

CBOT Exchange ADV Report - Monthly

February 2019

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	ADV FEB 2019	ADV FEB 2018	% CHG	ADV JAN 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	2,159,827	2,713,444.74	-20.4%	1,510,596.57	43.0%	1,810,241	2,112,365	-14.3%
10-YR SWAP RATE	1,394	2,390.84	-41.7%	1,221.71	14.1%	1,301	2,012	-35.3%
15-YR SWAP RATE	56	0	-	214.29	-74.1%	141	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	1,085,695	1,018,380.74	6.6%	483,394.05	124.6%	761,379	689,407	10.4%
2-YR SWAP RATE	1,735	0	-	2,153.24	-19.4%	1,960	0	-
30-YR BOND	432,899	556,521.53	-22.2%	306,756.76	41.1%	364,976	430,558	-15.2%
30-YR SWAP RATE	34	8.84	283.3%	20.81	62.9%	27	13	111.4%
3-YR SWAP RATE	397	0	-	215.43	84.3%	299	0	-
4-YR SWAP RATE	69	0	-	173.29	-60.1%	125	0	-
5-YR NOTE	1,646,299	1,862,559.63	-11.6%	1,014,146.24	62.3%	1,305,909	1,342,276	-2.7%
5-YR SWAP RATE	1,719	946.58	81.5%	2,831.81	-39.3%	2,318	1,151	101.5%
7-YR SWAP RATE	234	0	-	60	290.2%	140	0	-
FED FUND	194,503	371,278.74	-47.6%	313,931.19	-38.0%	258,811	279,033	-7.2%
Ultra 10-Year Note	252,317	310,179.53	-18.7%	151,975.33	66.0%	198,287	226,385	-12.4%
ULTRA T-BOND	304,454	318,049.05	-4.3%	133,787.57	127.6%	212,557	219,433	-3.1%
Interest Rate Options								
10-YR NOTE	539,317	917,331.11	-41.2%	636,838.71	-15.3%	591,829	768,353	-23.0%
2-YR NOTE	13,419	32,390.32	-58.6%	13,924.86	-3.6%	13,691	23,045	-40.6%
30-YR BOND	106,468	180,929.84	-41.2%	120,187.38	-11.4%	113,855	160,987	-29.3%
5-YR NOTE	180,575	255,572.26	-29.3%	186,557.48	-3.2%	183,796	201,237	-8.7%
FED FUND	11	146.63	-92.4%	0	-	5	88	-94.2%
Ultra 10-Year Note	3	0	-	0.05	5735.7%	1	1	109.2%
ULTRA T-BOND	676	247	173.6%	1,148.24	-41.2%	930	210	342.7%
Equity Index Futures								
DJ US REAL ESTATE	844	2,542.63	-66.8%	1,604.71	-47.4%	1,254	1,946	-35.6%
E-mini (\$5) Dow	192,860	346,951.95	-44.4%	233,373.38	-17.4%	214,675	255,384	-15.9%
S&P 500	0	0	-	0	-	0	0	-
Equity Index Options								
E-mini (\$5) Dow	260	806.26	-67.7%	348.71	-25.4%	308	632	-51.3%
Energy Futures								
ETHANOL	556	484.89	14.6%	506.14	9.8%	529	493	7.3%

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Ag Products Futures								
CHI WHEAT	184,596	196,380	-6.0%	91,644.76	101.4%	134,545	160,774	-16.3%
CORN	552,310	569,410.47	-3.0%	286,125.9	93.0%	408,980	432,334	-5.4%
DJ_UBS ROLL SELECT INDEX FU	0	4.32	-100.0%	0	-	0	18	-100.0%
DOW-UBS COMMOD INDEX	688	3,007.79	-77.1%	1,087.05	-36.7%	903	3,336	-72.9%
FERTILIZER PRODUCTS	104	126.05	-17.6%	123.81	-16.1%	115	97	18.5%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	93,070	98,659	-5.7%	44,225.76	110.4%	66,769	79,278	-15.8%
MINI CORN	397	551	-28.0%	287.05	38.2%	338	469	-28.0%
MINI SOYBEAN	1,158	2,014.32	-42.5%	801.43	44.5%	966	1,492	-35.3%
MINI WHEAT	241	337.26	-28.6%	161.19	49.4%	198	268	-26.1%
OATS	891	784.89	13.5%	499.71	78.3%	680	764	-10.9%
ROUGH RICE	1,506	1,177.21	27.9%	515.76	192.0%	973	979	-0.6%
SOYBEAN	252,209	357,868.53	-29.5%	154,527.9	63.2%	199,612	271,660	-26.5%
SOYBEAN MEAL	144,494	182,469.32	-20.8%	87,522	65.1%	113,817	148,734	-23.5%
SOYBEAN OIL	155,272	184,373.16	-15.8%	94,070.29	65.1%	122,317	140,758	-13.1%
WHEAT	668	300.11	122.6%	469.76	42.2%	561	236	138.1%
Ag Products Options								
CHI WHEAT	45,752	36,224.74	26.3%	27,367.19	67.2%	35,852	39,115	-8.3%
CORN	100,891	76,142.68	32.5%	68,290.24	47.7%	83,337	77,953	6.9%
CORN NEARBY+2 CAL SPRD	286	100	186.1%	83.33	243.3%	177	96	83.8%
DEC-DEC CORN CAL SPRD	2	15.84	-86.7%	24.76	-91.5%	14	8	77.7%
DEC-JULY CORN CAL SPRD	11	0	-	80.95	-86.3%	49	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	18	84.11	-79.1%	0	-	8	163	-95.0%
JULY-DEC CORN CAL SPRD	195	16.58	1074.5%	4.76	3989.2%	92	10	782.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	39	13.16	195.6%	28.57	36.1%	33	6	433.3%
JULY-NOV SOYBEAN CAL SPRD	65	707.89	-90.9%	87.19	-25.8%	77	413	-81.4%
KC WHEAT	5,340	4,895.42	9.1%	2,973.24	79.6%	4,066	4,472	-9.1%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	2	0	-	0	-	1	5	-84.6%
NOV-JULY SOYBEAN CAL SPRD	3	0	-	0	-	1	0	5028.4%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	1	0	-	4.76	-83.7%	3	0	1199.2%
OATS	40	20.21	97.9%	67.24	-40.5%	55	21	162.5%
ROUGH RICE	204	52.37	290.1%	62.29	228.0%	128	78	62.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
SOYBEAN	54,574	97,096.05	-43.8%	48,197.19	13.2%	51,140	80,101	-36.2%
SOYBEAN CRUSH	0	1.63	-100.0%	0	-	0	1	-100.0%
SOYBEAN MEAL	6,963	21,380.58	-67.4%	7,760.62	-10.3%	7,392	16,941	-56.4%
SOYBEAN OIL	6,560	7,131.16	-8.0%	5,468.76	19.9%	5,972	6,398	-6.6%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	21.43	-100.0%	12	0	-
WHEAT	38	6.68	463.5%	101.52	-62.9%	72	12	521.1%
WHEAT-CORN IC50	0	71.32	-100.0%	28.57	-100.0%	15	51	-69.9%
WHEAT NEARBY+2 CAL SPRD	58	238.74	-75.8%	10.95	427.5%	33	138	-76.4%

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Ags Futures								
FERTILIZER PRODUCTS	72	51.32	40.7%	88.1	-18.0%	81	81	0.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	6,081,631	7,153,760.21	-15.0%	3,921,478.29	55.1%	4,918,472	5,302,632	-7.2%
Equity Index Futures	193,705	349,494.58	-44.6%	234,978.1	-17.6%	215,929	257,330	-16.1%
Energy Futures	556	484.89	14.6%	506.14	9.8%	529	493	7.3%
Ag Products Futures	1,387,605	1,597,463.42	-13.1%	762,062.38	82.1%	1,050,774	1,241,196	-15.3%
Ags Futures	72	51.32	40.7%	88.1	-18.0%	81	81	0.2%
TOTAL FUTURES	7,663,569	9,101,254.42	-15.8%	4,919,113	55.8%	6,185,784.85	6,801,731.53	-9.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	840,469	1,386,617.16	-39.4%	958,656.71	-12.3%	904,108	1,153,922	-21.6%
Equity Index Options	260	806.26	-67.7%	348.71	-25.4%	308	632	-51.3%
Ag Products Options	221,040	244,199.16	-9.5%	160,663.57	37.6%	188,530	225,982	-16.6%
TOTAL OPTIONS	1,061,769	1,631,622.58	-34.9%	1,119,669	-5.2%	1,092,945.9	1,380,536.08	-20.8%
TOTAL COMBINED								
Interest Rate	6,922,100	8,540,377.37	-18.9%	4,880,135	41.8%	5,822,580	6,456,553	-9.8%
Equity Index	193,965	350,300.84	-44.6%	235,326.81	-17.6%	216,237	257,962	-16.2%
Energy	556	484.89	14.6%	506.14	9.8%	529	493	7.3%
Ag Products	1,608,645	1,841,662.58	-12.7%	922,725.95	74.3%	1,239,304	1,467,178	-15.5%
Ags	72	51.32	40.7%	88.1	-18.0%	81	81	0.2%
GRAND TOTAL	8,725,338	10,732,877	-18.7%	6,038,782	44.5%	7,278,730.74	8,182,267.6	-11.0%