

CBOT Exchange ADV Report - Monthly

September 2019

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	ADV SEP 2019	ADV SEP 2018	% CHG	ADV AUG 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	1,704,756	1,458,999.89	16.8%	2,570,859.41	-33.7%	1,841,172	1,746,262	5.4%
10-YR SWAP RATE	8,299	3,908.58	112.3%	3,993.09	107.8%	3,618	2,180	66.0%
15-YR SWAP RATE	0	0	-	0	-	29	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	592,560	352,887.89	67.9%	1,173,046.14	-49.5%	729,866	510,295	43.0%
2-YR SWAP RATE	3,184	0	-	2,460.05	29.4%	2,485	0	-
30-YR BOND	338,197	313,786.32	7.8%	558,483.59	-39.4%	355,903	346,154	2.8%
30-YR SWAP RATE	17	0	-	23.09	-27.9%	32	5	505.4%
3-YR SWAP RATE	1,590	0	-	1,446.18	10.0%	881	0	-
4-YR SWAP RATE	155	0	-	221.09	-30.1%	472	0	-
5-YR NOTE	980,825	824,444.37	19.0%	1,834,341.14	-46.5%	1,215,515	1,084,643	12.1%
5-YR SWAP RATE	5,627	2,169.32	159.4%	3,677.41	53.0%	4,021	1,237	225.0%
7-YR SWAP RATE	98	0	-	65.09	50.0%	206	0	-
FED FUND	494,352	216,158.21	128.7%	407,577.64	21.3%	387,006	240,962	60.6%
Ultra 10-Year Note	219,431	147,634.32	48.6%	405,106.64	-45.8%	235,749	181,438	29.9%
ULTRA T-BOND	144,769	136,136.05	6.3%	340,889.05	-57.5%	195,951	176,073	11.3%
Interest Rate Options								
10-YR NOTE	762,974	587,347.53	29.9%	773,749.64	-1.4%	666,800	611,218	9.1%
2-YR NOTE	27,875	28,875.11	-3.5%	22,083.77	26.2%	24,895	25,947	-4.1%
30-YR BOND	190,925	153,153.63	24.7%	206,144	-7.4%	146,073	126,908	15.1%
5-YR NOTE	232,206	133,515.89	73.9%	233,557.23	-0.6%	229,762	154,680	48.5%
FED FUND	2,134	10.53	20173.5%	66.09	3129.0%	342	94	263.0%
Ultra 10-Year Note	16	0	-	425.27	-96.3%	144	0	96740.7%
ULTRA T-BOND	2,357	378.47	522.8%	1,070.14	120.3%	1,045	295	254.7%
Equity Index Futures								
DJ US REAL ESTATE	6,370	4,383.89	45.3%	1,554.55	309.8%	2,447	2,284	7.2%
E-mini (\$5) Dow	193,443	185,332.26	4.4%	261,984.91	-26.2%	213,548	220,320	-3.1%
MICRO MINI \$5 DOW	42,522	0	-	73,331.82	-42.0%	28,053	0	-
S&P 500	413	0	-	384.09	7.4%	89	0	-
Equity Index Options								
E-mini (\$5) Dow	310	336.16	-7.7%	211.86	46.4%	210	462	-54.5%
Energy Futures								
ETHANOL	139	433.63	-68.1%	197.09	-29.7%	366	424	-13.7%

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Ag Products Futures								
CHI WHEAT	76,992	109,612.68	-29.8%	130,785.73	-41.1%	128,063	158,706	-19.3%
CORN	266,105	293,930.58	-9.5%	468,972.95	-43.3%	452,173	408,419	10.7%
DJ_UBS ROLL SELECT INDEX FU	136	269.16	-49.6%	0	-	57	85	-33.5%
DOW-UBS COMMOD INDEX	3,544	4,582.37	-22.7%	1,090.41	225.0%	2,351	3,855	-39.0%
FERTILIZER PRODUCTS	16	90.53	-82.9%	28.41	-45.4%	75	108	-30.2%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	39,928	39,435.53	1.2%	74,122.09	-46.1%	62,910	65,594	-4.1%
MINI CORN	659	416.95	58.1%	953.95	-30.9%	722	489	47.7%
MINI SOYBEAN	868	698.58	24.3%	853.5	1.7%	862	1,083	-20.4%
MINI WHEAT	826	302.68	173.0%	523.55	57.8%	376	382	-1.7%
OATS	457	475.21	-3.8%	410.64	11.4%	642	676	-5.1%
ROUGH RICE	771	618.58	24.7%	1,455.41	-47.0%	984	912	7.9%
SOYBEAN	172,266	165,890.95	3.8%	171,444.45	0.5%	202,177	239,376	-15.5%
SOYBEAN MEAL	104,318	122,605.42	-14.9%	103,220.36	1.1%	111,828	130,966	-14.6%
SOYBEAN OIL	126,372	125,023.37	1.1%	120,512.23	4.9%	119,574	124,249	-3.8%
WHEAT	581	1,126.05	-48.4%	877.91	-33.8%	751	671	11.9%
Ag Products Options								
CHI WHEAT	17,201	36,946.32	-53.4%	29,501.86	-41.7%	31,926	40,528	-21.2%
CORN	92,283	90,916.74	1.5%	148,798.14	-38.0%	141,161	113,399	24.5%
CORN NEARBY+2 CAL SPRD	428	281.58	51.8%	327.5	30.5%	274	119	130.2%
DEC-DEC CORN CAL SPRD	41	84.42	-52.0%	141.32	-71.3%	79	92	-14.0%
DEC-JULY CORN CAL SPRD	88	130.53	-32.8%	23.41	274.6%	110	90	22.3%
DEC-JULY WHEAT CAL SPRD	0	81.58	-100.0%	0	-	0	9	-100.0%
Intercommodity Spread	0	29.47	-100.0%	0	-	5	56	-90.5%
JULY-DEC CORN CAL SPRD	7	10.53	-37.8%	7.91	-17.2%	67	57	17.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	6	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	8	13	-40.1%
JULY-NOV SOYBEAN CAL SPRD	0	199.21	-100.0%	4.55	-100.0%	33	297	-88.9%
KC WHEAT	3,427	3,862.74	-11.3%	4,913.68	-30.2%	4,507	4,486	0.5%
MAR-JULY CORN CAL SPRD	0	0	-	0.91	-100.0%	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	1	-85.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	13.64	-100.0%	19	0	356183.0%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	1	-84.6%
NOV-NOV SOYBEAN CAL SPRD	1	0	-	0	-	10	1	1505.0%
OATS	8	34.21	-76.0%	8.95	-8.4%	22	22	3.7%
ROUGH RICE	204	94.47	115.6%	321.09	-36.6%	144	76	89.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	6	-100.0%
SOYBEAN	41,578	57,087.68	-27.2%	43,734.18	-4.9%	55,063	81,561	-32.5%
SOYBEAN CRUSH	0	0	-	0	-	0	1	-97.8%
SOYBEAN MEAL	6,710	10,374	-35.3%	6,617.95	1.4%	7,609	14,577	-47.8%
SOYBEAN OIL	6,610	6,908.11	-4.3%	6,503.68	1.6%	5,549	5,570	-0.4%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	29	0	54891.0%
SOYMEAL NEARBY+2 CAL SPRD	0	133.68	-100.0%	0	-	3	28	-90.6%
WHEAT	359	64.58	455.1%	192.27	86.5%	241	24	915.6%
WHEAT-CORN IC SO	0	0.79	-100.0%	0	-	14	27	-47.8%
WHEAT NEARBY+2 CAL SPRD	4	15.79	-73.7%	4.55	-8.7%	14	67	-79.3%

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Ags Futures								
FERTILIZER PRODUCTS	108	57.11	89.6%	150	-27.8%	92	48	90.5%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,493,859	3,456,124.95	30.0%	7,302,189.59	-38.5%	4,972,907	4,289,250	15.9%
Equity Index Futures	242,747	189,716.16	28.0%	337,255.36	-28.0%	244,137	222,604	9.7%
Energy Futures	139	433.63	-68.1%	197.09	-29.7%	366	424	-13.7%
Ag Products Futures	793,838	865,078.63	-8.2%	1,075,251.59	-26.2%	1,083,544	1,135,571	-4.6%
Ags Futures	108	57.11	89.6%	150	-27.8%	92	48	90.5%
TOTAL FUTURES	5,530,691	4,511,410.47	22.6%	8,715,043.64	-36.5%	6,301,045	5,647,897.16	11.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,218,486	903,281.16	34.9%	1,237,096.14	-1.5%	1,069,061	919,142	16.3%
Equity Index Options	310	336.16	-7.7%	211.86	46.4%	210	462	-54.5%
Ag Products Options	168,946	207,256.42	-18.5%	241,115.59	-29.9%	246,887	261,114	-5.4%
TOTAL OPTIONS	1,387,742	1,110,873.74	24.9%	1,478,423.59	-6.1%	1,316,157.63	1,180,717.96	11.5%
TOTAL COMBINED								
Interest Rate	5,712,345	4,359,406.1	31.0%	8,539,285.73	-33.1%	6,041,968	5,208,392	16.0%
Equity Index	243,058	190,052.32	27.9%	337,467.23	-28.0%	244,347	223,066	9.5%
Energy	139	433.63	-68.1%	197.09	-29.7%	366	424	-13.7%
Ag Products	962,784	1,072,335.05	-10.2%	1,316,367.18	-26.9%	1,330,430	1,396,685	-4.7%
Ags	108	57.11	89.6%	150	-27.8%	92	48	90.5%
GRAND TOTAL	6,918,433	5,622,284.21	23.1%	#####	-32.1%	7,617,202.63	6,828,615.12	11.5%