

**CBOT Exchange ADV Report - Monthly**

August 2019

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	ADV AUG 2019	ADV AUG 2018	% CHG	ADV JUL 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
<b>Interest Rate Futures</b>								
10-YR NOTE	2,570,859	1,923,208.26	33.7%	1,363,583.86	88.5%	1,857,412	1,778,558	4.4%
10-YR SWAP RATE	3,993	662.48	502.8%	1,360.86	193.4%	3,061	1,985	54.2%
15-YR SWAP RATE	0	0	-	0	-	33	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	1,173,046	626,416.3	87.3%	505,732.55	131.9%	746,212	527,992	41.3%
2-YR SWAP RATE	2,460	0	-	2,661.05	-7.6%	2,401	0	-
30-YR BOND	558,484	377,283.48	48.0%	260,736.73	114.2%	358,011	349,793	2.3%
30-YR SWAP RATE	23	0	-	17.41	32.6%	33	6	474.9%
3-YR SWAP RATE	1,446	0	-	1,571.68	-8.0%	797	0	-
4-YR SWAP RATE	221	0	-	244	-9.4%	510	0	-
5-YR NOTE	1,834,341	1,319,735.96	39.0%	854,610.73	114.6%	1,243,455	1,113,896	11.6%
5-YR SWAP RATE	3,677	497.04	639.9%	2,988.41	23.1%	3,830	1,132	238.2%
7-YR SWAP RATE	65	0	-	185	-64.8%	219	0	-
FED FUND	407,578	159,070.78	156.2%	450,037.59	-9.4%	374,226	243,750	53.5%
Ultra 10-Year Note	405,107	209,482.61	93.4%	171,388.64	136.4%	237,692	185,238	28.3%
ULTRA T-BOND	340,889	248,021.57	37.4%	114,434.64	197.9%	202,044	180,563	11.9%
<b>Interest Rate Options</b>								
10-YR NOTE	773,750	551,594	40.3%	594,572.64	30.1%	655,351	613,901	6.8%
2-YR NOTE	22,084	27,991.96	-21.1%	21,669.77	1.9%	24,540	25,618	-4.2%
30-YR BOND	206,144	130,490.96	58.0%	115,175.64	79.0%	140,733	123,957	13.5%
5-YR NOTE	233,557	137,871.13	69.4%	228,473.68	2.2%	229,472	157,059	46.1%
FED FUND	66	21.52	207.1%	850.41	-92.2%	129	104	24.2%
Ultra 10-Year Note	425	0	-	23.18	1734.5%	160	0	96215.8%
ULTRA T-BOND	1,070	170.91	526.1%	1,407.86	-24.0%	889	285	211.6%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE	1,555	1,189.74	30.7%	1,097.27	41.7%	1,980	2,048	-3.3%
E-mini (\$5) Dow	261,985	129,975	101.6%	162,103.91	61.6%	215,941	224,254	-3.7%
MICRO MINI \$5 DOW	73,332	0	-	48,494.45	51.2%	26,330	0	-
S&P 500	384	0	-	0	-	50	0	-
<b>Equity Index Options</b>								
E-mini (\$5) Dow	212	347.35	-39.0%	96.14	120.4%	198	476	-58.4%
<b>Energy Futures</b>								
ETHANOL	197	361.7	-45.5%	245.05	-19.6%	393	423	-7.1%

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<b>Ag Products Futures</b>								
CHI WHEAT	130,786	181,636.3	-28.0%	103,252.82	26.7%	134,142	164,226	-18.3%
CORN	468,973	375,520.04	24.9%	365,520.14	28.3%	474,324	421,290	12.6%
DJ_UBS ROLL SELECT INDEX FU	0	3.57	-100.0%	20.55	-100.0%	47	65	-26.8%
DOW-UBS COMMOD INDEX	1,090	1,714.26	-36.4%	1,137.05	-4.1%	2,209	3,773	-41.5%
FERTILIZER PRODUCTS	28	121.09	-76.5%	38.64	-26.5%	82	110	-25.0%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	74,122	73,581.57	0.7%	51,153.23	44.9%	65,646	68,534	-4.2%
MINI CORN	954	442.04	115.8%	766	24.5%	729	497	46.9%
MINI SOYBEAN	854	739.61	15.4%	796.86	7.1%	861	1,126	-23.5%
MINI WHEAT	524	503.96	3.9%	420.73	24.4%	322	391	-17.6%
OATS	411	706.7	-41.9%	430	-4.5%	664	699	-5.0%
ROUGH RICE	1,455	1,188.74	22.4%	615.18	136.6%	1,009	945	6.9%
SOYBEAN	171,444	177,778.09	-3.6%	173,662.95	-1.3%	205,737	247,638	-16.9%
SOYBEAN MEAL	103,220	118,486.48	-12.9%	90,573.5	14.0%	112,722	131,906	-14.5%
SOYBEAN OIL	120,512	95,783.87	25.8%	101,444.91	18.8%	118,765	124,162	-4.3%
WHEAT	878	1,001.22	-12.3%	1,111.45	-21.0%	771	620	24.4%
<b>Ag Products Options</b>								
CHI WHEAT	29,502	45,493.26	-35.2%	27,912.55	5.7%	33,679	40,931	-17.7%
CORN	148,798	104,677.7	42.1%	139,916.77	6.3%	146,980	115,927	26.8%
CORN NEARBY+2 CAL SPRD	328	397.39	-17.6%	386.64	-15.3%	256	101	153.8%
DEC-DEC CORN CAL SPRD	141	249.3	-43.3%	68	107.8%	83	93	-9.8%
DEC-JULY CORN CAL SPRD	23	215.22	-89.1%	136.45	-82.8%	113	85	31.9%
DEC-JULY WHEAT CAL SPRD	0	1.48	-100.0%	0	-	0	1	-100.0%
Intercommodity Spread	0	20.87	-100.0%	0	-	6	59	-89.9%
JULY-DEC CORN CAL SPRD	8	26.09	-69.7%	31.5	-74.9%	74	62	18.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	7	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	9	14	-39.7%
JULY-NOV SOYBEAN CAL SPRD	5	84.78	-94.6%	0	-	37	308	-88.0%
KC WHEAT	4,914	5,265	-6.7%	4,278.73	14.8%	4,635	4,557	1.7%
MAR-JULY CORN CAL SPRD	1	0	-	0.91	0.0%	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-84.9%
NOV-JULY SOYBEAN CAL SPRD	14	0	-	11.36	20.0%	21	0	358052.5%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	1	-84.5%
NOV-NOV SOYBEAN CAL SPRD	0	4.35	-100.0%	46.36	-100.0%	11	1	1506.2%
OATS	9	34.26	-73.9%	7.18	24.7%	24	20	19.5%
ROUGH RICE	321	101.43	216.5%	162.59	97.5%	137	74	85.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	7	-100.0%
SOYBEAN	43,734	68,642.3	-36.3%	50,606.14	-13.6%	56,668	84,312	-32.8%
SOYBEAN CRUSH	0	0	-	0	-	0	1	-97.8%
SOYBEAN MEAL	6,618	11,813.7	-44.0%	7,418.05	-10.8%	7,716	15,050	-48.7%
SOYBEAN OIL	6,504	4,781	36.0%	4,219.95	54.1%	5,422	5,419	0.1%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	33	0	55201.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	1.14	-100.0%	3	16	-81.4%
WHEAT	192	26.96	613.3%	132.5	45.1%	228	19	1085.8%
WHEAT-CORN IC50	0	14.78	-100.0%	4.55	-100.0%	16	30	-47.3%
WHEAT NEARBY+2 CAL SPRD	5	52.04	-91.3%	9.09	-50.0%	15	73	-79.3%

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<b>Ags Futures</b>								
FERTILIZER PRODUCS	150	21.74	590.0%	127.73	17.4%	90	47	90.4%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	7,302,190	4,864,378.48	50.1%	3,729,553.14	95.8%	5,029,936	4,382,915	14.8%
Equity Index Futures	337,255	131,164.74	157.1%	211,695.64	59.3%	244,303	226,302	8.0%
Energy Futures	197	361.7	-45.5%	245.05	-19.6%	393	423	-7.1%
Ag Products Futures	1,075,252	1,029,207.52	4.5%	890,944	20.7%	1,118,032	1,165,981	-4.1%
Ags Futures	150	21.74	590.0%	127.73	17.4%	90	47	90.4%
<b>TOTAL FUTURES</b>	<b>8,715,044</b>	<b>6,025,134.17</b>	<b>44.6%</b>	<b>4,832,565.55</b>	<b>80.3%</b>	<b>6,392,753.83</b>	<b>5,775,667.85</b>	<b>10.7%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,237,096	848,140.48	45.9%	962,173.18	28.6%	1,051,272	920,925	14.2%
Equity Index Options	212	347.35	-39.0%	96.14	120.4%	198	476	-58.4%
Ag Products Options	241,116	241,901.91	-0.3%	235,350.45	2.4%	256,165	267,170	-4.1%
<b>TOTAL OPTIONS</b>	<b>1,478,424</b>	<b>1,090,389.74</b>	<b>35.6%</b>	<b>1,197,619.77</b>	<b>23.4%</b>	<b>1,307,635.67</b>	<b>1,188,570.27</b>	<b>10.0%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	8,539,286	5,712,518.96	49.5%	4,691,726.32	82.0%	6,081,209	5,303,840	14.7%
Equity Index	337,467	131,512.09	156.6%	211,791.77	59.3%	244,501	226,778	7.8%
Energy	197	361.7	-45.5%	245.05	-19.6%	393	423	-7.1%
Ag Products	1,316,367	1,271,109.43	3.6%	1,126,294.45	16.9%	1,374,198	1,433,151	-4.1%
Ags	150	21.74	590.0%	127.73	17.4%	90	47	90.4%
<b>GRAND TOTAL</b>	<b>10,193,467</b>	<b>7,115,523.91</b>	<b>43.3%</b>	<b>6,030,185.32</b>	<b>69.0%</b>	<b>7,700,389.5</b>	<b>6,964,238.12</b>	<b>10.6%</b>