

**CBOT Exchange ADV Report - Monthly**

March 2017

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	ADV MAR 2017	ADV MAR 2016	% CHG	ADV FEB 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Interest Rate Futures</b>								
30-YR BOND	252,966	227,295.09	11.3%	376,296.58	-32.8%	292,479	278,584	5.0%
10-YR NOTE	1,287,342	1,112,763.86	15.7%	2,032,587	-36.7%	1,560,975	1,391,913	12.1%
5-YR NOTE	761,298	601,328.18	26.6%	1,420,569.53	-46.4%	969,747	801,209	21.0%
2-YR NOTE	299,720	250,970.05	19.4%	571,075.16	-47.5%	378,984	324,898	16.6%
FED FUND	260,551	116,167.82	124.3%	334,010.37	-22.0%	251,769	132,141	90.5%
5-YR SWAP RATE	3,649	4,818.73	-24.3%	2,470.16	47.7%	3,099	3,146	-1.5%
2-YR SWAP RATE	0	128.18	-100.0%	0	-	0	18	-100.0%
10-YR SWAP RATE	4,199	3,787.59	10.8%	1,993.37	110.6%	2,719	2,505	8.5%
7-YR SWAP	0	32.23	-100.0%	0	-	0	12	-100.0%
ULTRA T-BOND	100,354	81,829.05	22.6%	200,607.05	-50.0%	130,596	112,817	15.8%
30-YR SWAP RATE	117	119.59	-2.3%	49.11	138.0%	82	84	-2.8%
Ultra 10-Year Note	79,854	45,592	75.1%	137,039.32	-41.7%	103,573	67,379	53.7%
<b>Interest Rate Options</b>								
30-YR BOND	94,813	76,408	24.1%	102,371.16	-7.4%	96,294	84,303	14.2%
10-YR NOTE	487,277	324,153.86	50.3%	508,993.68	-4.3%	509,872	390,891	30.4%
5-YR NOTE	167,508	85,968.32	94.8%	143,200.74	17.0%	146,274	94,764	54.4%
2-YR NOTE	5,147	5,424.41	-5.1%	6,090.16	-15.5%	4,657	6,682	-30.3%
FED FUND	71	593.55	-88.1%	125.05	-43.4%	137	376	-63.5%
ULTRA T-BOND	82	229	-64.1%	57.63	42.6%	81	342	-76.4%
Ultra 10-Year Note	233	18.18	1178.9%	56.74	309.8%	111	170	-34.9%
<b>Equity Index Futures</b>								
MINI \$5 DOW	169,214	150,026.68	12.8%	123,346	37.2%	141,147	168,872	-16.4%
DJ US REAL ESTATE	2,181	1,404.45	55.3%	582	274.7%	1,276	958	33.1%
<b>Equity Index Options</b>								
MINI \$5 DOW	297	519.73	-42.9%	292.11	1.5%	301	506	-40.5%
<b>Energy Futures</b>								
ETHANOL FWD	12	24.82	-51.3%	26.42	-54.3%	25	33	-22.7%

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	ADV MAR 2017	ADV MAR 2016	% CHG	ADV FEB 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
CORN	260,946	275,505.41	-5.3%	441,013.89	-40.8%	327,294	339,783	-3.7%
SOYBEAN	166,825	202,514.45	-17.6%	273,532.16	-39.0%	206,368	244,963	-15.8%
SOYBEAN MEAL	80,626	77,111.77	4.6%	113,534.37	-29.0%	94,678	102,992	-8.1%
SOYBEAN OIL	105,288	84,819.05	24.1%	144,081.68	-26.9%	115,497	116,783	-1.1%
OATS	573	666.5	-14.0%	878.47	-34.8%	726	894	-18.8%
ROUGH RICE	531	729.55	-27.1%	1,988.47	-73.3%	1,002	1,210	-17.3%
MINI CORN	317	387.41	-18.1%	564.16	-43.8%	423	571	-25.8%
MINI SOYBEAN	618	892.73	-30.8%	1,080.11	-42.8%	903	1,176	-23.2%
MINI WHEAT	182	240.91	-24.6%	352.47	-48.5%	261	296	-12.1%
ETHANOL	809	697.05	16.1%	822.63	-1.7%	857	685	25.1%
DOW-UBS COMMOD INDEX	5,935	2,827.5	109.9%	860.68	589.6%	2,784	1,656	68.1%
FERTILIZER PRODUCTS	72	86.59	-16.4%	73.42	-1.4%	75	91	-16.7%
DJ_UBS ROLL SELECT INDEX FU	93	30.18	208.3%	8.63	977.9%	42	20	112.4%
CHI WHEAT	99,736	94,750.91	5.3%	167,943	-40.6%	126,925	123,253	3.0%
KC WHEAT	36,192	28,247.05	28.1%	55,588.58	-34.9%	44,205	38,456	14.9%
Intercommodity Spread	0	0	-	0	-	0	0	-
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
CORN	89,290	80,538.27	10.9%	96,539.95	-7.5%	85,207	90,454	-5.8%
SOYBEAN	68,811	83,651.09	-17.7%	61,097.37	12.6%	63,731	79,800	-20.1%
SOYBEAN MEAL	9,174	7,615.68	20.5%	7,589	20.9%	8,852	9,005	-1.7%
SOYBEAN OIL	10,163	12,271.09	-17.2%	8,168.21	24.4%	8,577	9,120	-6.0%
SOYBEAN CRUSH	4	24.82	-85.1%	0.26	1304.1%	3	19	-84.0%
OATS	49	61.41	-19.8%	50.26	-2.0%	60	74	-19.2%
ROUGH RICE	36	89.59	-59.3%	62.16	-41.4%	57	78	-26.8%
WHEAT	3	0	-	0	-	1	0	-
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-DEC CORN CAL SPRD	104	275	-62.1%	31.58	230.4%	53	146	-63.6%
JULY-NOV SOYBEAN CAL SPRD	846	143.55	489.2%	532.53	58.8%	692	262	164.0%
SOYBN NEARBY+2 CAL SPRD	4	13.64	-68.1%	11.05	-60.7%	12	7	81.6%
WHEAT NEARBY+2 CAL SPRD	41	301.18	-86.5%	86.74	-53.0%	61	218	-72.3%
CORN NEARBY+2 CAL SPRD	0	43.18	-99.0%	51.58	-99.2%	39	146	-73.1%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	5.86	-100.0%	0	-	1	12	-91.3%
JULY-DEC WHEAT CAL SPRD	35	59	-41.0%	0	-	19	133	-86.1%
SOYMEAL NEARBY+2 CAL SPRD	0	112.5	-100.0%	0	-	0	15	-100.0%
DEC-JULY CORN CAL SPRD	143	0	-	0	-	63	105	-40.3%
DEC-DEC CORN CAL SPRD	2	49	-96.7%	0.53	205.7%	19	75	-74.2%
NOV-JULY SOYBEAN CAL SPRD	1	0	-	0	-	0	0	-
JULY-DEC SOY OIL CAL SPRD	4	0	-	5	-13.0%	7	4	71.3%
WHEAT-CORN IC SO	0	0	-	92.32	-100.0%	40	70	-43.9%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	30.11	-100.0%	22	13	74.3%
CHI WHEAT	27,359	32,421.05	-15.6%	32,818.58	-16.6%	29,480	27,688	6.5%
KC WHEAT	1,668	1,645.86	1.3%	1,640.26	1.7%	1,626	1,376	18.2%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	10	-100.0%
Intercommodity Spread	0	0	-	5.26	-100.0%	3	16	-79.8%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-100.0%

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<b>Ags Futures</b>								
WHEAT	443	0	-	371.84	19.3%	499	308	61.9%
<b>Ags Options</b>								
WHEAT	0	0	-	0	-	0	2	-90.1%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	3,050,051	2,444,832.36	24.8%	5,076,697.63	-39.9%	3,694,024	3,114,707	18.6%
Equity Index Futures	171,395	151,431.14	13.2%	123,928	38.3%	142,423	169,831	-16.1%
Energy Futures	12	24.82	-51.3%	26.42	-54.3%	25	33	-22.7%
Commodities and Alternative Invest	758,744	769,507.05	-1.4%	1,202,322.74	-36.9%	922,040	972,828	-5.2%
Ags Futures	443	0	-	371.84	19.3%	499	308	61.9%
<b>TOTAL FUTURES</b>	<b>3,980,645</b>	<b>3,365,795.36</b>	<b>18.3%</b>	<b>6,403,346.63</b>	<b>-37.8%</b>	<b>4,759,010.73</b>	<b>4,257,706.79</b>	<b>11.8%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	755,131	492,795.32	53.2%	760,895.16	-0.8%	757,425	577,529	31.1%
Equity Index Options	297	519.73	-42.9%	292.11	1.5%	301	506	-40.5%
Commodities and Alternative Invest	207,737	219,321.77	-5.3%	208,812.74	-0.5%	198,625	218,851	-9.2%
Ags Options	0	0	-	0	-	0	2	-90.1%
<b>TOTAL OPTIONS</b>	<b>963,165</b>	<b>712,636.82</b>	<b>35.2%</b>	<b>970,000</b>	<b>-0.7%</b>	<b>956,350.69</b>	<b>796,887.25</b>	<b>20.0%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	3,805,182	2,937,627.68	29.5%	5,837,592.79	-34.8%	4,451,449	3,692,236	20.6%
Equity Index	171,691	151,950.86	13.0%	124,220.11	38.2%	142,724	170,337	-16.2%
Energy	12	24.82	-51.3%	26.42	-54.3%	25	33	-22.7%
Commodities and Alternative Invest	966,482	988,828.82	-2.3%	1,411,135.47	-31.5%	1,120,665	1,191,679	-6.0%
Ags	444	0	-	371.84	19.4%	499	310	61.1%
<b>GRAND TOTAL</b>	<b>4,943,811</b>	<b>4,078,432.18</b>	<b>21.2%</b>	<b>7,373,346.63</b>	<b>-33.0%</b>	<b>5,715,361.42</b>	<b>5,054,594.05</b>	<b>13.1%</b>