

CBOT Exchange ADV Report - Monthly

October 2020

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	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
Interest Rate Futures								
10-YR NOTE	1,266,196	1,407,773.04	-10.1%	1,041,311.9	21.6%	1,613,568	1,793,930	-10.1%
10-YR SWAP RATE	2,207	2,686.09	-17.8%	11,743.1	-81.2%	4,466	3,517	27.0%
15-YR SWAP RATE	0	0	-	0	-	0	26	-100.0%
20-YR SWAP RATE	0	0	-	0	-	0	0	-100.0%
2-YR NOTE	200,051	571,179.3	-65.0%	243,373.67	-17.8%	533,312	712,568	-25.2%
2-YR SWAP RATE	369	1,384.13	-73.3%	1,052.95	-64.9%	957	2,365	-59.5%
30-YR BOND	349,006	293,565.65	18.9%	294,652.57	18.4%	366,525	349,108	5.0%
30-YR SWAP RATE	0	23.78	-100.0%	0	-	6	31	-79.8%
3-YR NOTE	4,168	0	-	4,736.29	-12.0%	1,796	0	-
3-YR SWAP RATE	128	370.09	-65.3%	150.76	-14.9%	198	826	-76.0%
4-YR SWAP RATE	51	154.52	-67.2%	122.33	-58.5%	77	438	-82.5%
5-YR NOTE	613,690	824,386	-25.6%	547,256.24	12.1%	970,030	1,172,880	-17.3%
5-YR SWAP RATE	1,617	3,759.74	-57.0%	2,935.29	-44.9%	2,731	3,993	-31.6%
7-YR SWAP RATE	142	162.43	-12.5%	24.29	485.5%	91	202	-54.9%
FED FUND	55,725	357,832.91	-84.4%	85,502.71	-34.8%	234,945	383,826	-38.8%
Ultra 10-Year Note	202,998	171,021.17	18.7%	201,575.29	0.7%	249,210	228,693	9.0%
ULTRA T-BOND	151,432	122,217.57	23.9%	144,296.67	4.9%	205,110	187,913	9.2%
Interest Rate Options								
10-YR NOTE	473,429	731,529.13	-35.3%	316,867.62	49.4%	518,612	673,856	-23.0%
2-YR NOTE	1,436	28,469.83	-95.0%	1,103.14	30.2%	9,582	24,602	-61.1%
30-YR BOND	142,558	150,101.48	-5.0%	105,934.9	34.6%	122,908	146,512	-16.1%
5-YR NOTE	44,657	263,659.61	-83.1%	57,718.9	-22.6%	133,586	234,140	-42.9%
FED FUND	0	550.52	-100.0%	0	-	52	365	-85.8%
Ultra 10-Year Note	0	0.52	-100.0%	0	-	76	129	-41.0%
ULTRA T-BOND	16	874.04	-98.1%	0.95	1608.8%	66	1,026	-93.6%
Equity Index Futures								
DJ US REAL ESTATE	1,437	1,740.78	-17.5%	5,872.76	-75.5%	3,501	2,370	47.7%
E-mini (\$5) Dow	211,634	170,630.96	24.0%	247,058.14	-14.3%	247,723	208,870	18.6%
MICRO MINI \$5 DOW	105,017	52,245.74	101.0%	128,381.9	-18.2%	127,688	30,690	316.1%
S&P 500	0	0	-	0	-	1	79	-99.0%
Equity Index Options								
E-mini (\$5) Dow	52	126.52	-58.6%	115.24	-54.6%	142	201	-29.5%
Energy Futures								
ETHANOL	8	195.91	-96.0%	9.05	-13.6%	59	347	-82.9%

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Ag Products Futures								
CHI WHEAT	124,972	84,888.7	47.2%	107,322.9	16.4%	133,205	123,356	8.0%
CORN	375,287	265,369.74	41.4%	284,699.43	31.8%	358,837	431,810	-16.9%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	207.43	-100.0%	56	51	11.4%
DOW-UBS COMMOD INDEX	714	1,015.61	-29.7%	2,993.24	-76.1%	1,456	2,205	-34.0%
FERTILIZER PRODUCTS	3	36.74	-90.7%	0	-	7	71	-90.6%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	49,573	49,260.22	0.6%	47,045.19	5.4%	56,433	61,422	-8.1%
MINI CORN	2,468	563.83	337.8%	1,320.33	86.9%	1,192	705	69.2%
MINI SOYBEAN	3,881	1,242.48	212.3%	3,201.1	21.2%	1,771	903	96.0%
MINI WHEAT	899	322.17	178.9%	665.33	35.1%	651	370	75.8%
OATS	460	542	-15.1%	477.95	-3.7%	549	631	-12.9%
ROUGH RICE	1,226	1,323.43	-7.3%	360.24	240.4%	1,049	1,021	2.7%
SOYBEAN	342,957	300,572.04	14.1%	269,981.19	27.0%	237,489	212,902	11.5%
SOYBEAN MEAL	116,834	103,137.96	13.3%	135,581.19	-13.8%	118,257	110,881	6.7%
SOYBEAN OIL	121,550	119,957.96	1.3%	132,162.38	-8.0%	128,608	119,616	7.5%
WHEAT	1,664	800.04	108.0%	1,359.81	22.4%	1,214	756	60.5%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	38,590	20,357.43	89.6%	32,993.14	17.0%	32,137	30,665	4.8%
CORN	139,671	97,354.39	43.5%	110,250.67	26.7%	93,141	136,386	-31.7%
CORN NEARBY+2 CAL SPRD	158	990.22	-84.1%	107.1	47.2%	305	352	-13.3%
DEC-DEC CORN CAL SPRD	5	156.57	-96.7%	22.38	-76.6%	15	87	-83.0%
DEC-JULY CORN CAL SPRD	32	63	-49.1%	4.76	573.9%	18	105	-83.0%
DEC-JULY WHEAT CAL SPRD	0	2.22	-100.0%	3.57	-100.0%	7	0	2929.5%
Intercommodity Spread	0	5.17	-100.0%	0.29	-100.0%	53	5	908.6%
JAN-MAR SOYBEAN CSO	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	200	356.78	-43.9%	0.95	20909.1%	111	99	12.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	5.95	-100.0%	1	0	-
JULY-DEC WHEAT CAL SPRD	0	2.17	-100.0%	0	-	20	7	177.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	1	0	-
JULY-NOV SOYBEAN CAL SPRD	0	243.74	-100.0%	4.9	-100.0%	67	56	18.8%
KC WHEAT	6,152	3,660.26	68.1%	3,739.86	64.5%	4,883	4,414	10.6%
MAR-DEC CORN CAL SPRD	0	0.39	-100.0%	0	-	2	0	5505.2%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	12	0	6149.1%
MAR-JULY WHEAT CAL SPRD	10	0	-	6.67	53.4%	2	0	1366.5%
NOV-JULY SOYBEAN CAL SPRD	23	0	-	98.33	-76.9%	13	17	-24.8%
NOV-MAR SOYBEAN CSO	5	0	-	2.38	90.9%	7	0	7073.9%
NOV-NOV SOYBEAN CAL SPRD	0	40.61	-100.0%	5.24	-100.0%	1	13	-93.6%
OATS	36	11.09	226.8%	7.9	358.3%	14	21	-33.2%
ROUGH RICE	49	138	-64.4%	47	4.5%	138	143	-3.6%
SOYBEAN	88,008	51,842.22	69.8%	85,148.29	3.4%	59,612	54,712	9.0%
SOYBEAN CRUSH	32	7.61	318.2%	9.14	248.0%	16	1	1767.1%
SOYBEAN MEAL	16,515	7,796.04	111.8%	17,607.86	-6.2%	11,660	7,629	52.8%
SOYBEAN OIL	13,217	7,392.13	78.8%	11,393.95	16.0%	9,273	5,749	61.3%
SOYBN NEARBY+2 CAL SPRD	277	0	-	206.43	34.0%	56	26	116.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	1	2	-59.2%
WHEAT	181	216.04	-16.1%	77.62	133.4%	96	239	-59.9%
WHEAT-CORN ICSO	42	8.7	383.5%	56.67	-25.8%	30	14	117.1%
WHEAT NEARBY+2 CAL SPRD	32	5.09	525.5%	0	-	32	13	142.8%
Ags Futures								
FERTILIZER PRODUCS	117	155.87	-24.9%	113.1	3.5%	145	99	46.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,847,780	3,756,516.43	-24.2%	2,578,734.05	10.4%	4,183,023	4,840,315	-13.6%
Equity Index Futures	318,088	224,617.48	41.6%	381,312.81	-16.6%	378,912	242,009	56.6%
Energy Futures	8	195.91	-96.0%	9.05	-13.6%	59	347	-82.9%
Ag Products Futures	1,142,489	929,032.91	23.0%	987,377.71	15.7%	1,040,772	1,066,701	-2.4%
Ags Futures	117	155.87	-24.9%	113.1	3.5%	145	99	46.6%
TOTAL FUTURES	4,308,482	4,910,518.61	-12.3%	3,947,546.71	9.1%	5,602,910.97	6,149,471.03	-8.9%

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	ADV OCT 2020	ADV OCT 2019	% CHG	ADV SEP 2020	% CHG	ADV Y.T.D 2020	ADV Y.T.D 2019	% CHG
TOTAL OPTIONS GROUP								
Interest Rate Options	662,095	1,175,185.13	-43.7%	481,625.52	37.5%	784,881	1,080,629	-27.4%
Equity Index Options	52	126.52	-58.6%	115.24	-54.6%	142	201	-29.5%
Ag Products Options	303,236	190,649.87	59.1%	261,801.05	15.8%	211,722	240,757	-12.1%
TOTAL OPTIONS	965,383	1,365,961.52	-29.3%	743,541.81	29.8%	996,744.39	1,321,586.49	-24.6%
TOTAL COMBINED								
Interest Rate	3,509,875	4,931,701.56	-28.8%	3,060,359.57	14.7%	4,967,904	5,920,944	-16.1%
Equity Index	318,141	224,744	41.6%	381,428.05	-16.6%	379,054	242,210	56.5%
Energy	8	195.91	-96.0%	9.05	-13.6%	59	347	-82.9%
Ag Products	1,445,725	1,119,682.78	29.1%	1,249,178.76	15.7%	1,252,494	1,307,458	-4.2%
Ags	117	155.87	-24.9%	113.1	3.5%	145	99	46.6%
GRAND TOTAL	5,273,866	6,276,480.13	-16.0%	4,691,088.52	12.4%	6,599,655.36	7,471,057.52	-11.7%