

CBOT Exchange ADV Report - Monthly

March 2020

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	ADV MAR 2020	ADV MAR 2019	% CHG	ADV FEB 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	2,254,023	1,643,019.76	37.2%	3,407,607.32	-33.9%	2,456,615	1,768,523	38.9%
10-YR SWAP RATE	12,813	7,004.9	82.9%	1,667.05	668.6%	5,725	3,262	75.5%
15-YR SWAP RATE	0	0	-	0	-	0	90	-100.0%
20-YR SWAP RATE	0	2.19	-100.0%	0	-	0	1	-100.0%
2-YR NOTE	901,136	498,235	80.9%	1,396,727.74	-35.5%	925,246	672,826	37.5%
2-YR SWAP RATE	3,126	2,384.33	31.1%	1,182.16	164.5%	1,765	2,112	-16.5%
30-YR BOND	458,420	321,840.29	42.4%	675,783.21	-32.2%	489,590	354,187	38.2%
30-YR SWAP RATE	10	38.76	-74.1%	29.32	-65.7%	17	31	-46.4%
3-YR SWAP RATE	360	888.33	-59.5%	243	48.2%	293	514	-43.0%
4-YR SWAP RATE	167	380.9	-56.1%	70.84	136.1%	97	212	-54.5%
5-YR NOTE	1,520,429	982,754.95	54.7%	2,100,401.32	-27.6%	1,468,713	1,200,549	22.3%
5-YR SWAP RATE	7,478	6,747.95	10.8%	2,386.53	213.3%	4,085	3,827	6.7%
7-YR SWAP RATE	245	359.43	-31.9%	138.11	77.3%	170	215	-20.9%
FED FUND	652,213	301,252.48	116.5%	560,121.05	16.4%	500,535	274,332	82.5%
Ultra 10-Year Note	358,681	204,827	75.1%	427,359.32	-16.1%	326,734	203,454	60.6%
ULTRA T-BOND	247,214	146,085	69.2%	395,146.95	-37.4%	262,547	191,004	37.5%
Interest Rate Options								
10-YR NOTE	751,828	709,044.14	6.0%	1,040,370.68	-27.7%	878,755	632,706	38.9%
2-YR NOTE	25,453	35,581.71	-28.5%	22,450.68	13.4%	19,484	21,148	-7.9%
30-YR BOND	146,082	160,616.29	-9.0%	205,123.37	-28.8%	175,259	130,955	33.8%
5-YR NOTE	354,581	225,701.24	57.1%	215,607	64.5%	247,128	198,608	24.4%
FED FUND	77	12	545.1%	342.21	-77.4%	166	7	2134.6%
Ultra 10-Year Note	5	453.05	-98.8%	599.05	-99.1%	258	157	64.5%
ULTRA T-BOND	41	347.38	-88.2%	377.58	-89.2%	191	714	-73.2%
Equity Index Futures								
DJ US REAL ESTATE	8,736	3,881.76	125.1%	1,623.95	438.0%	4,223	2,168	94.8%
E-mini (\$5) Dow	383,279	234,663.33	63.3%	333,411.47	15.0%	319,073	220,995	44.4%
MICRO MINI \$5 DOW	222,011	0	-	118,499.84	87.4%	134,019	0	-
S&P 500	0	0	-	0	-	0	0	-
Equity Index Options								
E-mini (\$5) Dow	262	247.14	6.1%	212.95	23.1%	199	283	-29.7%
Energy Futures								
ETHANOL	128	506.05	-74.6%	119	7.9%	125	517	-75.7%

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Ag Products Futures								
CHI WHEAT	151,943	123,057.67	23.5%	179,155.32	-15.2%	149,528	130,277	14.8%
CORN	353,582	378,346.67	-6.5%	438,940.68	-19.4%	361,121	397,126	-9.1%
DJ_UBS ROLL SELECT INDEX FU	143	179.81	-20.5%	0	-	51	62	-18.1%
DOW-UBS COMMOD INDEX	3,571	4,656	-23.3%	1,589.11	124.7%	1,976	2,249	-12.1%
FERTILIZER PRODUCTS	18	53.57	-66.9%	6.32	180.7%	11	92	-87.6%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	64,834	53,004.9	22.3%	70,749.53	-8.4%	62,338	61,953	0.6%
MINI CORN	1,169	374.29	212.3%	559.11	109.1%	762	350	117.8%
MINI SOYBEAN	1,500	513.14	192.3%	1,093.95	37.1%	1,194	804	48.5%
MINI WHEAT	868	250.71	246.3%	333.68	160.2%	513	216	137.7%
OATS	600	486	23.4%	934.16	-35.8%	662	614	7.7%
ROUGH RICE	1,182	688.38	71.7%	1,969.16	-40.0%	1,325	865	53.1%
SOYBEAN	250,008	159,593.76	56.7%	290,155.53	-13.8%	237,629	185,071	28.4%
SOYBEAN MEAL	135,568	89,097.76	52.2%	174,939.63	-22.5%	137,874	104,882	31.5%
SOYBEAN OIL	148,121	96,336.52	53.8%	175,473.79	-15.6%	151,158	112,929	33.9%
WHEAT	1,204	991.71	21.4%	1,002	20.2%	1,072	727	47.4%
Ag Products Options								
CHI WHEAT	40,955	40,913.24	0.1%	33,393.63	22.6%	34,606	37,582	-7.9%
CORN	97,334	117,298.24	-17.0%	62,102.74	56.7%	80,622	94,991	-15.1%
CORN NEARBY+2 CAL SPRD	284	74.81	280.1%	321.05	-11.4%	273	139	96.9%
DEC-DEC CORN CAL SPRD	11	0.71	1490.9%	0	-	4	9	-57.1%
DEC-JULY CORN CAL SPRD	0	85.71	-100.0%	9.21	-100.0%	3	61	-95.3%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	96	12.52	669.4%	7.26	1226.7%	129	10	1259.1%
JULY-DEC CORN CAL SPRD	255	65.71	288.0%	148.95	71.2%	263	82	222.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	12	0	-	31.32	-60.8%	27	21	26.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	1	0	-
JULY-NOV SOYBEAN CAL SPRD	142	35.33	302.5%	84.63	68.1%	98	61	59.2%
KC WHEAT	5,830	5,200.9	12.1%	4,251.32	37.1%	5,140	4,478	14.8%
MAR-DEC CORN CAL SPRD	0	0	-	0.26	-100.0%	8	0	-
MAR-JULY CORN CAL SPRD	0	0	-	21.05	-100.0%	40	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-MAR SOYBEAN CSO	33	0	-	0	-	12	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
OATS	3	14.62	-82.9%	22.37	-88.8%	22	40	-45.9%
ROUGH RICE	134	102.29	31.4%	163.47	-17.8%	159	118	35.1%
SOYBEAN	60,759	43,453.1	39.8%	42,956.74	41.4%	53,184	48,365	10.0%
SOYBEAN CRUSH	1	0	-	10.53	-91.4%	13	0	-
SOYBEAN MEAL	15,608	6,045.29	158.2%	9,188.37	69.9%	11,284	6,866	64.3%
SOYBEAN OIL	9,683	4,438.19	118.2%	11,220.16	-13.7%	11,259	5,395	108.7%
SOYBN NEARBY+2 CAL SPRD	27	0	-	1.32	1972.7%	10	0	-
SOYMEAL NEARBY+2 CAL SPRD	9	0	-	0	-	3	7	-56.3%
WHEAT	33	362.1	-90.8%	58.84	-43.1%	62	171	-64.0%
WHEAT-CORN IC50	0	59.52	-99.2%	1.05	-56.8%	1	30	-96.3%
WHEAT NEARBY+2 CAL SPRD	23	0.48	4720.4%	35.58	-35.5%	29	21	36.9%

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Ags Futures								
FERTILIZER PRODUCS	173	42.86	303.0%	103.68	66.6%	141	67	109.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	6,416,315	4,115,821.29	55.9%	8,968,863.89	-28.5%	6,442,131	4,675,139	37.8%
Equity Index Futures	614,027	238,545.1	157.4%	453,535.26	35.4%	457,316	223,163	104.9%
Energy Futures	128	506.05	-74.6%	119	7.9%	125	517	-75.7%
Ag Products Futures	1,114,310	907,630.9	22.8%	1,336,901.95	-16.6%	1,107,214	998,218	10.9%
Ags Futures	173	42.86	303.0%	103.68	66.6%	141	67	109.6%
TOTAL FUTURES	8,144,953	5,262,546.19	54.8%	#####	-24.3%	8,006,926.68	5,897,102.98	35.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,278,067	1,131,755.81	12.9%	1,484,870.58	-13.9%	1,321,240	984,296	34.2%
Equity Index Options	262	247.14	6.1%	212.95	23.1%	199	283	-29.7%
Ag Products Options	231,234	218,162.76	6.0%	164,029.84	41.0%	197,252	198,449	-0.6%
TOTAL OPTIONS	1,509,563	1,350,165.71	11.8%	1,649,113.37	-8.5%	1,518,691.81	1,183,028.52	28.4%
TOTAL COMBINED								
Interest Rate	7,694,382	5,247,577.1	46.6%	#####	-26.4%	7,763,371	5,659,435	37.2%
Equity Index	614,289	238,792.24	157.2%	453,748.21	35.4%	457,515	223,446	104.8%
Energy	128	506.05	-74.6%	119	7.9%	125	517	-75.7%
Ag Products	1,345,544	1,125,793.67	19.5%	1,500,931.79	-10.4%	1,304,467	1,196,667	9.0%
Ags	173	42.86	303.0%	103.68	66.6%	141	67	109.6%
GRAND TOTAL	9,654,516	6,612,711.91	46.0%	#####	-22.2%	9,525,618.48	7,080,131.51	34.5%