

CBOT Exchange ADV Report - Monthly

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	ADV FEB 2018	ADV FEB 2017	% CHG	ADV JAN 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
30-YR BOND	556,522	376,296.58	47.9%	316,591.05	75.8%	430,558	315,782	36.3%
10-YR NOTE	2,713,445	2,032,587	33.5%	1,568,530.76	73.0%	2,112,365	1,722,349	22.6%
5-YR NOTE	1,862,560	1,420,569.53	31.1%	871,543.24	113.7%	1,342,276	1,092,679	22.8%
2-YR NOTE	1,018,381	571,075.16	78.3%	391,763.71	159.9%	689,407	425,729	61.9%
FED FUND	371,279	334,010.37	11.2%	195,572.33	89.8%	279,033	246,590	13.2%
5-YR SWAP RATE	947	2,470.16	-61.7%	1,335.19	-29.1%	1,151	2,775	-58.5%
10-YR SWAP RATE	2,391	1,993.37	19.9%	1,668.62	43.3%	2,012	1,846	9.0%
ULTRA T-BOND	318,049	200,607.05	58.5%	130,208.81	144.3%	219,433	148,431	47.8%
30-YR SWAP RATE	9	49.11	-82.0%	16.19	-45.4%	13	61	-79.3%
Ultra 10-Year Note	310,180	137,039.32	126.3%	150,570.86	106.0%	226,385	117,561	92.6%
Interest Rate Options								
30-YR BOND	180,930	102,371.16	76.7%	142,944.05	26.6%	160,987	97,167	65.7%
10-YR NOTE	917,331	508,993.68	80.2%	633,564.05	44.8%	768,353	523,196	46.9%
5-YR NOTE	255,572	143,200.74	78.5%	152,076.29	68.1%	201,237	133,752	50.5%
2-YR NOTE	32,390	6,090.16	431.8%	14,590	122.0%	23,045	4,368	427.6%
FED FUND	147	125.05	17.3%	35.76	310.0%	88	176	-49.8%
ULTRA T-BOND	247	57.63	328.6%	176.71	39.8%	210	80	162.5%
Ultra 10-Year Note	0	56.74	-100.0%	1.19	-100.0%	1	39	-98.4%
Equity Index Futures								
DJ US REAL ESTATE	2,543	582	336.9%	1,407.1	80.7%	1,946	742	162.3%
E-mini (\$5) Dow	346,952	123,346	181.3%	172,536.48	101.1%	255,384	124,595	105.0%
Equity Index Options								
E-mini (\$5) Dow	806	292.11	176.0%	474.43	69.9%	632	304	108.1%
Energy Futures								
ETHANOL	485	822.63	-41.1%	500.1	-3.0%	493	885	-44.3%

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Ag Products Futures								
CORN	569,410	441,013.89	29.1%	308,311.48	84.7%	432,334	366,423	18.0%
SOYBEAN	357,869	273,532.16	30.8%	193,662.29	84.8%	271,660	229,687	18.3%
SOYBEAN MEAL	182,469	113,534.37	60.7%	118,210.62	54.4%	148,734	102,965	44.4%
SOYBEAN OIL	184,373	144,081.68	28.0%	101,297.52	82.0%	140,758	121,517	15.8%
OATS	785	878.47	-10.7%	744.43	5.4%	764	816	-6.4%
ROUGH RICE	1,177	1,988.47	-40.8%	799.1	47.3%	979	1,279	-23.5%
WHEAT	300	371.84	-19.3%	177.62	69.0%	236	531	-55.6%
MINI CORN	551	564.16	-2.3%	395.29	39.4%	469	486	-3.4%
MINI SOYBEAN	2,014	1,080.11	86.5%	1,019.24	97.6%	1,492	1,070	39.4%
MINI WHEAT	337	352.47	-4.3%	205.29	64.3%	268	307	-12.8%
DOW-UBS COMMOD INDEX	3,008	860.68	249.5%	3,633.62	-17.2%	3,336	926	260.3%
FERTILIZER PRODUCTS	126	73.42	71.7%	70.24	79.5%	97	77	25.1%
DJ_UBS ROLL SELECT INDEX FU	4	8.63	-50.0%	31.24	-86.2%	18	13	46.2%
CHI WHEAT	196,380	167,943	16.9%	128,558.48	52.8%	160,774	142,960	12.5%
KC WHEAT	98,659	55,588.58	77.5%	61,742.81	59.8%	79,278	48,930	62.0%
Ag Products Options								
CORN	76,143	96,539.95	-21.1%	79,590.52	-4.3%	77,953	82,800	-5.9%
SOYBEAN	97,096	61,097.37	58.9%	64,723.57	50.0%	80,101	60,736	31.9%
SOYBEAN MEAL	21,381	7,589	181.7%	12,923.48	65.4%	16,941	8,662	95.6%
SOYBEAN OIL	7,131	8,168.21	-12.7%	5,733.81	24.4%	6,398	7,641	-16.3%
SOYBEAN CRUSH	2	0.26	519.9%	0.48	242.6%	1	3	-61.9%
OATS	20	50.26	-59.8%	21.38	-5.5%	21	66	-68.3%
ROUGH RICE	52	62.16	-15.7%	102.05	-48.7%	78	70	12.3%
WHEAT	7	0	-	16.05	-58.3%	12	0	-
JULY-DEC CORN CAL SPRD	17	31.58	-47.5%	4.95	234.8%	10	23	-54.6%
JULY-NOV SOYBEAN CAL SPRD	708	532.53	32.9%	146.33	383.8%	413	601	-31.2%
SOYBN NEARBY+2 CAL SPRD	0	11.05	-100.0%	0	-	0	17	-100.0%
WHEAT NEARBY+2 CAL SPRD	239	86.74	175.2%	47.14	406.4%	138	72	91.5%
CORN NEARBY+2 CAL SPRD	100	51.58	93.9%	92.86	7.7%	96	62	55.1%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0.43	-100.0%	0	2	-86.3%
JULY-DEC WHEAT CAL SPRD	13	0	-	0	-	6	9	-30.4%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	15	-100.0%
DEC-DEC CORN CAL SPRD	16	0.53	2910.1%	1	1484.2%	8	30	-72.8%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0.05	-100.0%	0	0	-
JULY-DEC SOY OIL CAL SPRD	0	5	-100.0%	0	-	0	8	-100.0%
WHEAT-CORN ICSD	71	92.32	-22.7%	32.86	117.0%	51	63	-18.7%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	30.11	-100.0%	9.52	-100.0%	5	35	-85.8%
CHI WHEAT	36,225	32,818.58	10.4%	41,729.43	-13.2%	39,115	30,731	27.3%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	84	5.26	1498.0%	234.76	-64.2%	163	5	3066.6%
KC WHEAT	4,895	1,640.26	198.5%	4,089.43	19.7%	4,472	1,601	179.3%

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Ags Futures								
FERTILIZER PRODUCTS	51	0	-	107.14	-52.1%	81	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	7,153,760	5,076,697.63	40.9%	3,627,800.76	97.2%	5,302,632	4,073,803	30.2%
Equity Index Futures	349,495	123,928	182.0%	173,943.57	100.9%	257,330	125,337	105.3%
Energy Futures	485	822.63	-41.1%	500.1	-3.0%	493	885	-44.3%
Ag Products Futures	1,597,463	1,201,871.95	32.9%	918,859.24	73.9%	1,241,196	1,017,988	21.9%
Ags Futures	51	0	-	107.14	-52.1%	81	0	-
TOTAL FUTURES	9,101,254	6,403,320.21	42.1%	4,721,210.81	92.8%	6,801,731.53	5,218,013.9	30.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,386,617	760,895.16	82.2%	943,388.05	47.0%	1,153,922	758,777	52.1%
Equity Index Options	806	292.11	176.0%	474.43	69.9%	632	304	108.1%
Ag Products Options	244,199	208,812.74	16.9%	209,500.1	16.6%	225,982	193,251	16.9%
TOTAL OPTIONS	1,631,623	970,000	68.2%	1,153,362.57	41.5%	1,380,536.08	952,331.72	45.0%
TOTAL COMBINED								
Interest Rate	8,540,377	5,837,592.79	46.3%	4,571,188.81	86.8%	6,456,553	4,832,580	33.6%
Equity Index	350,301	124,220.11	182.0%	174,418	100.8%	257,962	125,641	105.3%
Energy	485	822.63	-41.1%	500.1	-3.0%	493	885	-44.3%
Ag Products	1,841,663	1,410,684.68	30.6%	1,128,359.33	63.2%	1,467,178	1,211,239	21.1%
Ags	51	0	-	107.14	-52.1%	81	0	-
GRAND TOTAL	10,732,877	7,373,320.21	45.6%	5,874,573.38	82.7%	8,182,267.6	6,170,345.61	32.6%