

CBOT Exchange ADV Report - Monthly

July 2019

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	ADV JUL 2019	ADV JUL 2018	% CHG	ADV JUN 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	1,363,584	1,214,488.57	12.3%	1,671,315.25	-18.4%	1,749,907	1,755,771	-0.3%
10-YR SWAP RATE	1,361	596.24	128.2%	7,133.4	-80.9%	2,921	2,194	33.1%
15-YR SWAP RATE	0	0	-	0	-	38	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	505,733	257,070.48	96.7%	615,537.6	-17.8%	681,894	512,486	33.1%
2-YR SWAP RATE	2,661	0	-	4,560.8	-41.7%	2,393	0	-
30-YR BOND	260,737	249,731.14	4.4%	300,283.1	-13.2%	327,802	345,463	-5.1%
30-YR SWAP RATE	17	0	-	59.95	-71.0%	35	7	419.8%
3-YR SWAP RATE	1,572	0	-	985.65	59.5%	699	0	-
4-YR SWAP RATE	244	0	-	747.2	-67.3%	554	0	-
5-YR NOTE	854,611	675,572.71	26.5%	1,065,948.9	-19.8%	1,154,417	1,081,470	6.7%
5-YR SWAP RATE	2,988	358.71	733.1%	7,346.9	-59.3%	3,853	1,232	212.6%
7-YR SWAP RATE	185	0	-	462.75	-60.0%	243	0	-
FED FUND	450,038	122,369.43	267.8%	587,943.2	-23.5%	369,201	257,090	43.6%
Ultra 10-Year Note	171,389	120,794.71	41.9%	219,251.35	-21.8%	212,465	181,419	17.1%
ULTRA T-BOND	114,435	106,889.1	7.1%	146,225.45	-21.7%	181,122	169,936	6.6%
Interest Rate Options								
10-YR NOTE	594,573	420,250.9	41.5%	652,963.9	-8.9%	637,510	623,717	2.2%
2-YR NOTE	21,670	20,799.14	4.2%	30,452.85	-28.8%	24,910	25,244	-1.3%
30-YR BOND	115,176	100,980.71	14.1%	130,061.85	-11.4%	130,877	122,928	6.5%
5-YR NOTE	228,474	93,084.9	145.4%	275,869.65	-17.2%	228,856	160,082	43.0%
FED FUND	850	0.051786473.7%		50	1600.8%	138	117	18.5%
Ultra 10-Year Note	23	0	-	66.5	-65.1%	120	0	62269.2%
ULTRA T-BOND	1,408	113.33	1142.2%	1,005.5	40.0%	862	303	184.1%
Equity Index Futures								
DJ US REAL ESTATE	1,097	1,158.1	-5.3%	4,680.1	-76.6%	2,045	2,183	-6.3%
E-mini (\$5) Dow	162,104	157,655.62	2.8%	211,225.25	-23.3%	209,003	239,106	-12.6%
MICRO MINI \$5 DOW	48,494	0	-	40,012.15	21.2%	19,248	0	-
S&P 500	0	0	-	0	-	0	0	-
Equity Index Options								
E-mini (\$5) Dow	96	298.48	-67.8%	149.2	-35.6%	196	496	-60.5%
Energy Futures								
ETHANOL	245	318.19	-23.0%	348.25	-29.6%	422	432	-2.3%

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Ag Products Futures								
CHI WHEAT	103,253	142,405.57	-27.5%	174,896.75	-41.0%	134,648	161,483	-16.6%
CORN	365,520	314,917.14	16.1%	659,753.35	-44.6%	475,130	428,501	10.9%
DJ_UBS ROLL SELECT INDEX FU	21	15.86	29.6%	180.2	-88.6%	54	74	-26.6%
DOW-UBS COMMOD INDEX	1,137	2,769.52	-58.9%	6,041.7	-81.2%	2,377	4,097	-42.0%
FERTILIZER PRODUCTS	39	77.14	-49.9%	102.5	-62.3%	91	108	-16.2%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	51,153	50,986.57	0.3%	77,574.6	-34.1%	64,369	67,739	-5.0%
MINI CORN	766	399.38	91.8%	1,366.3	-43.9%	695	505	37.7%
MINI SOYBEAN	797	823.76	-3.3%	1,036.9	-23.1%	862	1,187	-27.4%
MINI WHEAT	421	523.19	-19.6%	430.45	-2.3%	292	374	-21.8%
OATS	430	336.19	27.9%	1,106.1	-61.1%	702	698	0.6%
ROUGH RICE	615	511.19	20.3%	1,290.9	-52.3%	942	906	4.0%
SOYBEAN	173,663	180,678.86	-3.9%	289,224.6	-40.0%	210,905	258,644	-18.5%
SOYBEAN MEAL	90,573	115,116.52	-21.3%	140,595.9	-35.6%	114,154	134,020	-14.8%
SOYBEAN OIL	101,445	103,597.05	-2.1%	138,132.35	-26.6%	118,502	128,632	-7.9%
WHEAT	1,111	1,205.71	-7.8%	925.95	20.0%	755	560	34.9%
Ag Products Options								
CHI WHEAT	27,913	43,265.95	-35.5%	37,613.75	-25.8%	34,309	40,212	-14.7%
CORN	139,917	127,032.24	10.1%	234,149.55	-40.2%	146,706	117,699	24.6%
CORN NEARBY+2 CAL SPRD	387	42.86	802.2%	583.6	-33.7%	245	54	353.5%
DEC-DEC CORN CAL SPRD	68	106.33	-36.1%	80.3	-15.3%	75	68	10.2%
DEC-JULY CORN CAL SPRD	136	301.62	-54.8%	44.4	207.3%	126	65	94.1%
DEC-JULY WHEAT CAL SPRD	0	5.24	-100.0%	0	-	0	1	-100.0%
Intercommodity Spread	0	0	-	0	-	7	65	-89.5%
JULY-DEC CORN CAL SPRD	32	0	-	171.75	-81.7%	84	68	23.4%
JULY-DEC SOYMEAL CAL SPRD	0	57.14	-100.0%	0	-	0	8	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	5	-100.0%	10	17	-40.1%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	42	343	-87.8%
KC WHEAT	4,279	4,344.81	-1.5%	5,592	-23.5%	4,593	4,445	3.3%
MAR-JULY CORN CAL SPRD	1	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-85.0%
NOV-JULY SOYBEAN CAL SPRD	11	0	-	0	-	22	0	327257.4%
NOV-MAR SOYBEAN CSO	0	2.38	-100.0%	0	-	0	1	-84.6%
NOV-NOV SOYBEAN CAL SPRD	46	0	-	37.5	23.6%	13	0	10365.6%
OATS	7	5.86	22.6%	17.05	-57.9%	26	18	47.1%
ROUGH RICE	163	70.14	131.8%	79.5	104.5%	109	70	56.7%
SEP-DEC SOYBEAN MEAL CSO	0	0.19	-100.0%	0	-	0	8	-100.0%
SOYBEAN	50,606	70,501.38	-28.2%	68,547.2	-26.2%	58,617	86,781	-32.5%
SOYBEAN CRUSH	0	2.57	-100.0%	0	-	0	1	-97.8%
SOYBEAN MEAL	7,418	9,084.43	-18.3%	8,501.3	-12.7%	7,881	15,560	-49.3%
SOYBEAN OIL	4,220	3,881.1	8.7%	4,923.2	-14.3%	5,259	5,520	-4.7%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	38	0	54894.5%
SOYMEAL NEARBY+2 CAL SPRD	1	11.9	-90.5%	0	-	3	18	-81.5%
WHEAT	133	85.71	54.6%	179.9	-26.3%	233	18	1196.1%
WHEAT-CORN IC SO	5	68.33	-93.3%	2.5	81.8%	18	33	-43.9%
WHEAT NEARBY+2 CAL SPRD	9	58.33	-84.4%	0	-	17	76	-78.1%

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Ags Futures								
FERTILIZER PRODUCS	128	34.52	270.0%	92.75	37.7%	81	51	57.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,729,553	2,747,871.1	35.7%	4,627,801.5	-19.4%	4,687,542	4,307,068	8.8%
Equity Index Futures	211,696	158,813.71	33.3%	255,917.5	-17.3%	230,296	241,289	-4.6%
Energy Futures	245	318.19	-23.0%	348.25	-29.6%	422	432	-2.3%
Ag Products Futures	890,944	914,363.67	-2.6%	1,492,658.55	-40.3%	1,124,479	1,187,528	-5.3%
Ags Futures	128	34.52	270.0%	92.75	37.7%	81	51	57.7%
TOTAL FUTURES	4,832,566	3,821,401.19	26.5%	6,376,818.55	-24.2%	6,042,819.75	5,736,368.36	5.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	962,173	635,229.05	51.5%	1,090,470.25	-11.8%	1,023,271	932,391	9.7%
Equity Index Options	96	298.48	-67.8%	149.2	-35.6%	196	496	-60.5%
Ag Products Options	235,350	258,928.52	-9.1%	360,528.5	-34.7%	258,433	271,150	-4.7%
TOTAL OPTIONS	1,197,620	894,456.05	33.9%	1,451,147.95	-17.5%	1,281,900.5	1,204,037.07	6.5%
TOTAL COMBINED								
Interest Rate	4,691,726	3,383,100.14	38.7%	5,718,271.75	-18.0%	5,710,814	5,239,459	9.0%
Equity Index	211,792	159,112.19	33.1%	256,066.7	-17.3%	230,492	241,785	-4.7%
Energy	245	318.19	-23.0%	348.25	-29.6%	422	432	-2.3%
Ag Products	1,126,294	1,173,292.19	-4.0%	1,853,187.05	-39.2%	1,382,912	1,458,678	-5.2%
Ags	128	34.52	270.0%	92.75	37.7%	81	51	57.7%
GRAND TOTAL	6,030,185	4,715,857.24	27.9%	7,827,966.5	-23.0%	7,324,720.25	6,940,405.43	5.5%