

CBOT Exchange ADV Report - Monthly

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	ADV JAN 2018	ADV JAN 2017	% CHG	ADV DEC 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
30-YR BOND	316,591	258,292.35	22.6%	255,768.15	23.8%	316,591	258,292	22.6%
10-YR NOTE	1,568,531	1,427,623.15	9.9%	1,168,890.8	34.2%	1,568,531	1,427,623	9.9%
5-YR NOTE	871,543	781,182.9	11.6%	726,342.4	20.0%	871,543	781,183	11.6%
2-YR NOTE	391,764	287,651.1	36.2%	310,603.7	26.1%	391,764	287,651	36.2%
FED FUND	195,572	163,541.25	19.6%	146,159.1	33.8%	195,572	163,541	19.6%
5-YR SWAP RATE	1,335	3,064.05	-56.4%	3,176.4	-58.0%	1,335	3,064	-56.4%
10-YR SWAP RATE	1,669	1,706.25	-2.2%	3,811.25	-56.2%	1,669	1,706	-2.2%
ULTRA T-BOND	130,209	98,862.95	31.7%	105,201.65	23.8%	130,209	98,863	31.7%
30-YR SWAP RATE	16	72.9	-77.8%	18.8	-13.9%	16	73	-77.8%
Ultra 10-Year Note	150,571	99,056.7	52.0%	120,393.4	25.1%	150,571	99,057	52.0%
Interest Rate Options								
30-YR BOND	142,944	92,222.1	55.0%	106,408.75	34.3%	142,944	92,222	55.0%
10-YR NOTE	633,564	536,689	18.1%	381,713.15	66.0%	633,564	536,689	18.1%
5-YR NOTE	152,076	124,774.85	21.9%	87,014.15	74.8%	152,076	124,775	21.9%
2-YR NOTE	14,590	2,731.5	434.1%	13,428.25	8.7%	14,590	2,732	434.1%
FED FUND	36	225	-84.1%	0	-	36	225	-84.1%
ULTRA T-BOND	177	101.3	74.4%	287.7	-38.6%	177	101	74.4%
Ultra 10-Year Note	1	21.25	-94.4%	0	-	1	21	-94.4%
Equity Index Futures								
DJ US REAL ESTATE	1,407	894.25	57.3%	3,166.15	-55.6%	1,407	894	57.3%
E-mini (\$5) Dow	172,536	125,781.3	37.2%	142,452.6	21.1%	172,536	125,781	37.2%
Equity Index Options								
E-mini (\$5) Dow	474	314.7	50.8%	514.4	-7.8%	474	315	50.8%
Energy Futures								
ETHANOL	500	945.1	-47.1%	533.5	-6.3%	500	945	-47.1%

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Commodities and Alternative Investments								
Futures								
CORN	308,311	295,561.1	4.3%	193,961.5	59.0%	308,311	295,561	4.3%
SOYBEAN	193,662	188,034.65	3.0%	260,696.9	-25.7%	193,662	188,035	3.0%
SOYBEAN MEAL	118,211	92,924.95	27.2%	124,538.15	-5.1%	118,211	92,925	27.2%
SOYBEAN OIL	101,298	100,081.45	1.2%	135,143.35	-25.0%	101,298	100,081	1.2%
OATS	744	756.45	-1.6%	511.95	45.4%	744	756	-1.6%
ROUGH RICE	799	604.5	32.2%	1,204	-33.6%	799	605	32.2%
WHEAT	178	682.45	-74.0%	20	788.1%	178	682	-74.0%
MINI CORN	395	411.45	-3.9%	275.85	43.3%	395	411	-3.9%
MINI SOYBEAN	1,019	1,061.35	-4.0%	927.35	9.9%	1,019	1,061	-4.0%
MINI WHEAT	205	264.35	-22.3%	137.95	48.8%	205	264	-22.3%
DOW-UBS COMMOD INDEX	3,634	987.85	267.8%	8,174.6	-55.5%	3,634	988	267.8%
FERTILIZER PRODUCTS	70	81	-13.3%	108.5	-35.3%	70	81	-13.3%
DJ_UBS ROLL SELECT INDEX FU	31	16.4	90.5%	65.9	-52.6%	31	16	90.5%
CHI WHEAT	128,558	119,226.05	7.8%	80,969.7	58.8%	128,558	119,226	7.8%
KC WHEAT	61,743	42,604.65	44.9%	33,036.75	86.9%	61,743	42,605	44.9%
Commodities and Alternative Investments								
Options								
CORN	79,591	69,746.2	14.1%	45,363.05	75.5%	79,591	69,746	14.1%
SOYBEAN	64,724	60,391.75	7.2%	57,998.7	11.6%	64,724	60,392	7.2%
SOYBEAN MEAL	12,923	9,680.75	33.5%	12,661.5	2.1%	12,923	9,681	33.5%
SOYBEAN OIL	5,734	7,140.2	-19.7%	5,861.55	-2.2%	5,734	7,140	-19.7%
SOYBEAN CRUSH	0	5	-90.5%	1.25	-61.9%	0	5	-90.5%
OATS	21	80.3	-73.4%	30.9	-30.8%	21	80	-73.4%
ROUGH RICE	102	77.15	32.3%	46.2	120.9%	102	77	32.3%
WHEAT	16	0	-	17.5	-8.3%	16	0	-
JULY-DEC CORN CAL SPRD	5	15	-67.0%	20	-75.2%	5	15	-67.0%
JULY-NOV SOYBEAN CAL SPRD	146	665.35	-78.0%	27.25	437.0%	146	665	-78.0%
SOYBN NEARBY+2 CAL SPRD	0	22.5	-100.0%	0	-	0	23	-100.0%
WHEAT NEARBY+2 CAL SPRD	47	58.3	-19.1%	30.5	54.6%	47	58	-19.1%
CORN NEARBY+2 CAL SPRD	93	72	29.0%	5	1757.1%	93	72	29.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	3.2	-86.6%	0	-	0	3	-86.6%
JULY-DEC WHEAT CAL SPRD	0	17.5	-100.0%	0	-	0	18	-100.0%
DEC-JULY CORN CAL SPRD	0	30	-100.0%	0	-	0	30	-100.0%
DEC-DEC CORN CAL SPRD	1	57.15	-98.3%	3.8	-73.7%	1	57	-98.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC SOY OIL CAL SPRD	0	11.75	-100.0%	0	-	0	12	-100.0%
WHEAT-CORN ICSD	33	34.85	-5.7%	114.5	-71.3%	33	35	-5.7%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	10	39.85	-76.1%	32.25	-70.5%	10	40	-76.1%
CHI WHEAT	41,729	28,748.65	45.2%	21,422.3	94.8%	41,729	28,749	45.2%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	235	5.05	4548.8%	0	-	235	5	4548.8%
KC WHEAT	4,089	1,564.65	161.4%	1,645.25	148.6%	4,089	1,565	161.4%

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Ags Futures								
FERTILIZER PRODUCS	107	0	-	37.5	185.7%	107	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	3,627,801	3,121,053.6	16.2%	2,840,365.65	27.7%	3,627,801	3,121,054	16.2%
Equity Index Futures	173,944	126,675.55	37.3%	145,618.75	19.5%	173,944	126,676	37.3%
Energy Futures	500	945.1	-47.1%	533.5	-6.3%	500	945	-47.1%
Commodities and Alternative Invest	918,859	843,298.65	9.0%	839,772.45	9.4%	918,859	843,299	9.0%
Ags Futures	107	0	-	37.5	185.7%	107	0	-
TOTAL FUTURES	4,721,211	4,091,972.9	15.4%	3,826,327.85	23.4%	4,721,210.81	4,091,972.9	15.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	943,388	756,765	24.7%	588,852	60.2%	943,388	756,765	24.7%
Equity Index Options	474	314.7	50.8%	514.4	-7.8%	474	315	50.8%
Commodities and Alternative Invest	209,500	178,467.15	17.4%	145,281.5	44.2%	209,500	178,467	17.4%
TOTAL OPTIONS	1,153,363	935,546.85	23.3%	734,647.9	57.0%	1,153,362.57	935,546.85	23.3%
TOTAL COMBINED								
Interest Rate	4,571,189	3,877,818.6	17.9%	3,429,217.65	33.3%	4,571,189	3,877,819	17.9%
Equity Index	174,418	126,990.25	37.3%	146,133.15	19.4%	174,418	126,990	37.3%
Energy	500	945.1	-47.1%	533.5	-6.3%	500	945	-47.1%
Commodities and Alternative Invest	1,128,359	1,021,765.8	10.4%	985,053.95	14.5%	1,128,359	1,021,766	10.4%
Ags	107	0	-	37.5	185.7%	107	0	-
GRAND TOTAL	5,874,573	5,027,519.75	16.8%	4,560,975.75	28.8%	5,874,573.38	5,027,519.75	16.8%