

CBOT Exchange ADV Report - Monthly

February 2017

Page 1 of 3

	ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	376,297	409,240.75	-8.1%	258,292.35	45.7%	315,782	278,584	13.4%
10-YR NOTE	2,032,587	2,066,390.65	-1.6%	1,427,623.15	42.4%	1,722,349	1,391,913	23.7%
5-YR NOTE	1,420,570	1,214,739.55	16.9%	781,182.9	81.8%	1,092,679	801,209	36.4%
2-YR NOTE	571,075	496,151.1	15.1%	287,651.1	98.5%	425,729	324,898	31.0%
FED FUND	334,010	126,932.9	163.1%	163,541.25	104.2%	246,590	132,141	86.6%
5-YR SWAP RATE	2,470	3,040.65	-18.8%	3,064.05	-19.4%	2,775	3,146	-11.8%
2-YR SWAP RATE	0	38.2	-100.0%	0	-	0	18	-100.0%
10-YR SWAP RATE	1,993	2,045.65	-2.6%	1,706.25	16.8%	1,846	2,505	-26.3%
7-YR SWAP	0	80.8	-100.0%	0	-	0	12	-100.0%
ULTRA T-BOND	200,607	187,938.85	6.7%	98,862.95	102.9%	148,431	112,817	31.6%
30-YR SWAP RATE	49	88.7	-44.6%	72.9	-32.6%	61	84	-27.2%
Ultra 10-Year Note	137,039	42,631.6	221.5%	99,056.7	38.3%	117,561	67,379	74.5%
Interest Rate Options								
30-YR BOND	102,371	102,400.6	0.0%	92,222.1	11.0%	97,167	84,303	15.3%
10-YR NOTE	508,994	436,597.6	16.6%	536,689	-5.2%	523,196	390,891	33.8%
5-YR NOTE	143,201	116,798.3	22.6%	124,774.85	14.8%	133,752	94,764	41.1%
2-YR NOTE	6,090	5,250.55	16.0%	2,731.5	123.0%	4,368	6,682	-34.6%
FED FUND	125	593.75	-78.9%	225	-44.4%	176	376	-53.1%
ULTRA T-BOND	58	205.35	-71.9%	101.3	-43.1%	80	342	-76.6%
Ultra 10-Year Note	57	0.5	11247.4%	21.25	167.0%	39	170	-77.3%
Equity Index Futures								
MINI \$5 DOW	123,346	215,354.3	-42.7%	125,781.3	-1.9%	124,595	168,872	-26.2%
DJ US REAL ESTATE	582	592.1	-1.7%	894.25	-34.9%	742	958	-22.6%
Equity Index Options								
MINI \$5 DOW	292	1,007.4	-71.0%	314.7	-7.2%	304	506	-40.0%
Energy Futures								
ETHANOL FWD	26	37.9	-30.3%	39.1	-32.4%	33	33	1.0%

CBOT Exchange ADV Report - Monthly

February 2017

Page 2 of 3

	ADV FEB 2017	ADV FEB 2016	% CHG	ADV JAN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Commodities and Alternative Investments								
Futures								
CORN	441,014	392,924.1	12.2%	295,561.1	49.2%	366,423	339,783	7.8%
SOYBEAN	273,532	260,188.85	5.1%	188,034.65	45.5%	229,687	244,963	-6.2%
SOYBEAN MEAL	113,534	102,773.2	10.5%	92,924.95	22.2%	102,965	102,992	0.0%
SOYBEAN OIL	144,082	115,545.5	24.7%	100,081.45	44.0%	121,517	116,783	4.1%
OATS	878	1,277.15	-31.2%	756.45	16.1%	816	894	-8.7%
ROUGH RICE	1,988	1,777.8	11.9%	604.5	228.9%	1,279	1,210	5.6%
MINI CORN	564	365	54.6%	411.45	37.1%	486	571	-14.9%
MINI SOYBEAN	1,080	579.7	86.3%	1,061.35	1.8%	1,070	1,176	-9.0%
MINI WHEAT	352	221	59.5%	264.35	33.3%	307	296	3.7%
ETHANOL	823	596.15	38.0%	945.1	-13.0%	885	685	29.2%
DOW-UBS COMMOD INDEX	861	963.05	-10.6%	987.85	-12.9%	926	1,656	-44.1%
FERTILIZER PRODUCTS	73	165	-55.5%	81	-9.4%	77	91	-14.7%
DJ_UBS ROLL SELECT INDEX FU	9	4.15	108.0%	16.4	-47.4%	13	20	-36.9%
CHI WHEAT	167,943	161,237.2	4.2%	119,226.05	40.9%	142,960	123,253	16.0%
KC WHEAT	55,589	43,551.8	27.6%	42,604.65	30.5%	48,930	38,456	27.2%
Intercommodity Spread	0	0	-	0	-	0	0	-
Commodities and Alternative Investments								
Options								
CORN	96,540	62,195.35	55.2%	69,746.2	38.4%	82,800	90,454	-8.5%
SOYBEAN	61,097	63,560.1	-3.9%	60,391.75	1.2%	60,736	79,800	-23.9%
SOYBEAN MEAL	7,589	7,173.35	5.8%	9,680.75	-21.6%	8,662	9,005	-3.8%
SOYBEAN OIL	8,168	7,874.3	3.7%	7,140.2	14.4%	7,641	9,120	-16.2%
SOYBEAN CRUSH	0	33.5	-99.2%	5	-94.7%	3	19	-85.9%
OATS	50	34.05	47.6%	80.3	-37.4%	66	74	-10.9%
ROUGH RICE	62	126.85	-51.0%	77.15	-19.4%	70	78	-11.0%
WHEAT	0	0	-	0	-	0	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-DEC CORN CAL SPRD	32	122.5	-74.2%	15	110.5%	23	146	-84.2%
JULY-NOV SOYBEAN CAL SPRD	533	126.6	320.6%	665.35	-20.0%	601	262	129.3%
SOYBN NEARBY+2 CAL SPRD	11	2.5	342.1%	22.5	-50.9%	17	7	150.7%
WHEAT NEARBY+2 CAL SPRD	87	515.1	-83.2%	58.3	48.8%	72	218	-67.0%
CORN NEARBY+2 CAL SPRD	52	51.6	0.0%	72	-28.4%	62	146	-57.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	3.2	-100.0%	2	12	-86.1%
JULY-DEC WHEAT CAL SPRD	0	333.75	-100.0%	17.5	-100.0%	9	133	-93.3%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	15	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	30	-100.0%	15	105	-85.4%
DEC-DEC CORN CAL SPRD	1	35	-98.5%	57.15	-99.1%	30	75	-60.3%
JULY-DEC SOY OIL CAL SPRD	5	0	-	11.75	-57.4%	8	4	109.0%
WHEAT-CORN ICSD	92	7.05	1209.4%	34.85	164.9%	63	70	-10.8%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
MAR-JULY WHEAT CAL SPRD	30	80	-62.4%	39.85	-24.5%	35	13	177.0%
CHI WHEAT	32,819	25,160.25	30.4%	28,748.65	14.2%	30,731	27,688	11.0%
KC WHEAT	1,640	1,647.6	-0.4%	1,564.65	4.8%	1,601	1,376	16.4%
MAR-JULY CORN CAL SPRD	0	2.05	-100.0%	0	-	0	10	-100.0%
Intercommodity Spread	5	80	-93.4%	5.05	4.2%	5	16	-67.9%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-100.0%

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CBOT Exchange ADV Report - Monthly

February 2017

Page 3 of 3

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Ags Futures								
WHEAT	372	0	-	682.45	-45.5%	531	308	72.4%
Ags Options								
WHEAT	0	0	-	0	-	0	2	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	5,076,698	4,549,319.4	11.6%	3,121,053.6	62.7%	4,073,803	3,114,707	30.8%
Equity Index Futures	123,928	215,946.4	-42.6%	126,675.55	-2.2%	125,337	169,831	-26.2%
Energy Futures	26	37.9	-30.3%	39.1	-32.4%	33	33	1.0%
Commodities and Alternative Invest	1,202,323	1,082,169.65	11.1%	843,561.3	42.5%	1,018,343	972,828	4.7%
Ags Futures	372	0	-	682.45	-45.5%	531	308	72.4%
TOTAL FUTURES	6,403,347	5,847,473.35	9.5%	4,092,012	56.5%	5,218,046.82	4,257,706.79	22.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	760,895	661,846.65	15.0%	756,765	0.5%	758,777	577,529	31.4%
Equity Index Options	292	1,007.4	-71.0%	314.7	-7.2%	304	506	-40.0%
Commodities and Alternative Invest	208,813	169,161.5	23.4%	178,467.15	17.0%	193,251	218,851	-11.7%
Ags Options	0	0	-	0	-	0	2	-100.0%
TOTAL OPTIONS	970,000	832,015.55	16.6%	935,546.85	3.7%	952,331.72	796,887.25	19.5%
TOTAL COMBINED								
Interest Rate	5,837,593	5,211,166.05	12.0%	3,877,818.6	50.5%	4,832,580	3,692,236	30.9%
Equity Index	124,220	216,953.8	-42.7%	126,990.25	-2.2%	125,641	170,337	-26.2%
Energy	26	37.9	-30.3%	39.1	-32.4%	33	33	1.0%
Commodities and Alternative Invest	1,411,135	1,251,331.15	12.8%	1,022,028.45	38.1%	1,211,593	1,191,679	1.7%
Ags	372	0	-	682.45	-45.5%	531	310	71.5%
GRAND TOTAL	7,373,347	6,679,488.9	10.4%	5,027,558.85	46.7%	6,170,378.54	5,054,594.05	22.1%