

## CBOT Exchange ADV Report - Monthly

February 2020

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	ADV FEB 2020	ADV FEB 2019	% CHG	ADV JAN 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
<b>Interest Rate Futures</b>								
10-YR NOTE	3,407,607	2,192,313.68	55.4%	1,808,433.95	88.4%	2,568,041	1,834,412	40.0%
10-YR SWAP RATE	1,667	1,380.32	20.8%	1,969.71	-15.4%	1,826	1,297	40.8%
15-YR SWAP RATE	0	52.63	-100.0%	0	-	0	138	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-
2-YR NOTE	1,396,728	1,075,166.16	29.9%	523,924.1	166.6%	938,506	764,486	22.8%
2-YR SWAP RATE	1,182	1,766.63	-33.1%	865.62	36.6%	1,016	1,970	-48.4%
30-YR BOND	675,783	442,362	52.8%	353,784.52	91.0%	506,734	371,169	36.5%
30-YR SWAP RATE	29	33.21	-11.7%	11.81	148.2%	20	27	-24.6%
3-YR SWAP RATE	243	430.89	-43.6%	268.29	-9.4%	256	318	-19.4%
4-YR SWAP RATE	71	68.74	3.1%	45.9	54.3%	58	124	-53.3%
5-YR NOTE	2,100,401	1,647,291.89	27.5%	843,005.52	149.2%	1,440,269	1,314,890	9.5%
5-YR SWAP RATE	2,387	1,697.74	40.6%	2,066.52	15.5%	2,219	2,293	-3.3%
7-YR SWAP RATE	138	225.42	-38.7%	119.86	15.2%	129	139	-7.3%
FED FUND	560,121	200,809.95	178.9%	287,724	94.7%	417,113	260,199	60.3%
Ultra 10-Year Note	427,359	258,834.11	65.1%	202,224.05	111.3%	309,163	202,733	52.5%
ULTRA T-BOND	395,147	303,891.47	30.0%	158,639.62	149.1%	270,981	214,587	26.3%
<b>Interest Rate Options</b>								
10-YR NOTE	1,040,371	543,765.58	91.3%	865,501.95	20.2%	948,565	592,629	60.1%
2-YR NOTE	22,451	13,487.05	66.5%	10,548.19	112.8%	16,202	13,571	19.4%
30-YR BOND	205,123	110,073.47	86.4%	178,803.71	14.7%	191,306	115,383	65.8%
5-YR NOTE	215,607	181,673.32	18.7%	163,076.57	32.2%	188,029	184,383	2.0%
FED FUND	342	10.53	3151.0%	98.14	248.7%	214	5	4181.5%
Ultra 10-Year Note	599	2.63	22663.8%	214.05	179.9%	397	1	31031.4%
ULTRA T-BOND	378	640.26	-41.0%	180.71	108.9%	274	907	-69.8%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE	1,624	895.42	81.4%	1,846.76	-12.1%	1,741	1,268	37.3%
E-mini (\$5) Dow	333,411	192,206.79	73.5%	238,836.81	39.6%	283,760	213,819	32.7%
MICRO MINI \$5 DOW	118,500	0	-	55,878.9	112.1%	85,624	0	-
S&P 500	0	0	-	0	-	0	0	-
<b>Equity Index Options</b>								
E-mini (\$5) Dow	213	250.26	-14.9%	120.05	77.4%	164	302	-45.6%
<b>Energy Futures</b>								
ETHANOL	119	539.58	-77.9%	128	-7.0%	124	522	-76.3%

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<b>Ag Products Futures</b>								
CHI WHEAT	179,155	180,956.05	-1.0%	120,191.67	49.1%	148,199	134,068	10.5%
CORN	438,941	540,565.11	-18.8%	298,610	47.0%	365,267	406,985	-10.3%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	0	-	0	0	-
DOW-UBS COMMOD INDEX	1,589	873	82.0%	655.24	142.5%	1,099	985	11.5%
FERTILIZER PRODUCTS	6	100.79	-93.7%	9.52	-33.7%	8	113	-92.9%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	70,750	91,436.26	-22.6%	52,113.19	35.8%	60,965	66,651	-8.5%
MINI CORN	559	392.68	42.4%	520.43	7.4%	539	337	59.8%
MINI SOYBEAN	1,094	1,128.21	-3.0%	963.67	13.5%	1,026	957	7.2%
MINI WHEAT	334	237.16	40.7%	302.38	10.4%	317	197	60.8%
OATS	934	882.37	5.9%	480.38	94.5%	696	681	2.1%
ROUGH RICE	1,969	1,446.68	36.1%	891.14	121.0%	1,403	958	46.5%
SOYBEAN	290,156	246,988.58	17.5%	177,138	63.8%	230,821	198,447	16.3%
SOYBEAN MEAL	174,940	141,514.68	23.6%	106,756.14	63.9%	139,143	113,169	23.0%
SOYBEAN OIL	175,474	152,112.42	15.4%	132,338.48	32.6%	152,828	121,640	25.6%
WHEAT	1,002	719.84	39.2%	997.71	0.4%	1,000	589	69.9%
<b>Ag Products Options</b>								
CHI WHEAT	33,394	45,188.68	-26.1%	29,051.05	14.9%	31,114	35,832	-13.2%
CORN	62,103	99,845.47	-37.8%	79,869.81	-22.2%	71,430	83,279	-14.2%
CORN NEARBY+2 CAL SPRD	321	271.05	18.4%	219.05	46.6%	268	173	55.1%
DEC-DEC CORN CAL SPRD	0	2	-100.0%	0	-	0	14	-100.0%
DEC-JULY CORN CAL SPRD	9	10.53	-12.5%	0	-	4	48	-90.8%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	7	16.68	-56.5%	274	-97.3%	147	8	1758.7%
JULY-DEC CORN CAL SPRD	149	184.47	-19.3%	375.24	-60.3%	268	90	197.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	31	36.84	-15.0%	38.1	-17.8%	35	33	7.3%
JULY-JULY WHEAT CAL SPRD	0	0	-	2.38	-100.0%	1	0	-
JULY-NOV SOYBEAN CAL SPRD	85	61.47	37.7%	62.62	35.2%	73	75	-2.5%
KC WHEAT	4,251	5,340.63	-20.4%	5,222.67	-18.6%	4,761	4,098	16.2%
MAR-DEC CORN CAL SPRD	0	0	-	23.81	-98.9%	13	0	-
MAR-JULY CORN CAL SPRD	21	0	-	100	-78.9%	63	0	-
MAR-JULY WHEAT CAL SPRD	0	1.58	-100.0%	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	2.63	-100.0%	0	-	0	1	-100.0%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0.74	-100.0%	0	-	0	3	-100.0%
OATS	22	37.89	-41.0%	40.95	-45.4%	32	53	-39.7%
ROUGH RICE	163	196.58	-16.8%	181.52	-9.9%	173	126	37.2%
SOYBEAN	42,957	53,978.74	-20.4%	54,501.29	-21.2%	49,018	50,943	-3.8%
SOYBEAN CRUSH	11	0	-	29.05	-63.8%	20	0	-
SOYBEAN MEAL	9,188	6,785.68	35.4%	8,649.14	6.2%	8,905	7,298	22.0%
SOYBEAN OIL	11,220	6,371.68	76.1%	12,946.29	-13.3%	12,126	5,898	105.6%
SOYBN NEARBY+2 CAL SPRD	1	0	-	0.48	176.3%	1	0	-
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	11	-100.0%
WHEAT	59	35.68	64.9%	93.38	-37.0%	77	70	9.6%
WHEAT-CORN ICISO	1	0	-	1.9	-44.7%	2	15	-90.0%
WHEAT NEARBY+2 CAL SPRD	36	54.74	-35.0%	28.57	24.5%	32	32	0.5%

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<b>Ags Futures</b>								
FERTILIZER PRODUCS	104	71.05	45.9%	141.19	-26.6%	123	80	54.2%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	8,968,864	6,126,324.84	46.4%	4,183,083.48	114.4%	6,456,329	4,968,780	29.9%
Equity Index Futures	453,535	193,102.21	134.9%	296,562.48	52.9%	371,125	215,087	72.5%
Energy Futures	119	539.58	-77.9%	128	-7.0%	124	522	-76.3%
Ag Products Futures	1,336,902	1,359,353.84	-1.7%	891,967.95	49.9%	1,103,312	1,045,776	5.5%
Ags Futures	104	71.05	45.9%	141.19	-26.6%	123	80	54.2%
<b>TOTAL FUTURES</b>	<b>10,759,524</b>	<b>7,679,391.53</b>	<b>40.1%</b>	<b>5,371,883.1</b>	<b>100.3%</b>	<b>7,931,012.43</b>	<b>6,230,245.3</b>	<b>27.3%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	1,484,871	849,652.84	74.8%	1,218,423.33	21.9%	1,344,986	906,880	48.3%
Equity Index Options	213	250.26	-14.9%	120.05	77.4%	164	302	-45.6%
Ag Products Options	164,030	218,423.79	-24.9%	191,711.29	-14.4%	178,563	188,100	-5.1%
<b>TOTAL OPTIONS</b>	<b>1,649,113</b>	<b>1,068,326.9</b>	<b>54.4%</b>	<b>1,410,254.67</b>	<b>16.9%</b>	<b>1,523,712.55</b>	<b>1,095,281.5</b>	<b>39.1%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	10,453,734	6,975,977.68	49.9%	5,401,506.81	93.5%	7,801,315	5,875,660	32.8%
Equity Index	453,748	193,352.47	134.7%	296,682.52	52.9%	371,289	215,389	72.4%
Energy	119	539.58	-77.9%	128	-7.0%	124	522	-76.3%
Ag Products	1,500,932	1,577,777.63	-4.9%	1,083,679.24	38.5%	1,281,874	1,233,876	3.9%
Ags	104	71.05	45.9%	141.19	-26.6%	123	80	54.2%
<b>GRAND TOTAL</b>	<b>12,408,637</b>	<b>8,747,718.42</b>	<b>41.8%</b>	<b>6,782,137.76</b>	<b>83.0%</b>	<b>9,454,724.98</b>	<b>7,325,526.8</b>	<b>29.1%</b>