

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 ICSD | 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% |