

CBOT Exchange ADV Report - Monthly

January 2017

Page 1 of 3

	ADV JAN 2017	ADV JAN 2016	% CHG	ADV DEC 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	258,292	293,146.63	-11.9%	220,018.62	17.4%	258,292	278,584	-7.3%
10-YR NOTE	1,427,623	1,437,372.84	-0.7%	1,104,970.1	29.2%	1,427,623	1,391,913	2.6%
5-YR NOTE	781,183	716,771.37	9.0%	654,541.1	19.3%	781,183	801,209	-2.5%
2-YR NOTE	287,651	275,242.84	4.5%	227,323.52	26.5%	287,651	324,898	-11.5%
FED FUND	163,541	121,804.79	34.3%	97,652.95	67.5%	163,541	132,141	23.8%
5-YR SWAP RATE	3,064	2,922.11	4.9%	5,182.52	-40.9%	3,064	3,146	-2.6%
2-YR SWAP RATE	0	21.68	-100.0%	0	-	0	18	-100.0%
10-YR SWAP RATE	1,706	1,692.79	0.8%	4,591.05	-62.8%	1,706	2,505	-31.9%
7-YR SWAP	0	38.26	-100.0%	0	-	0	12	-100.0%
ULTRA T-BOND	98,863	98,884.26	0.0%	87,081.43	13.5%	98,863	112,817	-12.4%
30-YR SWAP RATE	73	80.21	-9.1%	122.14	-40.3%	73	84	-13.5%
Ultra 10-Year Note	99,057	16,957.16	484.2%	87,432.67	13.3%	99,057	67,379	47.0%
Interest Rate Options								
30-YR BOND	92,222	105,842.21	-12.9%	67,035.43	37.6%	92,222	84,303	9.4%
10-YR NOTE	536,689	379,670.95	41.4%	464,640.81	15.5%	536,689	390,891	37.3%
5-YR NOTE	124,775	132,428.26	-5.8%	79,592.95	56.8%	124,775	94,764	31.7%
2-YR NOTE	2,732	3,899.11	-29.9%	3,633.76	-24.8%	2,732	6,682	-59.1%
FED FUND	225	337.11	-33.3%	62.14	262.1%	225	376	-40.2%
ULTRA T-BOND	101	208.42	-51.4%	59.76	69.5%	101	342	-70.4%
Ultra 10-Year Note	21	5.58	280.9%	65.48	-67.5%	21	170	-87.5%
Equity Index Futures								
MINI \$5 DOW	125,781	272,092.37	-53.8%	139,405.29	-9.8%	125,781	168,872	-25.5%
DJ US REAL ESTATE	894	838.74	6.6%	2,044.19	-56.3%	894	958	-6.7%
Equity Index Options								
MINI \$5 DOW	315	1,224.47	-74.3%	498.38	-36.9%	315	506	-37.8%
Energy Futures								
ETHANOL FWD	39	26.21	49.2%	33.81	15.6%	39	33	19.9%

CBOT Exchange ADV Report - Monthly

January 2017

Page 2 of 3

	ADV JAN 2017	ADV JAN 2016	% CHG	ADV DEC 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Commodities and Alternative Investments								
Futures								
CORN	295,561	309,371.53	-4.5%	189,687	55.8%	295,561	339,783	-13.0%
SOYBEAN	188,035	202,425.63	-7.1%	232,933.9	-19.3%	188,035	244,963	-23.2%
SOYBEAN MEAL	92,925	81,454.84	14.1%	98,031.43	-5.2%	92,925	102,992	-9.8%
SOYBEAN OIL	100,081	90,170.68	11.0%	123,801.76	-19.2%	100,081	116,783	-14.3%
OATS	756	822.84	-8.1%	480.48	57.4%	756	894	-15.4%
ROUGH RICE	605	781.32	-22.6%	1,682.62	-64.1%	605	1,210	-50.1%
MINI CORN	411	336.37	22.3%	408.1	0.8%	411	571	-27.9%
MINI SOYBEAN	1,061	551.37	92.5%	1,015	4.6%	1,061	1,176	-9.7%
MINI WHEAT	264	221.79	19.2%	203.33	30.0%	264	296	-10.8%
ETHANOL	945	744.79	26.9%	835.9	13.1%	945	685	37.9%
DOW-UBS COMMOD INDEX	988	1,211.32	-18.4%	2,979.24	-66.8%	988	1,656	-40.3%
FERTILIZER PRODUCTS	81	171.32	-52.7%	44.29	82.9%	81	91	-10.6%
DJ_UBS ROLL SELECT INDEX FU	16	0	-	101.9	-83.9%	16	20	-17.9%
CHI WHEAT	119,226	95,825.16	24.4%	75,149.1	58.7%	119,226	123,253	-3.3%
KC WHEAT	42,605	27,776.21	53.4%	29,807.67	42.9%	42,605	38,456	10.8%
Intercommodity Spread	0	0	-	0	-	0	0	-
Commodities and Alternative Investments								
Options								
CORN	69,746	69,533	0.3%	51,497.29	35.4%	69,746	90,454	-22.9%
SOYBEAN	60,392	59,875.84	0.9%	51,568.86	17.1%	60,392	79,800	-24.3%
SOYBEAN MEAL	9,681	7,969.11	21.5%	6,475.43	49.5%	9,681	9,005	7.5%
SOYBEAN OIL	7,140	7,941.58	-10.1%	7,825.9	-8.8%	7,140	9,120	-21.7%
SOYBEAN CRUSH	5	35.37	-85.9%	1.52	228.1%	5	19	-73.9%
OATS	80	57.26	40.2%	59.1	35.9%	80	74	8.9%
ROUGH RICE	77	117.84	-34.5%	28.24	173.2%	77	78	-1.7%
WHEAT	0	0	-	0	-	0	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-DEC CORN CAL SPRD	15	189.26	-92.1%	2.38	530.0%	15	146	-89.7%
JULY-NOV SOYBEAN CAL SPRD	665	73.79	801.7%	16.14	4021.7%	665	262	154.0%
SOYBN NEARBY+2 CAL SPRD	23	0	-	14.29	57.5%	23	7	233.3%
WHEAT NEARBY+2 CAL SPRD	58	67.32	-13.4%	51.52	13.2%	58	218	-73.3%
CORN NEARBY+2 CAL SPRD	72	122.68	-41.3%	72.14	-0.2%	72	146	-50.6%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-NOV SOYBEAN CAL SPRD	3	0	-	0	-	3	12	-73.0%
JULY-DEC WHEAT CAL SPRD	18	132.74	-86.8%	0	-	18	133	-86.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	15	-100.0%
DEC-JULY CORN CAL SPRD	30	0	-	0	-	30	105	-71.5%
DEC-DEC CORN CAL SPRD	57	0	-	42.62	34.1%	57	75	-23.3%
JULY-DEC SOY OIL CAL SPRD	12	0	-	0.95	1133.7%	12	4	190.3%
WHEAT-CORN ICISO	35	268.16	-87.0%	14.29	144.0%	35	70	-50.5%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
MAR-JULY WHEAT CAL SPRD	40	2.63	1414.3%	40.14	-0.7%	40	13	214.5%
CHI WHEAT	28,749	34,142.26	-15.8%	21,649.71	32.8%	28,749	27,688	3.8%
KC WHEAT	1,565	982.68	59.2%	934.48	67.4%	1,565	1,376	13.7%
MAR-JULY CORN CAL SPRD	0	125.21	-100.0%	0	-	0	10	-100.0%
Intercommodity Spread	5	13.16	-61.6%	28.57	-82.3%	5	16	-68.5%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-100.0%

CBOT Exchange ADV Report - Monthly

January 2017

Page 3 of 3

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Ags Futures								
WHEAT	682	0	-	290.86	134.6%	682	308	121.5%
Ags Options								
WHEAT	0	0	-	0	-	0	2	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,121,054	2,964,934.95	5.3%	2,488,916.1	25.4%	3,121,054	3,114,707	0.2%
Equity Index Futures	126,676	272,931.11	-53.6%	141,449.48	-10.4%	126,676	169,831	-25.4%
Energy Futures	39	26.21	49.2%	33.81	15.6%	39	33	19.9%
Commodities and Alternative Invest	843,561	811,865.16	3.9%	757,161.71	11.4%	843,561	972,828	-13.3%
Ags Futures	682	0	-	290.86	134.6%	682	308	121.5%
TOTAL FUTURES	4,092,012	4,049,757.42	1.0%	3,387,851.95	20.8%	4,092,012	4,257,706.79	-3.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	756,765	622,391.63	21.6%	615,090.33	23.0%	756,765	577,529	31.0%
Equity Index Options	315	1,224.47	-74.3%	498.38	-36.9%	315	506	-37.8%
Commodities and Alternative Invest	178,467	181,649.89	-1.8%	140,323.57	27.2%	178,467	218,851	-18.5%
Ags Options	0	0	-	0	-	0	2	-100.0%
TOTAL OPTIONS	935,547	805,266	16.2%	755,912.29	23.8%	935,546.85	796,887.25	17.4%
TOTAL COMBINED								
Interest Rate	3,877,819	3,587,326.58	8.1%	3,104,006.43	24.9%	3,877,819	3,692,236	5.0%
Equity Index	126,990	274,155.58	-53.7%	141,947.86	-10.5%	126,990	170,337	-25.4%
Energy	39	26.21	49.2%	33.81	15.6%	39	33	19.9%
Commodities and Alternative Invest	1,022,028	993,515.05	2.9%	897,485.29	13.9%	1,022,028	1,191,679	-14.2%
Ags	682	0	-	290.86	134.6%	682	310	120.4%
GRAND TOTAL	5,027,559	4,855,023.42	3.6%	4,143,764.24	21.3%	5,027,558.85	5,054,594.05	-0.5%