.77	-16.9%	765	335	128.2%
Equity Index Futures								
DJ US REAL ESTATE	4,680	4,808.57	-2.7%	874.59	435.1%	2,213	2,355	-6.0%
E-mini (\$5) Dow	211,225	217,071.62	-2.7%	267,708.45	-21.1%	217,324	252,790	-14.0%
MICRO MINI \$5 DOW	40,012	0	-	42,866.64	-6.7%	14,059	0	-
S&P 500	0	0	-	0	-	0	0	-
Equity Index Options								
E-mini (\$5) Dow	149	441.38	-66.2%	164.45	-9.3%	214	529	-59.6%
Energy Futures								
ETHANOL	348	445.05	-21.7%	433	-19.6%	454	452	0.5%

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Ag Products Futures								
CHI WHEAT	174,897	200,936.57	-13.0%	130,890.23	33.6%	140,218	164,688	-14.9%
CORN	659,753	546,942.19	20.6%	616,354.18	7.0%	494,577	447,583	10.5%
DJ_UBS ROLL SELECT INDEX FU	180	281.05	-35.9%	5.09	3439.6%	60	84	-28.0%
DOW-UBS COMMOD INDEX	6,042	9,000.24	-32.9%	2,036.91	196.6%	2,597	4,320	-39.9%
FERTILIZER PRODUCTS	103	142.14	-27.9%	108.41	-5.5%	100	113	-11.9%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	77,575	77,154.67	0.5%	63,267.77	22.6%	66,714	70,554	-5.4%
MINI CORN	1,366	575.05	137.6%	1,211.77	12.8%	683	523	30.6%
MINI SOYBEAN	1,037	952.81	8.8%	1,124.05	-7.8%	874	1,248	-30.0%
MINI WHEAT	430	601.67	-28.5%	322.05	33.7%	269	348	-22.7%
OATS	1,106	791.24	39.8%	636.36	73.8%	750	758	-1.1%
ROUGH RICE	1,291	1,505.62	-14.3%	862.45	49.7%	1,000	972	2.8%
SOYBEAN	289,225	314,440.29	-8.0%	231,645.23	24.9%	217,512	271,742	-20.0%
SOYBEAN MEAL	140,596	155,628.95	-9.7%	121,262.55	15.9%	118,338	137,196	-13.7%
SOYBEAN OIL	138,132	165,797.43	-16.7%	109,344.86	26.3%	121,528	132,838	-8.5%
WHEAT	926	789.52	17.3%	550.59	68.2%	692	451	53.4%
Ag Products Options								
CHI WHEAT	37,614	40,287.67	-6.6%	39,086.77	-3.8%	35,444	39,699	-10.7%
CORN	234,150	189,212.76	23.7%	261,581.05	-10.5%	147,910	116,131	27.4%
CORN NEARBY+2 CAL SPRD	584	2.38	24410.7%	316.14	84.6%	220	56	293.3%
DEC-DEC CORN CAL SPRD	80	91.48	-12.2%	230.32	-65.1%	76	61	23.8%
DEC-JULY CORN CAL SPRD	44	79.05	-43.8%	346.82	-87.2%	124	25	392.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	0	71.9	-100.0%	14.55	-100.0%	8	76	-89.4%
JULY-DEC CORN CAL SPRD	172	20.33	744.7%	22.73	655.7%	93	80	17.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	5	50	-90.0%	0	-	12	19	-39.6%
JULY-NOV SOYBEAN CAL SPRD	0	10	-100.0%	89.32	-100.0%	49	401	-87.7%
KC WHEAT	5,592	3,543.62	57.8%	5,962.32	-6.2%	4,649	4,462	4.2%
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	0	0	-	100	-100.0%	24	0	302320.0%
NOV-MAR SOYBEAN CSO	0	0.48	-100.0%	0.91	-100.0%	0	1	-74.8%
NOV-NOV SOYBEAN CAL SPRD	38	0	-	0	-	7	0	4738.8%
OATS	17	13.29	28.3%	14.05	21.4%	30	20	49.3%
ROUGH RICE	80	95	-16.3%	93.77	-15.2%	99	69	43.2%
SEP-DEC SOYBEAN MEAL CSO	0	17.43	-100.0%	0	-	0	9	-100.0%
SOYBEAN	68,547	111,770.24	-38.7%	93,162.68	-26.4%	60,038	89,516	-32.9%
SOYBEAN CRUSH	0	0.48	-100.0%	0	-	0	1	-96.9%
SOYBEAN MEAL	8,501	17,676	-51.9%	11,325.95	-24.9%	7,963	16,648	-52.2%
SOYBEAN OIL	4,923	5,323.33	-7.5%	6,521.45	-24.5%	5,444	5,795	-6.1%
SOYBN NEARBY+2 CAL SPRD	0	0.48	-100.0%	250	-100.0%	44	0	55343.5%
SOYMEAL NEARBY+2 CAL SPRD	0	95.24	-100.0%	0	-	4	19	-80.5%
WHEAT	180	2.81	6303.3%	447.77	-59.8%	251	7	3707.1%
WHEAT-CORN IC SO	3	19.05	-86.9%	1.82	37.5%	21	27	-22.2%
WHEAT NEARBY+2 CAL SPRD	0	125.71	-100.0%	0	-	18	80	-77.3%

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Ags Futures								
FERTILIZER PRODUCTS	93	55.71	66.5%	68.18	36.0%	72	54	34.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,627,802	3,524,504.24	31.3%	7,058,388.09	-34.4%	4,857,508	4,569,013	6.3%
Equity Index Futures	255,918	221,880.19	15.3%	311,449.68	-17.8%	233,596	255,145	-8.4%
Energy Futures	348	445.05	-21.7%	433	-19.6%	454	452	0.5%
Ag Products Futures	1,492,659	1,475,539.43	1.2%	1,279,622.5	16.6%	1,165,912	1,233,419	-5.5%
Ags Futures	93	55.71	66.5%	68.18	36.0%	72	54	34.0%
TOTAL FUTURES	6,376,819	5,222,424.62	22.1%	8,649,961.45	-26.3%	6,257,542.27	6,058,082.85	3.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,090,470	928,528.81	17.4%	1,245,736.64	-12.5%	1,034,111	982,314	5.3%
Equity Index Options	149	441.38	-66.2%	164.45	-9.3%	214	529	-59.6%
Ag Products Options	360,529	368,508.71	-2.2%	419,568.41	-14.1%	262,529	273,203	-3.9%
TOTAL OPTIONS	1,451,148	1,297,478.9	11.8%	1,665,469.5	-12.9%	1,296,853.53	1,256,046.68	3.2%
TOTAL COMBINED								
Interest Rate	5,718,272	4,453,033.05	28.4%	8,304,124.73	-31.1%	5,891,619	5,551,327	6.1%
Equity Index	256,067	222,321.57	15.2%	311,614.14	-17.8%	233,810	255,674	-8.6%
Energy	348	445.05	-21.7%	433	-19.6%	454	452	0.5%
Ag Products	1,853,187	1,844,048.14	0.5%	1,699,190.91	9.1%	1,428,441	1,506,623	-5.2%
Ags	93	55.71	66.5%	68.18	36.0%	72	54	34.0%
GRAND TOTAL	7,827,967	6,519,903.52	20.1%	10,315,430.95	-24.1%	7,554,395.81	7,314,129.53	3.3%