

**CBOT Exchange ADV Report - Monthly**

November 2019

Page 1 of 3

	ADV NOV 2019	ADV NOV 2018	% CHG	ADV OCT 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
<b>Interest Rate Futures</b>								
10-YR NOTE	2,144,170	2,348,640.81	-8.7%	1,407,773.04	52.3%	1,824,254	1,834,990	-0.6%
10-YR SWAP RATE	2,165	781.95	176.9%	2,686.09	-19.4%	3,400	1,902	78.8%
15-YR SWAP RATE	0	0	-	0	-	24	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	1,136,406	956,595.1	18.8%	571,179.3	99.0%	749,264	544,183	37.7%
2-YR SWAP RATE	873	0	-	1,384.13	-36.9%	2,236	0	-
30-YR BOND	419,165	490,446.14	-14.5%	293,565.65	42.8%	355,173	369,299	-3.8%
30-YR SWAP RATE	7	0	-	23.78	-71.8%	29	4	577.6%
3-YR SWAP RATE	125	0	-	370.09	-66.1%	765	0	-
4-YR SWAP RATE	26	0	-	154.52	-83.2%	402	0	-
5-YR NOTE	1,570,077	1,761,423.52	-10.9%	824,386	90.5%	1,207,270	1,148,552	5.1%
5-YR SWAP RATE	2,006	752.33	166.6%	3,759.74	-46.7%	3,820	1,139	235.5%
7-YR SWAP RATE	113	0	-	162.43	-30.2%	194	0	-
FED FUND	256,871	268,164.57	-4.2%	357,832.91	-28.2%	372,834	247,162	50.8%
Ultra 10-Year Note	306,926	256,111.9	19.8%	171,021.17	79.5%	235,467	187,863	25.3%
ULTRA T-BOND	289,927	303,805.19	-4.6%	122,217.57	137.2%	196,746	187,197	5.1%
<b>Interest Rate Options</b>								
10-YR NOTE	693,288	947,502.95	-26.8%	731,529.13	-5.2%	675,538	668,077	1.1%
2-YR NOTE	27,043	14,328	88.7%	28,469.83	-5.0%	24,813	23,576	5.2%
30-YR BOND	166,920	175,856.29	-5.1%	150,101.48	11.2%	148,279	140,607	5.5%
5-YR NOTE	223,186	247,909.71	-10.0%	263,659.61	-15.4%	233,192	163,930	42.3%
FED FUND	48	24.05	100.4%	550.52	-91.2%	337	79	329.6%
Ultra 10-Year Note	340	2.86	11789.7%	0.52	65014.1%	147	1	26526.1%
ULTRA T-BOND	1,913	1,261.71	51.6%	874.04	118.8%	1,103	405	172.1%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE	1,672	1,223.52	36.7%	1,740.78	-4.0%	2,310	2,067	11.7%
E-mini (\$5) Dow	135,659	232,667.76	-41.7%	170,630.96	-20.5%	202,531	230,148	-12.0%
MICRO MINI \$5 DOW	31,880	0	-	52,245.74	-39.0%	30,793	0	-
S&P 500	0	0	-	0	-	72	0	-
<b>Equity Index Options</b>								
E-mini (\$5) Dow	104	428.19	-75.6%	126.52	-17.4%	192	460	-58.1%
<b>Energy Futures</b>								
ETHANOL	181	587.76	-69.2%	195.91	-7.7%	333	437	-23.8%

## CBOT Exchange ADV Report - Monthly

November 2019

Page 2 of 3

	ADV NOV 2019	ADV NOV 2018	% CHG	ADV OCT 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
<b>Ag Products Futures</b>								
CHI WHEAT	130,729	146,368.38	-10.7%	84,888.7	54.0%	123,995	152,234	-18.5%
CORN	415,134	461,454.67	-10.0%	265,369.74	56.4%	430,367	401,119	7.3%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	0	-	46	72	-35.8%
DOW-UBS COMMOD INDEX	426	2,770.14	-84.6%	1,015.61	-58.0%	2,051	3,644	-43.7%
FERTILIZER PRODUCTS	9	112.86	-92.0%	36.74	-75.5%	66	107	-38.7%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	78,439	65,491.62	19.8%	49,260.22	59.2%	62,896	63,427	-0.8%
MINI CORN	693	571.57	21.2%	563.83	22.9%	704	486	44.8%
MINI SOYBEAN	684	1,161.71	-41.2%	1,242.48	-45.0%	884	1,090	-18.9%
MINI WHEAT	270	283.29	-4.7%	322.17	-16.2%	361	366	-1.3%
OATS	995	983.76	1.1%	542	83.6%	662	714	-7.3%
ROUGH RICE	613	361.43	69.5%	1,323.43	-53.7%	986	900	9.5%
SOYBEAN	170,824	163,791.48	4.3%	300,572.04	-43.2%	209,259	233,939	-10.5%
SOYBEAN MEAL	150,462	117,627.9	27.9%	103,137.96	45.9%	114,308	128,160	-10.8%
SOYBEAN OIL	162,136	149,489.48	8.5%	119,957.96	35.2%	123,297	124,182	-0.7%
WHEAT	539	911.19	-40.8%	800.04	-32.6%	737	724	1.8%
<b>Ag Products Options</b>								
CHI WHEAT	18,646	25,902.19	-28.0%	20,357.43	-8.4%	29,625	38,299	-22.6%
CORN	73,905	78,325	-5.6%	97,354.39	-24.1%	130,976	105,253	24.4%
CORN NEARBY+2 CAL SPRD	347	227.62	52.4%	990.22	-65.0%	351	133	164.2%
DEC-DEC CORN CAL SPRD	18	0	-	156.57	-88.6%	81	90	-9.1%
DEC-JULY CORN CAL SPRD	330	98.81	234.3%	63	424.4%	124	84	48.1%
DEC-JULY WHEAT CAL SPRD	3	2.38	7.1%	2.22	15.0%	0	8	-94.1%
Intercommodity Spread	260	18.81	1283.6%	5.17	4930.1%	27	49	-44.6%
JULY-DEC CORN CAL SPRD	400	19.05	2000.0%	356.78	12.1%	125	48	158.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	5	-100.0%
JULY-DEC WHEAT CAL SPRD	0	9.52	-100.0%	2.17	-100.0%	6	11	-42.5%
JULY-NOV SOYBEAN CAL SPRD	2	37.95	-95.0%	243.74	-99.2%	51	254	-79.8%
KC WHEAT	3,730	2,569.57	45.2%	3,660.26	1.9%	4,355	4,039	7.8%
MAR-DEC CORN CAL SPRD	0	0	-	0.39	-100.0%	0	0	-
MAR-JULY CORN CAL SPRD	200	0	-	0	-	17	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-84.9%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	15	0	357295.3%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	1	-84.5%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	40.61	-100.0%	12	1	2307.1%
OATS	10	30.95	-68.0%	11.09	-10.7%	20	28	-27.2%
ROUGH RICE	133	42.57	212.9%	138	-3.5%	142	75	90.6%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	5	-100.0%
SOYBEAN	42,940	64,204.57	-33.1%	51,842.22	-17.2%	53,692	77,407	-30.6%
SOYBEAN CRUSH	6	0	-	7.61	-16.5%	1	1	66.1%
SOYBEAN MEAL	9,381	6,833.91	37.3%	7,796.04	20.3%	7,781	13,306	-41.5%
SOYBEAN OIL	8,024	6,146.19	30.6%	7,392.13	8.5%	5,946	5,731	3.8%
SOYBN NEARBY+2 CAL SPRD	1	0	-	0	-	24	0	55393.7%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	2	36	-94.2%
WHEAT	338	83.9	302.8%	216.04	56.4%	247	30	718.8%
WHEAT-CORN ICSD	0	0	-	8.7	-100.0%	12	25	-50.0%
WHEAT NEARBY+2 CAL SPRD	0	14.52	-100.0%	5.09	-100.0%	12	60	-80.4%

**CBOT Exchange ADV Report - Monthly**

November 2019

Page 3 of 3

	ADV NOV 2019	ADV NOV 2018	% CHG	ADV OCT 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
<b>Ags Futures</b>								
FERTILIZER PRODUCS	90	125.95	-28.3%	155.87	-42.1%	98	56	76.4%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	6,128,857	6,386,721.52	-4.0%	3,756,516.43	63.2%	4,951,877	4,522,290	9.5%
Equity Index Futures	169,211	233,891.29	-27.7%	224,617.48	-24.7%	235,706	232,216	1.5%
Energy Futures	181	587.76	-69.2%	195.91	-7.7%	333	437	-23.8%
Ag Products Futures	1,111,953	1,111,379.48	0.1%	929,032.91	19.7%	1,070,619	1,111,165	-3.6%
Ags Futures	90	125.95	-28.3%	155.87	-42.1%	98	56	76.4%
<b>TOTAL FUTURES</b>	<b>7,410,292</b>	<b>7,732,706</b>	<b>-4.2%</b>	<b>4,910,518.61</b>	<b>50.9%</b>	<b>6,258,633.03</b>	<b>5,866,163.8</b>	<b>6.7%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,112,739	1,386,885.57	-19.8%	1,175,185.13	-5.3%	1,083,409	996,675	8.7%
Equity Index Options	104	428.19	-75.6%	126.52	-17.4%	192	460	-58.1%
Ag Products Options	158,674	184,567.52	-14.0%	190,649.87	-16.8%	233,650	244,979	-4.6%
<b>TOTAL OPTIONS</b>	<b>1,271,517</b>	<b>1,571,881.29</b>	<b>-19.1%</b>	<b>1,365,961.52</b>	<b>-6.9%</b>	<b>1,317,251.48</b>	<b>1,242,113.98</b>	<b>6.0%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	7,241,596	7,773,607.09	-6.8%	4,931,701.56	46.8%	6,035,286	5,518,965	9.4%
Equity Index	169,315	234,319.48	-27.7%	224,744	-24.7%	235,899	232,675	1.4%
Energy	181	587.76	-69.2%	195.91	-7.7%	333	437	-23.8%
Ag Products	1,270,627	1,295,947	-2.0%	1,119,682.78	13.5%	1,304,269	1,356,145	-3.8%
Ags	90	125.95	-28.3%	155.87	-42.1%	98	56	76.4%
<b>GRAND TOTAL</b>	<b>8,681,809</b>	<b>9,304,587.29</b>	<b>-6.7%</b>	<b>6,276,480.13</b>	<b>38.3%</b>	<b>7,575,884.5</b>	<b>7,108,277.78</b>	<b>6.6%</b>