

CBOT Exchange ADV Report - Monthly

September 2020

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	ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	1,041,312	1,704,756.4	-38.9%	1,746,945.24	-40.4%	1,654,003	1,841,172	-10.2%
10-YR SWAP RATE	11,743	8,299.05	41.5%	1,357.81	764.9%	4,729	3,618	30.7%
15-YR SWAP RATE	0	0	-	0	-	0	29	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-100.0%
2-YR NOTE	243,374	592,559.95	-58.9%	598,599.81	-59.3%	572,104	729,866	-21.6%
2-YR SWAP RATE	1,053	3,183.75	-66.9%	243	333.3%	1,025	2,485	-58.7%
30-YR BOND	294,653	338,197	-12.9%	476,786.29	-38.2%	368,565	355,903	3.6%
30-YR SWAP RATE	0	16.65	-100.0%	0.9	-100.0%	7	32	-78.0%
3-YR NOTE	4,736	0	-	5,942.05	-20.3%	1,520	0	-
3-YR SWAP RATE	151	1,590.4	-90.5%	87.62	72.1%	206	881	-76.6%
4-YR SWAP RATE	122	154.55	-20.8%	30.67	298.9%	80	472	-83.2%
5-YR NOTE	547,256	980,825.15	-44.2%	1,209,066.71	-54.7%	1,011,508	1,215,515	-16.8%
5-YR SWAP RATE	2,935	5,626.9	-47.8%	1,183.29	148.1%	2,861	4,021	-28.9%
7-YR SWAP RATE	24	97.65	-75.1%	30.9	-21.4%	85	206	-58.9%
FED FUND	85,503	494,352.1	-82.7%	97,733.1	-12.5%	255,807	387,006	-33.9%
Ultra 10-Year Note	201,575	219,430.55	-8.1%	323,518.43	-37.7%	254,589	235,749	8.0%
ULTRA T-BOND	144,297	144,768.75	-0.3%	306,207.48	-52.9%	211,358	195,951	7.9%
Interest Rate Options								
10-YR NOTE	316,868	762,973.55	-58.5%	391,945.76	-19.2%	523,872	666,800	-21.4%
2-YR NOTE	1,103	26,847.3	-95.9%	1,443.33	-23.6%	10,530	24,128	-56.4%
30-YR BOND	105,935	190,924.65	-44.5%	119,014	-11.0%	120,621	146,073	-17.4%
5-YR NOTE	57,719	233,233.4	-75.3%	64,011.52	-9.8%	143,937	230,529	-37.6%
FED FUND	0	2,134.05	-100.0%	0	-	58	342	-83.1%
Ultra 10-Year Note	0	15.75	-100.0%	0.19	-100.0%	85	144	-41.3%
ULTRA T-BOND	1	2,357.15	-100.0%	8.1	-88.2%	72	1,045	-93.1%
Equity Index Futures								
DJ US REAL ESTATE	5,873	6,370.3	-7.8%	1,233.95	375.9%	3,741	2,447	52.9%
E-mini (\$5) Dow	247,058	193,442.65	27.7%	164,377.33	50.3%	251,924	213,548	18.0%
MICRO MINI \$5 DOW	128,382	42,521.85	201.9%	68,812.19	86.6%	130,327	28,053	364.6%
S&P 500	0	412.5	-100.0%	0	-	1	89	-99.0%
Equity Index Options								
E-mini (\$5) Dow	115	310.2	-62.9%	120.1	-4.0%	152	210	-27.6%
Energy Futures								
ETHANOL	9	138.5	-93.5%	8.1	11.8%	65	366	-82.2%

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Ag Products Futures								
CHI WHEAT	107,323	76,992.4	39.4%	156,787.14	-31.5%	134,163	128,063	4.8%
CORN	284,699	266,104.75	7.0%	431,628.71	-34.0%	356,922	452,173	-21.1%
DJ_UBS ROLL SELECT INDEX FU	207	135.75	52.8%	36.33	470.9%	63	57	10.8%
DOW-UBS COMMOD INDEX	2,993	3,544	-15.5%	365.52	718.9%	1,542	2,351	-34.4%
FERTILIZER PRODUCTS	0	15.5	-100.0%	6.19	-100.0%	7	75	-90.6%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	47,045	39,927.55	17.8%	74,687.57	-37.0%	57,232	62,910	-9.0%
MINI CORN	1,320	659.2	100.3%	1,281	3.1%	1,044	722	44.6%
MINI SOYBEAN	3,201	868.25	268.7%	1,747.24	83.2%	1,525	862	76.9%
MINI WHEAT	665	826.2	-19.5%	650.38	2.3%	622	376	65.4%
OATS	478	457.25	4.5%	462.05	3.4%	560	642	-12.8%
ROUGH RICE	360	771.1	-53.3%	1,056.71	-65.9%	1,028	984	4.5%
SOYBEAN	269,981	172,265.7	56.7%	211,090.81	27.9%	225,212	202,177	11.4%
SOYBEAN MEAL	135,581	104,317.5	30.0%	106,867.29	26.9%	118,423	111,828	5.9%
SOYBEAN OIL	132,162	126,371.7	4.6%	110,300.1	19.8%	129,429	119,574	8.2%
WHEAT	1,360	581.05	134.0%	1,615.43	-15.8%	1,161	751	54.7%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	32,993	17,200.55	91.8%	32,665.62	1.0%	31,385	31,926	-1.7%
CORN	110,251	92,283.35	19.5%	96,903.48	13.8%	87,725	141,161	-37.9%
CORN NEARBY+2 CAL SPRD	107	427.5	-74.9%	816.38	-86.9%	322	274	17.7%
DEC-DEC CORN CAL SPRD	22	40.55	-44.8%	16.71	33.9%	16	79	-79.8%
DEC-JULY CORN CAL SPRD	5	87.7	-94.6%	53.33	-91.1%	16	110	-85.3%
DEC-JULY WHEAT CAL SPRD	4	0	-	45.71	-92.2%	8	0	-
Intercommodity Spread	0	0	-	2.86	-90.0%	60	5	1022.6%
JAN-MAR SOYBEAN CSO	0	0	-	0.48	-100.0%	0	0	-
JULY-DEC CORN CAL SPRD	1	6.55	-85.5%	95.24	-99.0%	100	67	49.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC SOY OIL CAL SPRD	6	0	-	0	-	1	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	22	8	185.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	1	0	-
JULY-NOV SOYBEAN CAL SPRD	5	0	-	0	-	74	33	124.7%
KC WHEAT	3,740	3,427.35	9.1%	5,570.29	-32.9%	4,735	4,507	5.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	3	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	13	0	6115.9%
MAR-JULY WHEAT CAL SPRD	7	0	-	3.57	86.7%	1	0	612.8%
NOV-JULY SOYBEAN CAL SPRD	98	0	-	5	1866.7%	11	19	-39.2%
NOV-MAR SOYBEAN CSO	2	0	-	14.29	-83.3%	7	0	6538.6%
NOV-NOV SOYBEAN CAL SPRD	5	0.5	947.6%	2.86	83.3%	1	10	-90.5%
OATS	8	8.2	-3.6%	10.1	-21.7%	12	22	-48.4%
ROUGH RICE	47	203.7	-76.9%	119.62	-60.7%	148	144	3.1%
SOYBEAN	85,148	41,578.3	104.8%	63,688.33	33.7%	56,307	55,063	2.3%
SOYBEAN CRUSH	9	0	-	4.76	92.0%	14	0	65528.2%
SOYBEAN MEAL	17,608	6,709.65	162.4%	12,934.67	36.1%	11,095	7,609	45.8%
SOYBEAN OIL	11,394	6,609.5	72.4%	9,125.24	24.9%	8,814	5,549	58.8%
SOYBN NEARBY+2 CAL SPRD	206	0	-	10.48	1870.5%	31	29	5.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	1	3	-59.4%
WHEAT	78	358.5	-78.3%	140.33	-44.7%	86	241	-64.5%
WHEAT-CORN IC SO	57	0	-	34.76	63.0%	28	14	97.8%
WHEAT NEARBY+2 CAL SPRD	0	4.15	-100.0%	12.86	-100.0%	31	14	125.7%

Aggs Futures

FERTILIZER PRODUCTS	113	108.25	4.5%	205.33	-44.9%	148	92	61.2%
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TOTAL FUTURES GROUP

Interest Rate Futures	2,578,734	4,493,858.85	-42.6%	4,767,733.29	-45.9%	4,338,448	4,972,907	-12.8%
Equity Index Futures	381,313	242,747.3	57.1%	234,423.48	62.7%	385,992	244,137	58.1%
Energy Futures	9	138.5	-93.5%	8.1	11.8%	65	366	-82.2%
Ag Products Futures	987,378	793,837.9	24.4%	1,098,582.48	-10.1%	1,028,932	1,083,544	-5.0%
Aggs Futures	113	108.25	4.5%	205.33	-44.9%	148	92	61.2%
TOTAL FUTURES	3,947,547	5,530,690.8	-28.6%	6,100,952.67	-35.3%	5,753,585.22	6,301,045	-8.7%

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	ADV SEP 2020	ADV SEP 2019	% CHG	ADV AUG 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
TOTAL OPTIONS GROUP								
Interest Rate Options	481,626	1,218,485.85	-60.5%	576,422.9	-16.4%	799,174	1,069,061	-25.2%
Equity Index Options	115	310.2	-62.9%	120.1	-4.0%	152	210	-27.6%
Ag Products Options	261,801	168,946.05	55.0%	222,276.95	17.8%	201,069	246,887	-18.6%
TOTAL OPTIONS	743,542	1,387,742.1	-46.4%	798,819.95	-6.9%	1,000,394.89	1,316,157.63	-24.0%
TOTAL COMBINED								
Interest Rate	3,060,360	5,712,344.7	-46.4%	5,344,156.19	-42.7%	5,137,621	6,041,968	-15.0%
Equity Index	381,428	243,057.5	56.9%	234,543.57	62.6%	386,144	244,347	58.0%
Energy	9	138.5	-93.5%	8.1	11.8%	65	366	-82.2%
Ag Products	1,249,179	962,783.95	29.7%	1,320,859.43	-5.4%	1,230,001	1,330,430	-7.5%
Ags	113	108.25	4.5%	205.33	-44.9%	148	92	61.2%
GRAND TOTAL	4,691,089	6,918,432.9	-32.2%	6,899,772.62	-32.0%	6,753,980.11	7,617,202.63	-11.3%