

CBOT Exchange ADV Report - Monthly

December 2019

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	ADV DEC 2019	ADV DEC 2018	% CHG	ADV NOV 2019	% CHG	ADV Y.T.D 2019	ADV Y.T.D 2018	% CHG
Interest Rate Futures								
10-YR NOTE	1,353,676	1,600,077.15	-15.4%	2,144,169.85	-36.9%	1,785,039	1,816,346	-1.7%
10-YR SWAP RATE	8,523	5,075.05	67.9%	2,164.85	293.7%	3,827	2,154	77.7%
15-YR SWAP RATE	0	0	-	0	-	22	0	-
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	454,473	462,440.65	-1.7%	1,136,406.2	-60.0%	724,698	537,695	34.8%
2-YR SWAP RATE	2,296	1,313.6	74.8%	872.95	163.0%	2,241	104	2049.1%
30-YR BOND	273,836	349,220.15	-21.6%	419,165.05	-34.7%	348,395	367,706	-5.3%
30-YR SWAP RATE	0	15	-98.4%	6.7	-96.4%	26	5	417.3%
3-YR SWAP RATE	731	81.4	798.6%	125.3	483.8%	762	6	11698.7%
4-YR SWAP RATE	34	150.8	-77.6%	25.9	30.4%	371	12	3002.8%
5-YR NOTE	739,069	1,037,850.45	-28.8%	1,570,076.75	-52.9%	1,168,253	1,139,766	2.5%
5-YR SWAP RATE	3,998	5,765.85	-30.7%	2,005.5	99.4%	3,835	1,506	154.7%
7-YR SWAP RATE	102	170.2	-40.0%	113.35	-9.8%	186	14	1279.1%
FED FUND	170,947	399,768.7	-57.2%	256,871.45	-33.5%	356,010	259,273	37.3%
Ultra 10-Year Note	167,381	188,300.4	-11.1%	306,925.85	-45.5%	229,793	187,898	22.3%
ULTRA T-BOND	120,210	160,153.15	-24.9%	289,927.05	-58.5%	190,368	185,051	2.9%
Interest Rate Options								
10-YR NOTE	717,468	648,434.55	10.6%	693,288.05	3.5%	679,032	666,519	1.9%
2-YR NOTE	14,951	17,795.75	-16.0%	27,043.45	-44.7%	23,991	23,117	3.8%
30-YR BOND	135,992	138,854.25	-2.1%	166,920.45	-18.5%	147,255	140,468	4.8%
5-YR NOTE	151,337	180,744.1	-16.3%	223,186.45	-32.2%	226,370	165,265	37.0%
FED FUND	52	51.95	0.6%	48.2	8.4%	314	76	310.3%
Ultra 10-Year Note	34	0	-	339.7	-90.0%	137	1	26967.6%
ULTRA T-BOND	589	1,331	-55.8%	1,912.7	-69.2%	1,060	479	121.4%
Equity Index Futures								
DJ US REAL ESTATE	4,842	5,646.3	-14.3%	1,671.95	189.6%	2,521	2,351	7.2%
E-mini (\$5) Dow	171,097	346,485.65	-50.6%	135,658.55	26.1%	199,912	239,382	-16.5%
MICRO MINI \$5 DOW	33,457	0	-	31,880.35	4.9%	31,015	0	-
S&P 500	0	25	-100.0%	0	-	66	2	3240.0%
Equity Index Options								
E-mini (\$5) Dow	448	932.9	-51.9%	104.45	329.3%	214	497	-57.0%
Energy Futures								
ETHANOL	128	552.55	-76.9%	180.9	-29.3%	316	446	-29.2%

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Ag Products Futures								
CHI WHEAT	84,017	74,345.65	13.0%	130,729.2	-35.7%	120,663	146,052	-17.4%
CORN	179,733	216,382.65	-16.9%	415,134.4	-56.7%	409,480	386,457	6.0%
DJ_UBS ROLL SELECT INDEX FU	128	194.2	-33.9%	0	-	53	82	-35.1%
DOW-UBS COMMOD INDEX	2,550	5,258.85	-51.5%	426.1	498.4%	2,093	3,772	-44.5%
FERTILIZER PRODUCTS	1	124.75	-98.9%	9	-84.1%	60	109	-44.4%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	44,136	31,319.85	40.9%	78,438.85	-43.7%	61,332	60,879	0.7%
MINI CORN	471	308.15	52.9%	692.9	-32.0%	684	472	45.0%
MINI SOYBEAN	1,119	1,034.05	8.2%	683.65	63.7%	904	1,086	-16.8%
MINI WHEAT	230	152.6	50.8%	269.95	-14.7%	350	349	0.3%
OATS	455	359.75	26.4%	995.05	-54.3%	645	686	-6.0%
ROUGH RICE	1,485	1,123.95	32.1%	612.65	142.4%	1,027	918	11.9%
SOYBEAN	237,827	213,232.15	11.5%	170,824.2	39.2%	211,640	232,296	-8.9%
SOYBEAN MEAL	142,780	105,286.2	35.6%	150,462.3	-5.1%	116,680	126,345	-7.6%
SOYBEAN OIL	153,007	122,781.95	24.6%	162,135.7	-5.6%	125,773	124,071	1.4%
WHEAT	511	587	-13.0%	539.35	-5.3%	719	713	0.7%
Ag Products Options								
CHI WHEAT	23,969	25,911.3	-7.5%	18,645.6	28.5%	29,153	37,316	-21.9%
CORN	50,668	56,166.1	-9.8%	73,904.7	-31.4%	124,284	101,357	22.6%
CORN NEARBY+2 CAL SPRD	88	494.25	-82.2%	346.8	-74.6%	330	162	103.8%
DEC-DEC CORN CAL SPRD	0	0	-	17.85	-100.0%	75	82	-9.5%
DEC-JULY CORN CAL SPRD	0	0	-	330.35	-100.0%	114	77	47.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	2.55	-100.0%	0	7	-94.2%
Intercommodity Spread	347	0	-	260.25	33.5%	54	45	18.8%
JULY-DEC CORN CAL SPRD	120	26	361.5%	400	-70.0%	124	46	167.6%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	5	-100.0%
JULY-DEC WHEAT CAL SPRD	33	0	-	0	-	9	10	-16.0%
JULY-NOV SOYBEAN CAL SPRD	152	23.7	540.3%	1.9	7887.5%	60	236	-74.7%
KC WHEAT	5,538	3,614.55	53.2%	3,730.1	48.5%	4,454	4,005	11.2%
MAR-DEC CORN CAL SPRD	18	0	-	0	-	2	0	-
MAR-JULY CORN CAL SPRD	0	0	-	200	-100.0%	16	0	-
MAR-JULY WHEAT CAL SPRD	0	87.5	-100.0%	0	-	0	8	-98.5%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	14	0	352082.5%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	1	-84.6%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	11	0	2296.4%
OATS	1	19.6	-94.4%	9.9	-88.9%	19	27	-31.3%
ROUGH RICE	47	47.4	-0.1%	133.2	-64.5%	134	73	85.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	5	-100.0%
SOYBEAN	52,614	53,628.2	-1.9%	42,939.5	22.5%	53,602	75,520	-29.0%
SOYBEAN CRUSH	1	0	-	6.35	-79.0%	1	1	80.5%
SOYBEAN MEAL	9,068	4,927.65	84.0%	9,381.45	-3.3%	7,888	12,641	-37.6%
SOYBEAN OIL	10,772	4,786.6	125.0%	8,023.9	34.3%	6,349	5,656	12.2%
SOYBN NEARBY+2 CAL SPRD	43	0	-	1.25	3328.6%	25	0	64122.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	2	33	-94.2%
WHEAT	489	5	9682.9%	338	44.7%	267	28	848.3%
WHEAT-CORN IC50	0	0	-	0	-	11	23	-50.2%
WHEAT NEARBY+2 CAL SPRD	18	8	123.2%	0	-	12	56	-78.0%

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Ags Futures								
FERTILIZER PRODUCS	100	40	151.2%	90.25	11.3%	98	54	80.8%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,295,275	4,210,382.55	-21.7%	6,128,856.75	-46.2%	4,813,827	4,497,536	7.0%
Equity Index Futures	209,396	352,156.95	-40.5%	169,210.85	23.7%	233,514	241,735	-3.4%
Energy Futures	128	552.55	-76.9%	180.9	-29.3%	316	446	-29.2%
Ag Products Futures	848,450	772,491.75	9.8%	1,111,953.3	-23.7%	1,052,105	1,084,286	-3.0%
Ags Futures	100	40	151.2%	90.25	11.3%	98	54	80.8%
TOTAL FUTURES	4,353,350	5,335,623.8	-18.4%	7,410,292.05	-41.3%	6,099,859.4	5,824,057.45	4.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,020,422	987,211.6	3.4%	1,112,739	-8.3%	1,078,160	995,924	8.3%
Equity Index Options	448	932.9	-51.9%	104.45	329.3%	214	497	-57.0%
Ag Products Options	153,987	149,745.85	2.8%	158,673.65	-3.0%	227,011	237,421	-4.4%
TOTAL OPTIONS	1,174,857	1,137,890.35	3.2%	1,271,517.1	-7.6%	1,305,385.28	1,233,842.27	5.8%
TOTAL COMBINED								
Interest Rate	4,315,697	5,197,594.15	-17.0%	7,241,595.75	-40.4%	5,891,987	5,493,460	7.3%
Equity Index	209,845	353,089.85	-40.6%	169,315.3	23.9%	233,728	242,232	-3.5%
Energy	128	552.55	-76.9%	180.9	-29.3%	316	446	-29.2%
Ag Products	1,002,436	922,237.6	8.7%	1,270,626.95	-21.1%	1,279,116	1,321,708	-3.2%
Ags	100	40	151.2%	90.25	11.3%	98	54	80.8%
GRAND TOTAL	5,528,207	6,473,514.15	-14.6%	8,681,809.15	-36.3%	7,405,244.68	7,057,899.72	4.9%