

CBOT Exchange ADV Report - Monthly

October 2017

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	ADV OCT 2017	ADV OCT 2016	% CHG	ADV SEP 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	257,635	240,140.29	7.3%	272,113.4	-5.3%	285,758	270,837	5.5%
10-YR NOTE	1,310,287	1,089,443.76	20.3%	1,387,833.3	-5.6%	1,478,396	1,339,339	10.4%
5-YR NOTE	679,294	546,872.67	24.2%	749,533.05	-9.4%	877,014	752,920	16.5%
2-YR NOTE	306,790	273,020.19	12.4%	318,965.85	-3.8%	363,433	312,266	16.4%
FED FUND	133,746	109,728.19	21.9%	204,634.5	-34.6%	201,258	132,664	51.7%
5-YR SWAP RATE	1,278	1,784.38	-28.4%	3,316.2	-61.5%	2,293	2,894	-20.7%
2-YR SWAP RATE	0	0	-	0	-	0	21	-100.0%
10-YR SWAP RATE	1,449	1,573.38	-7.9%	4,515	-67.9%	2,367	2,334	1.4%
7-YR SWAP	0	0	-	0	-	0	15	-100.0%
ULTRA T-BOND	104,432	79,320.33	31.7%	112,136.2	-6.9%	126,344	107,038	18.0%
30-YR SWAP RATE	8	41.71	-81.3%	35.1	-77.7%	49	81	-39.6%
Ultra 10-Year Note	107,406	62,294.24	72.4%	116,104.6	-7.5%	108,564	57,275	89.5%
Interest Rate Options								
30-YR BOND	103,937	81,015.14	28.3%	135,278.7	-23.2%	110,031	83,222	32.2%
10-YR NOTE	592,572	316,476.62	87.2%	614,553.4	-3.6%	528,834	356,666	48.3%
5-YR NOTE	130,954	62,107.05	110.9%	122,278.75	7.1%	122,392	92,472	32.4%
2-YR NOTE	10,864	5,612.29	93.6%	19,368.2	-43.9%	8,292	6,985	18.7%
FED FUND	46	112.38	-59.1%	135	-66.0%	80	398	-79.9%
ULTRA T-BOND	181	673.05	-73.1%	205.9	-11.9%	146	360	-59.5%
Ultra 10-Year Note	32	296.19	-89.3%	0	-	40	178	-77.2%
Equity Index Futures								
DJ US REAL ESTATE	1,067	664.29	60.6%	3,240.25	-67.1%	1,343	861	55.9%
E-mini (\$5) Dow	97,465	155,905.48	-37.5%	133,605.8	-27.1%	130,046	170,194	-23.6%
Equity Index Options								
E-mini (\$5) Dow	335	253.52	32.2%	208.7	60.6%	259	513	-49.6%
Energy Futures								
ETHANOL	463	556.29	-16.8%	300.6	54.0%	614	662	-7.3%

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Commodities and Alternative Investments								
Futures								
CORN	267,210	253,398.67	5.5%	230,317.7	16.0%	358,627	349,153	2.7%
SOYBEAN	276,145	282,701.62	-2.3%	181,447.5	52.2%	216,971	251,210	-13.6%
SOYBEAN MEAL	80,990	93,703.1	-13.6%	97,008.45	-16.5%	99,594	103,516	-3.8%
SOYBEAN OIL	96,611	113,996.62	-15.3%	122,564.2	-21.2%	116,197	112,784	3.0%
OATS	524	1,045.57	-49.9%	418.5	25.1%	664	922	-28.0%
ROUGH RICE	1,305	1,726.33	-24.4%	720.9	81.0%	1,100	1,221	-9.9%
WHEAT	22	2,113.71	-99.0%	8.95	145.8%	571	310	84.1%
MINI CORN	293	557.29	-47.4%	266.25	10.1%	454	569	-20.1%
MINI SOYBEAN	1,240	1,691.52	-26.7%	709.7	74.7%	814	1,161	-29.9%
MINI WHEAT	165	256.81	-35.6%	202.3	-18.3%	285	306	-6.7%
DOW-UBS COMMOD INDEX	3,488	790.29	341.4%	11,493.3	-69.7%	4,151	1,535	170.5%
FERTILIZER PRODUCTS	125	55.1	126.1%	70.75	76.0%	81	91	-10.8%
DJ_UBS ROLL SELECT INDEX FU	19	7.81	138.6%	107	-82.6%	35	14	152.8%
CHI WHEAT	100,037	104,793.19	-4.5%	94,574.75	5.8%	135,264	124,817	8.4%
KC WHEAT	32,919	33,890.43	-2.9%	32,220.5	2.2%	49,630	37,830	31.2%
Intercommodity Spread	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Options								
CORN	76,882	75,184.95	2.3%	83,089	-7.5%	101,812	97,177	4.8%
SOYBEAN	58,299	58,484.19	-0.3%	70,173.35	-16.9%	69,733	84,728	-17.7%
SOYBEAN MEAL	5,970	7,114.48	-16.1%	6,336.75	-5.8%	8,263	9,444	-12.5%
SOYBEAN OIL	7,215	7,643.86	-5.6%	6,680.6	8.0%	8,278	9,205	-10.1%
SOYBEAN CRUSH	1	4.24	-78.6%	3.75	-75.8%	3	23	-86.6%
OATS	49	153.9	-68.2%	42.65	14.8%	59	68	-12.3%
ROUGH RICE	84	59.29	42.0%	150.65	-44.1%	101	84	19.9%
WHEAT	1	5	-76.4%	0	-	7	2	306.2%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-DEC CORN CAL SPRD	0	0	-	0	-	83	175	-52.7%
JULY-NOV SOYBEAN CAL SPRD	0	74.14	-100.0%	0	-	337	298	13.3%
SOYBN NEARBY+2 CAL SPRD	0	47.62	-100.0%	0	-	5	7	-24.3%
WHEAT NEARBY+2 CAL SPRD	116	141.05	-17.8%	100	15.9%	76	220	-65.6%
CORN NEARBY+2 CAL SPRD	0	102.76	-100.0%	2.5	-100.0%	66	156	-57.8%
DEC-JULY WHEAT CAL SPRD	36	19.76	84.0%	34.95	4.0%	8	2	234.8%
NOV-NOV SOYBEAN CAL SPRD	2	0.52	273.2%	0	-	1	14	-94.5%
JULY-DEC WHEAT CAL SPRD	0	9.52	-100.0%	0	-	8	160	-95.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	18	-100.0%
DEC-JULY CORN CAL SPRD	311	186.9	66.6%	156.5	99.0%	189	96	95.9%
DEC-DEC CORN CAL SPRD	0	1.62	-100.0%	132.45	-100.0%	57	85	-32.5%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	27.5	-100.0%	8	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	3	0	-
WHEAT-CORN ICSSO	9	152.86	-94.1%	0	-	31	75	-58.2%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	415.2%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	7	8	-17.0%
CHI WHEAT	21,726	21,983	-1.2%	21,745.3	-0.1%	31,436	28,409	10.7%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	1.8	-100.0%	0	0	-
KC WHEAT	1,249	530.95	135.2%	1,089.15	14.7%	2,238	1,466	52.6%
MAR-JULY CORN CAL SPRD	0	0	-	3.5	-100.0%	0	12	-97.1%
Intercommodity Spread	0	0	-	0	-	3	16	-79.4%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-100.0%
Ags Futures								
FERTILIZER PRODUCS	32	0	-	70	-54.5%	15	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,902,323	2,404,219.14	20.7%	3,169,187.2	-8.4%	3,445,477	2,977,684	15.7%
Equity Index Futures	98,532	156,569.76	-37.1%	136,846.05	-28.0%	131,388	171,055	-23.2%
Energy Futures	463	556.29	-16.8%	300.6	54.0%	614	662	-7.3%
Commodities and Alternative Invest	861,092	890,728.05	-3.3%	772,130.75	11.5%	984,439	985,438	-0.1%
Ags Futures	32	0	-	70	-54.5%	15	0	-
TOTAL FUTURES	3,862,442	3,452,073.24	11.9%	4,078,534.6	-5.3%	4,561,933.6	4,134,839.26	10.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	838,586	466,292.71	79.8%	891,819.95	-6.0%	769,815	540,280	42.5%
Equity Index Options	335	253.52	32.2%	208.7	60.6%	259	513	-49.6%
Commodities and Alternative Invest	171,951	171,900.62	0.0%	189,770.4	-9.4%	222,813	231,950	-3.9%
TOTAL OPTIONS	1,010,872	638,446.86	58.3%	1,081,799.05	-6.6%	992,886.64	772,743.23	28.5%

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TOTAL COMBINED								
Interest Rate	3,740,909	2,870,511.86	30.3%	4,061,007.15	-7.9%	4,215,293	3,517,964	19.8%
Equity Index	98,867	156,823.29	-37.0%	137,054.75	-27.9%	131,647	171,569	-23.3%
Energy	463	556.29	-16.8%	300.6	54.0%	614	662	-7.3%
Commodities and Alternative Invest	1,033,043	1,062,628.67	-2.8%	961,901.15	7.4%	1,207,252	1,217,388	-0.8%
Ags	32	0	-	70	-54.5%	15	0	-
GRAND TOTAL	4,873,314	4,090,520.09	19.1%	5,160,333.65	-5.6%	5,554,820.25	4,907,582.49	13.2%