

CBOT Exchange ADV Report - Monthly

April 2017

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	ADV APR 2017	ADV APR 2016	% CHG	ADV MAR 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	242,841	210,874.76	15.2%	252,966.3	-4.0%	280,836	278,584	0.8%
10-YR NOTE	1,345,808	1,061,435.95	26.8%	1,287,341.91	4.5%	1,510,504	1,391,913	8.5%
5-YR NOTE	724,264	530,685.95	36.5%	761,297.87	-4.9%	912,165	801,209	13.8%
2-YR NOTE	264,824	210,532.52	25.8%	299,720.39	-11.6%	352,206	324,898	8.4%
FED FUND	201,109	102,647.57	95.9%	260,551.39	-22.8%	239,886	132,141	81.5%
5-YR SWAP RATE	1,985	1,618.71	22.6%	3,649.3	-45.6%	2,838	3,146	-9.8%
2-YR SWAP RATE	0	18.33	-100.0%	0	-	0	18	-100.0%
10-YR SWAP RATE	1,558	1,165.24	33.7%	4,198.52	-62.9%	2,446	2,505	-2.3%
7-YR SWAP	0	0	-	0	-	0	12	-100.0%
ULTRA T-BOND	84,895	69,353.24	22.4%	100,353.96	-15.4%	119,876	112,817	6.3%
30-YR SWAP RATE	47	64.48	-27.8%	116.87	-60.1%	74	84	-12.6%
Ultra 10-Year Note	78,468	45,456.81	72.6%	79,854	-1.7%	97,684	67,379	45.0%
Interest Rate Options								
30-YR BOND	96,650	61,140.62	58.1%	94,813.22	1.9%	96,377	84,303	14.3%
10-YR NOTE	594,538	285,168.57	108.5%	487,277.39	22.0%	529,732	390,891	35.5%
5-YR NOTE	126,786	69,740.38	81.8%	167,507.61	-24.3%	141,703	94,764	49.5%
2-YR NOTE	4,366	9,092.62	-52.0%	5,147.3	-15.2%	4,589	6,682	-31.3%
FED FUND	0	88.48	-100.0%	70.78	-100.0%	105	376	-72.1%
ULTRA T-BOND	208	270.71	-23.0%	82.17	153.7%	111	342	-67.6%
Ultra 10-Year Note	32	2.24	1311.0%	232.52	-86.4%	92	170	-45.8%
Equity Index Futures								
MINI \$5 DOW	143,264	150,708.57	-4.9%	169,213.96	-15.3%	141,644	168,872	-16.1%
DJ US REAL ESTATE	970	445.9	117.4%	2,180.7	-55.5%	1,204	958	25.6%
Equity Index Options								
MINI \$5 DOW	143	446.29	-68.0%	296.57	-51.9%	264	506	-47.8%
Energy Futures								
ETHANOL	855	623.1	37.2%	809	5.7%	857	685	25.0%
ETHANOL FWD	42	28.29	49.6%	12.09	250.1%	29	33	-10.4%

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Commodities and Alternative Investments								
Futures								
CORN	460,583	548,116	-16.0%	260,945.87	76.5%	358,559	339,783	5.5%
SOYBEAN	242,763	399,045.52	-39.2%	166,825.39	45.5%	214,905	244,963	-12.3%
SOYBEAN MEAL	125,217	156,629.67	-20.1%	80,625.87	55.3%	101,842	102,992	-1.1%
SOYBEAN OIL	138,928	162,251.95	-14.4%	105,288.48	32.0%	120,993	116,783	3.6%
OATS	901	1,249.29	-27.9%	573.04	57.3%	767	894	-14.2%
ROUGH RICE	1,867	1,984.62	-5.9%	531.48	251.4%	1,205	1,210	-0.5%
MINI CORN	489	754.52	-35.2%	317.13	54.1%	439	571	-23.2%
MINI SOYBEAN	660	2,249.48	-70.6%	618	6.8%	846	1,176	-28.1%
MINI WHEAT	292	394.24	-25.8%	181.7	61.0%	268	296	-9.5%
DOW-UBS COMMOD INDEX	3,030	1,215.67	149.3%	5,935	-48.9%	2,842	1,656	71.6%
FERTILIZER PRODUCTS	64	63.57	0.6%	72.39	-11.7%	73	91	-19.7%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	93.04	-100.0%	32	20	62.6%
CHI WHEAT	173,324	171,978.05	0.8%	99,736.04	73.8%	137,809	123,253	11.8%
KC WHEAT	61,536	47,322.29	30.0%	36,192.04	70.0%	48,270	38,456	25.5%
Intercommodity Spread	0	0	-	0	-	0	0	-
Commodities and Alternative Investments								
Options								
CORN	95,835	116,882.05	-18.0%	89,289.74	7.3%	87,700	90,454	-3.0%
SOYBEAN	55,144	137,149.76	-59.8%	68,811	-19.9%	61,717	79,800	-22.7%
SOYBEAN MEAL	8,006	16,237.19	-50.7%	9,173.83	-12.7%	8,653	9,005	-3.9%
SOYBEAN OIL	8,841	10,286.43	-14.1%	10,163.09	-13.0%	8,639	9,120	-5.3%
SOYBEAN CRUSH	6	54	-89.8%	3.7	49.5%	4	19	-81.0%
OATS	55	83.62	-34.4%	49.26	11.4%	58	74	-20.7%
ROUGH RICE	110	81.24	34.8%	36.43	200.6%	70	78	-11.2%
WHEAT	32	0	-	2.74	1074.0%	8	0	-
JULY-JULY WHEAT CAL SPRD	0	10.95	-100.0%	0	-	0	2	-100.0%
JULY-DEC CORN CAL SPRD	222	562.95	-60.6%	104.35	112.4%	93	146	-36.6%
JULY-NOV SOYBEAN CAL SPRD	490	1,087.57	-54.9%	845.83	-42.0%	644	262	146.0%
SOYBN NEARBY+2 CAL SPRD	11	0	-	4.35	142.1%	12	7	75.6%
WHEAT NEARBY+2 CAL SPRD	74	118.81	-38.1%	40.78	80.4%	64	218	-70.9%
CORN NEARBY+2 CAL SPRD	6	157.24	-96.5%	0.43	1183.1%	31	146	-78.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-NOV SOYBEAN CAL SPRD	1	3.76	-83.2%	0	-	1	12	-92.1%
JULY-DEC WHEAT CAL SPRD	0	411.19	-100.0%	34.78	-100.0%	14	133	-89.4%
SOYMEAL NEARBY+2 CAL SPRD	0	4.76	-100.0%	0	-	0	15	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	143.48	-100.0%	48	105	-54.3%
DEC-DEC CORN CAL SPRD	14	49.19	-72.5%	1.61	740.8%	18	75	-76.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	1.09	-100.0%	0	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	4.35	-100.0%	5	4	31.2%
WHEAT-CORN ICISO	40	5.76	594.2%	0	-	40	70	-43.7%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	17	13	33.4%
CHI WHEAT	32,335	41,042.95	-21.2%	27,358.74	18.2%	30,150	27,688	8.9%
KC WHEAT	2,161	2,061.33	4.8%	1,667.91	29.6%	1,752	1,376	27.3%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	10	-100.0%
Intercommodity Spread	0	0	-	0	-	2	16	-84.5%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-100.0%

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Ags Futures								
WHEAT	629	0	-	443.43	41.8%	529	308	71.8%
Ags Options								
WHEAT	0	0	-	0.43	-100.0%	0	2	-92.4%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,945,799	2,233,853.57	31.9%	3,050,050.52	-3.4%	3,518,514	3,114,707	13.0%
Equity Index Futures	144,233	151,154.48	-4.6%	171,394.65	-15.8%	142,848	169,831	-15.9%
Energy Futures	897	651.38	37.8%	821.09	9.3%	886	718	23.4%
Commodities and Alternative Invest	1,209,656	1,493,254.86	-19.0%	757,935.48	59.6%	988,849	972,143	1.7%
Ags Futures	629	0	-	443.43	41.8%	529	308	71.8%
TOTAL FUTURES	4,301,214	3,878,914.29	10.9%	3,980,645.17	8.1%	4,651,626.26	4,257,706.79	9.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	822,580	425,503.62	93.3%	755,131	8.9%	772,708	577,529	33.8%
Equity Index Options	143	446.29	-68.0%	296.57	-51.9%	264	506	-47.8%
Commodities and Alternative Invest	203,379	326,290.76	-37.7%	207,737.48	-2.1%	199,740	218,851	-8.7%
Ags Options	0	0	-	0.43	-100.0%	0	2	-92.4%
TOTAL OPTIONS	1,026,102	752,240.67	36.4%	963,165.48	6.5%	972,712.09	796,887.25	22.1%
TOTAL COMBINED								
Interest Rate	3,768,379	2,659,357.19	41.7%	3,805,181.52	-1.0%	4,291,222	3,692,236	16.2%
Equity Index	144,376	151,600.76	-4.8%	171,691.22	-15.9%	143,111	170,337	-16.0%
Energy	897	651.38	37.8%	821.09	9.3%	886	718	23.4%
Commodities and Alternative Invest	1,413,035	1,819,545.62	-22.3%	965,672.96	46.3%	1,188,590	1,190,994	-0.2%
Ags	629	0	-	443.87	41.7%	529	310	70.9%
GRAND TOTAL	5,327,316	4,631,154.95	15.0%	4,943,810.65	7.8%	5,624,338.35	5,054,594.05	11.3%