

CBOT Exchange ADV Report - Monthly

November 2017

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	ADV NOV 2017	ADV NOV 2016	% CHG	ADV OCT 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	391,077	414,628.48	-5.7%	257,635.05	51.8%	295,333	283,909	4.0%
10-YR NOTE	1,976,065	2,204,595.52	-10.4%	1,310,286.64	50.8%	1,523,639	1,417,999	7.4%
5-YR NOTE	1,321,015	1,430,769.24	-7.7%	679,293.91	94.5%	917,378	814,543	12.6%
2-YR NOTE	700,781	548,791.52	27.7%	306,789.5	128.4%	394,101	333,768	18.1%
FED FUND	132,898	161,391.14	-17.7%	133,745.68	-0.6%	195,044	135,276	44.2%
5-YR SWAP RATE	1,029	3,637.86	-71.7%	1,278.05	-19.5%	2,178	2,961	-26.4%
2-YR SWAP RATE	0	0.19	-100.0%	0	-	0	19	-100.0%
10-YR SWAP RATE	1,370	2,128.86	-35.7%	1,449.41	-5.5%	2,276	2,315	-1.7%
7-YR SWAP	0	0	-	0	-	0	13	-100.0%
ULTRA T-BOND	237,602	196,346.67	21.0%	104,431.73	127.5%	136,459	115,157	18.5%
30-YR SWAP RATE	6	81.48	-92.2%	7.82	-19.0%	45	81	-44.4%
Ultra 10-Year Note	195,383	148,362.14	31.7%	107,405.5	81.9%	116,457	65,556	77.6%
Interest Rate Options								
30-YR BOND	91,533	112,385.86	-18.6%	103,937.36	-11.9%	108,349	85,873	26.2%
10-YR NOTE	469,375	659,394.57	-28.8%	592,571.59	-20.8%	523,429	384,187	36.2%
5-YR NOTE	105,564	132,858.52	-20.5%	130,953.86	-19.4%	120,862	96,143	25.7%
2-YR NOTE	13,461	6,702.62	100.8%	10,864.27	23.9%	8,762	6,959	25.9%
FED FUND	3	464.95	-99.3%	45.91	-93.3%	73	404	-81.9%
ULTRA T-BOND	190	450.05	-57.8%	181.36	4.7%	150	368	-59.4%
Ultra 10-Year Note	0	196.29	-100.0%	31.82	-100.0%	37	179	-79.5%
Equity Index Futures								
DJ US REAL ESTATE	1,415	842.24	68.0%	1,067.14	32.6%	1,349	860	57.0%
E-mini (\$5) Dow	128,939	185,122.76	-30.3%	97,464.59	32.3%	129,945	171,551	-24.3%
Equity Index Options								
E-mini (\$5) Dow	460	440.24	4.4%	335.09	37.2%	277	507	-45.3%
Energy Futures								
ETHANOL	473	763.33	-38.0%	462.95	2.3%	601	671	-10.5%

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Commodities and Alternative Investments								
Futures								
CORN	508,848	396,176.38	28.4%	267,210.32	90.4%	372,284	353,428	5.3%
SOYBEAN	177,449	194,526.86	-8.8%	276,144.95	-35.7%	213,378	246,057	-13.3%
SOYBEAN MEAL	123,379	102,709.19	20.1%	80,989.64	52.3%	101,756	103,443	-1.6%
SOYBEAN OIL	148,957	149,749.52	-0.5%	96,610.5	54.2%	119,175	116,145	2.6%
OATS	931	1,020.71	-8.7%	523.73	77.9%	688	931	-26.1%
ROUGH RICE	765	634.38	20.6%	1,304.91	-41.4%	1,070	1,168	-8.4%
WHEAT	28	305.95	-90.7%	22	29.4%	522	310	68.4%
MINI CORN	704	755.67	-6.9%	293.27	140.0%	477	586	-18.6%
MINI SOYBEAN	730	1,484.9	-50.9%	1,239.73	-41.1%	806	1,191	-32.3%
MINI WHEAT	240	296.76	-19.1%	165.32	45.3%	281	305	-7.8%
DOW-UBS COMMOD INDEX	2,759	1,546.1	78.5%	3,488.05	-20.9%	4,025	1,536	162.1%
FERTILIZER PRODUCTS	116	131.67	-11.6%	124.55	-6.5%	85	95	-10.9%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	18.64	-100.0%	32	13	152.8%
CHI WHEAT	175,854	155,716.57	12.9%	100,037.41	75.8%	138,954	127,626	8.9%
KC WHEAT	73,329	53,363.48	37.4%	32,919.05	122.8%	51,785	39,242	32.0%
Intercommodity Spread	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Options								
CORN	76,059	62,184	22.3%	76,881.91	-1.1%	99,471	93,996	5.8%
SOYBEAN	56,029	58,756.05	-4.6%	58,299.18	-3.9%	68,487	82,367	-16.9%
SOYBEAN MEAL	8,170	7,141.05	14.4%	5,970.36	36.8%	8,255	9,235	-10.6%
SOYBEAN OIL	9,267	9,565.71	-3.1%	7,215.09	28.4%	8,368	9,237	-9.4%
SOYBEAN CRUSH	4	0.95	280.0%	0.91	298.1%	3	21	-85.1%
OATS	47	149.67	-68.3%	48.95	-3.1%	58	75	-22.4%
ROUGH RICE	126	72.05	74.5%	84.18	49.3%	103	83	24.2%
WHEAT	5	2.48	92.3%	1.18	302.9%	7	2	279.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-DEC CORN CAL SPRD	0	0	-	0	-	75	159	-52.7%
JULY-NOV SOYBEAN CAL SPRD	0	150.76	-99.7%	0	-	307	284	7.9%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	5	6	-24.3%
WHEAT NEARBY+2 CAL SPRD	66	364.95	-81.8%	115.91	-42.7%	75	234	-67.9%
CORN NEARBY+2 CAL SPRD	95	115.62	-17.4%	0	-	69	153	-55.1%
DEC-JULY WHEAT CAL SPRD	19	3.57	445.3%	36.36	-46.4%	9	3	261.5%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	1.95	-100.0%	1	13	-94.5%
JULY-DEC WHEAT CAL SPRD	0	4.76	-100.0%	0	-	7	146	-95.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	16	-100.0%
DEC-JULY CORN CAL SPRD	14	301.43	-95.4%	311.36	-95.6%	173	115	50.3%
DEC-DEC CORN CAL SPRD	0	0.81	-100.0%	0	-	52	77	-32.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	7	0	-
JULY-DEC SOY OIL CAL SPRD	0	47.62	-100.0%	0	-	3	4	-36.0%
WHEAT-CORN ICSCO	48	85.71	-43.6%	9.09	431.7%	33	76	-56.7%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	414.9%
MAR-JULY WHEAT CAL SPRD	10	33.33	-71.4%	0	-	7	10	-33.2%
CHI WHEAT	23,032	26,513.38	-13.1%	21,725.82	6.0%	30,672	28,237	8.6%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
KC WHEAT	1,300	913.05	42.4%	1,248.73	4.1%	2,153	1,416	52.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	10	-97.1%
Intercommodity Spread	0	2.43	-100.0%	0	-	3	15	-79.7%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-100.0%
Ags Futures								
FERTILIZER PRODUCS	86	0	-	31.82	169.4%	21	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	4,957,226	5,110,733.1	-3.0%	2,902,323.27	70.8%	3,582,909	3,171,597	13.0%
Equity Index Futures	130,355	185,965	-29.9%	98,531.73	32.3%	131,294	172,411	-23.8%
Energy Futures	473	763.33	-38.0%	462.95	2.3%	601	671	-10.5%
Commodities and Alternative Invest	1,214,090	1,058,418.14	14.7%	861,092.05	41.0%	1,005,316	992,073	1.3%
Ags Futures	86	0	-	31.82	169.4%	21	0	-
TOTAL FUTURES	6,302,229	6,355,879.57	-0.8%	3,862,441.82	63.2%	4,720,142.29	4,336,752.01	8.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	680,126	912,452.86	-25.5%	838,586.18	-18.9%	761,662	574,114	32.7%
Equity Index Options	460	440.24	4.4%	335.09	37.2%	277	507	-45.3%
Commodities and Alternative Invest	174,293	166,409.38	4.7%	171,951	1.4%	218,402	225,992	-3.4%
TOTAL OPTIONS	854,878	1,079,302.48	-20.8%	1,010,872.27	-15.4%	980,340.45	800,612.25	22.4%

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TOTAL COMBINED								
Interest Rate	5,637,351	6,023,185.95	-6.4%	3,740,909.45	50.7%	4,344,571	3,745,711	16.0%
Equity Index	130,814	186,405.24	-29.8%	98,866.82	32.3%	131,571	172,917	-23.9%
Energy	473	763.33	-38.0%	462.95	2.3%	601	671	-10.5%
Commodities and Alternative Invest	1,388,383	1,224,827.52	13.4%	1,033,043.05	34.4%	1,223,718	1,218,064	0.5%
Ags	86	0	-	31.82	169.4%	21	0	-
GRAND TOTAL	7,157,108	7,435,182.05	-3.7%	4,873,314.09	46.9%	5,700,482.73	5,137,364.26	11.0%