

CBOT Exchange ADV Report - Monthly

June 2020

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	ADV JUN 2020	ADV JUN 2019	% CHG	ADV MAY 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	1,165,435	1,671,315.25	-30.3%	1,767,647.15	-34.1%	1,889,642	1,818,448	3.9%
10-YR SWAP RATE	7,483	7,133.4	4.9%	2,024.5	269.6%	4,790	3,197	49.8%
15-YR SWAP RATE	0	0	-	0	-	0	44	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-100.0%
2-YR NOTE	301,685	615,537.6	-51.0%	722,227.55	-58.2%	688,218	713,149	-3.5%
2-YR SWAP RATE	2,263	4,560.8	-50.4%	151.85	1390.6%	1,304	2,345	-44.4%
30-YR BOND	261,242	300,283.1	-13.0%	399,516.8	-34.6%	387,021	339,701	13.9%
30-YR SWAP RATE	3	59.95	-94.5%	5	-34.5%	10	38	-74.3%
3-YR SWAP RATE	523	985.65	-46.9%	9.75	5267.8%	270	544	-50.3%
4-YR SWAP RATE	177	747.2	-76.3%	26.15	576.3%	87	609	-85.7%
5-YR NOTE	652,771	1,065,948.9	-38.8%	1,303,174.95	-49.9%	1,158,343	1,207,608	-4.1%
5-YR SWAP RATE	3,170	7,346.9	-56.9%	2,493.05	27.1%	3,429	4,006	-14.4%
7-YR SWAP RATE	109	462.75	-76.5%	49.3	120.6%	117	253	-53.8%
FED FUND	147,992	587,943.2	-74.8%	206,531.6	-28.3%	342,115	354,859	-3.6%
Ultra 10-Year Note	180,577	219,251.35	-17.6%	319,248	-43.4%	273,911	219,753	24.6%
ULTRA T-BOND	151,764	146,225.45	3.8%	284,231.85	-46.6%	224,251	192,953	16.2%
Interest Rate Options								
10-YR NOTE	465,951	652,963.9	-28.6%	315,652.8	47.6%	623,541	645,128	-3.3%
2-YR NOTE	5,113	29,983.65	-82.9%	10,426.25	-51.0%	14,912	24,643	-39.5%
30-YR BOND	93,411	130,061.85	-28.2%	82,041.35	13.9%	127,359	133,662	-4.7%
5-YR NOTE	116,269	276,338.85	-57.9%	130,601.85	-11.0%	187,954	229,766	-18.2%
FED FUND	0	50	-100.0%	2.5	-100.0%	87	12	646.1%
Ultra 10-Year Note	0	66.5	-100.0%	0	-	128	137	-6.4%
ULTRA T-BOND	11	1,005.5	-98.9%	26.1	-56.3%	104	765	-86.3%
Equity Index Futures								
DJ US REAL ESTATE	6,372	4,680.1	36.1%	3,429.3	85.8%	4,282	2,213	93.5%
E-mini (\$5) Dow	273,868	211,225.25	29.7%	217,856.15	25.7%	276,115	217,324	27.1%
MICRO MINI \$5 DOW	163,352	40,012.15	308.3%	128,569.5	27.1%	139,983	14,059	895.7%
S&P 500	7	0	-	0	-	1	0	-
Equity Index Options								
E-mini (\$5) Dow	188	149.2	25.9%	146.15	28.5%	172	214	-19.6%
Energy Futures								
ETHANOL	27	348.25	-92.2%	56.9	-52.0%	94	454	-79.3%

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Ag Products Futures								
CHI WHEAT	153,153	174,896.75	-12.4%	93,508.75	63.8%	137,679	140,218	-1.8%
CORN	465,216	659,753.35	-29.5%	228,079.35	104.0%	362,409	494,577	-26.7%
DJ_UBS ROLL SELECT INDEX FU	144	180.2	-20.4%	22.9	526.6%	54	60	-10.5%
DOW-UBS COMMOD INDEX	3,132	6,041.7	-48.2%	310.65	908.3%	1,710	2,597	-34.1%
FERTILIZER PRODUCTS	2	102.5	-98.0%	7	-70.8%	8	100	-91.9%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	63,095	77,574.6	-18.7%	39,211.5	60.9%	58,353	66,714	-12.5%
MINI CORN	985	1,366.3	-27.9%	847.65	16.2%	943	683	38.1%
MINI SOYBEAN	1,212	1,036.9	16.9%	949.05	27.7%	1,213	874	38.8%
MINI WHEAT	574	430.45	33.4%	694.5	-17.3%	618	269	129.7%
OATS	821	1,106.1	-25.8%	535.1	53.4%	636	750	-15.3%
ROUGH RICE	1,234	1,290.9	-4.4%	570.6	116.3%	1,241	1,000	24.1%
SOYBEAN	252,852	289,224.6	-12.6%	167,091	51.3%	226,774	217,512	4.3%
SOYBEAN MEAL	125,443	140,595.9	-10.8%	74,480.05	68.4%	120,304	118,338	1.7%
SOYBEAN OIL	126,601	138,132.35	-8.3%	88,610.25	42.9%	135,004	121,528	11.1%
WHEAT	826	925.95	-10.8%	741.3	11.4%	1,044	692	50.9%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	26,186	37,613.75	-30.4%	25,038	4.6%	30,833	35,444	-13.0%
CORN	94,271	234,149.55	-59.7%	64,082.3	47.1%	80,946	147,910	-45.3%
CORN NEARBY+2 CAL SPRD	565	583.6	-3.3%	40.75	1285.4%	260	220	18.6%
DEC-DEC CORN CAL SPRD	23	80.3	-71.7%	2.3	888.1%	16	76	-78.7%
DEC-JULY CORN CAL SPRD	45	44.4	2.4%	2.55	1682.5%	10	124	-92.1%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	120	0	-	2.25	5243.4%	88	8	985.7%
JULY-DEC CORN CAL SPRD	0	171.75	-100.0%	30.75	-100.0%	135	93	45.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	19	5	277.3%	17.8	6.0%	29	12	150.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	1	0	-
JULY-NOV SOYBEAN CAL SPRD	299	0	-	41	628.9%	112	49	126.0%
KC WHEAT	3,641	5,592	-34.9%	3,752.8	-3.0%	4,642	4,649	-0.2%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	4	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	20	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	24	-100.0%
NOV-MAR SOYBEAN CSO	4	0	-	2.5	54.5%	8	0	4788.3%
NOV-NOV SOYBEAN CAL SPRD	0	37.5	-100.0%	0	-	0	7	-100.0%
OATS	8	17.05	-56.0%	4.35	72.4%	13	30	-55.2%
ROUGH RICE	222	79.5	179.9%	195.7	13.7%	176	99	76.6%
SOYBEAN	50,891	68,547.2	-25.8%	38,681.2	31.6%	48,268	60,038	-19.6%
SOYBEAN CRUSH	13	0	-	7.25	81.8%	13	0	39825.7%
SOYBEAN MEAL	8,406	8,501.3	-1.1%	6,200	35.6%	9,787	7,963	22.9%
SOYBEAN OIL	5,452	4,923.2	10.7%	5,533	-1.5%	8,579	5,444	57.6%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	7	44	-84.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	2	4	-57.3%
WHEAT	78	179.9	-56.5%	98.25	-20.3%	78	251	-68.7%
WHEAT-CORN IC SO	1	2.5	-63.6%	30	-97.0%	14	21	-30.8%
WHEAT NEARBY+2 CAL SPRD	55	0	-	50	9.5%	35	18	94.1%
Ags Futures								
FERTILIZER PRODUCS	141	92.75	51.7%	90.85	54.9%	132	72	83.2%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,875,195	4,627,801.5	-37.9%	5,007,337.5	-42.6%	4,973,509	4,857,508	2.4%
Equity Index Futures	443,599	255,917.5	73.3%	349,854.95	26.8%	420,382	233,596	80.0%
Energy Futures	27	348.25	-92.2%	56.9	-52.0%	94	454	-79.3%
Ag Products Futures	1,195,290	1,492,658.55	-19.9%	695,659.65	71.8%	1,047,989	1,165,912	-10.1%
Ags Futures	141	92.75	51.7%	90.85	54.9%	132	72	83.2%
TOTAL FUTURES	4,514,252	6,376,818.55	-29.2%	6,052,999.85	-25.4%	6,442,106.71	6,257,542.27	2.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	680,755	1,090,470.25	-37.6%	538,750.85	26.4%	954,086	1,034,111	-7.7%
Equity Index Options	188	149.2	25.9%	146.15	28.5%	172	214	-19.6%
Ag Products Options	190,299	360,528.5	-47.2%	143,812.75	32.3%	184,077	262,529	-29.9%
TOTAL OPTIONS	871,242	1,451,147.95	-40.0%	682,709.75	27.6%	1,138,334.44	1,296,853.53	-12.2%

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TOTAL COMBINED								
Interest Rate	3,555,950	5,718,271.75	-37.8%	5,546,088.35	-35.9%	5,927,595	5,891,619	0.6%
Equity Index	443,787	256,066.7	73.3%	350,001.1	26.8%	420,554	233,810	79.9%
Energy	27	348.25	-92.2%	56.9	-52.0%	94	454	-79.3%
Ag Products	1,385,590	1,853,187.05	-25.2%	839,472.4	65.1%	1,232,066	1,428,441	-13.7%
Ags	141	92.75	51.7%	90.85	54.9%	132	72	83.2%
GRAND TOTAL	5,385,495	7,827,966.5	-31.2%	6,735,709.6	-20.0%	7,580,441.15	7,554,395.81	0.3%