

## CBOT Exchange ADV Report - Monthly

March 2018

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	ADV MAR 2018	ADV MAR 2017	% CHG	ADV FEB 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
<b>Interest Rate Futures</b>								
30-YR BOND	303,807	252,966.3	20.1%	556,521.53	-45.4%	386,922	292,479	32.3%
10-YR NOTE	1,611,292	1,287,341.91	25.2%	2,713,444.74	-40.6%	1,939,864	1,560,975	24.3%
5-YR NOTE	951,173	761,297.87	24.9%	1,862,559.63	-48.9%	1,207,634	969,747	24.5%
2-YR NOTE	459,631	299,720.39	53.4%	1,018,380.74	-54.9%	610,304	378,984	61.0%
FED FUND	290,824	260,551.39	11.6%	371,278.74	-21.7%	283,092	251,769	12.4%
5-YR SWAP RATE	2,721	3,649.3	-25.4%	946.58	187.5%	1,691	3,099	-45.4%
10-YR SWAP RATE	4,727	4,198.52	12.6%	2,390.84	97.7%	2,946	2,719	8.4%
ULTRA T-BOND	132,627	100,353.96	32.2%	318,049.05	-58.3%	189,549	130,596	45.1%
30-YR SWAP RATE	15	116.87	-87.1%	8.84	70.7%	14	82	-83.5%
Ultra 10-Year Note	168,251	79,854	110.7%	310,179.53	-45.8%	206,371	103,573	99.3%
<b>Interest Rate Options</b>								
30-YR BOND	108,762	94,813.22	14.7%	180,929.84	-39.9%	143,008	96,294	48.5%
10-YR NOTE	622,639	487,277.39	27.8%	917,331.11	-32.1%	718,189	509,872	40.9%
5-YR NOTE	159,679	167,507.61	-4.7%	255,572.26	-37.5%	186,930	146,274	27.8%
2-YR NOTE	21,153	5,147.3	311.0%	32,390.32	-34.7%	22,394	4,657	380.9%
FED FUND	287	70.78	305.7%	146.63	95.8%	157	137	14.3%
ULTRA T-BOND	243	82.17	195.3%	247	-1.8%	221	81	173.8%
Ultra 10-Year Note	0	232.52	-99.9%	0	-	0	111	-99.6%
<b>Equity Index Futures</b>								
DJ US REAL ESTATE	3,385	2,180.7	55.2%	2,542.63	33.1%	2,442	1,276	91.4%
E-mini (\$5) Dow	330,467	169,213.96	95.3%	346,951.95	-4.8%	281,232	141,147	99.2%
<b>Equity Index Options</b>								
E-mini (\$5) Dow	674	296.57	127.3%	806.26	-16.4%	647	301	114.8%
<b>Energy Futures</b>								
ETHANOL	413	809	-48.9%	484.89	-14.7%	466	857	-45.7%

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<b>Ag Products Futures</b>								
CORN	416,886	260,945.87	59.8%	569,410.47	-26.8%	427,016	327,294	30.5%
SOYBEAN	243,629	166,825.39	46.0%	357,868.53	-31.9%	262,010	206,368	27.0%
SOYBEAN MEAL	109,283	80,625.87	35.5%	182,469.32	-40.1%	135,152	94,678	42.7%
SOYBEAN OIL	104,061	105,288.48	-1.2%	184,373.16	-43.6%	128,125	115,497	10.9%
OATS	701	573.04	22.3%	784.89	-10.7%	742	726	2.2%
ROUGH RICE	422	531.48	-20.6%	1,177.21	-64.1%	787	1,002	-21.4%
WHEAT	525	443.43	18.4%	300.11	75.0%	335	499	-32.7%
MINI CORN	569	317.13	79.4%	551	3.2%	504	423	19.0%
MINI SOYBEAN	1,585	618	156.5%	2,014.32	-21.3%	1,524	903	68.8%
MINI WHEAT	347	181.7	90.8%	337.26	2.8%	295	261	13.2%
DOW-UBS COMMOD INDEX	6,350	5,935	7.0%	3,007.79	111.1%	4,374	2,784	57.1%
FERTILIZER PRODUCTS	117	72.39	61.5%	126.05	-7.3%	104	75	37.4%
DJ_UBS ROLL SELECT INDEX FU	78	93.04	-15.8%	4.32	1716.1%	39	42	-7.9%
CHI WHEAT	145,015	99,736.04	45.4%	196,380	-26.2%	155,349	126,925	22.4%
KC WHEAT	64,807	36,192.04	79.1%	98,659	-34.3%	74,296	44,205	68.1%
<b>Ag Products Options</b>								
CORN	120,535	89,289.74	35.0%	76,142.68	58.3%	92,612	85,207	8.7%
SOYBEAN	85,772	68,811	24.6%	97,096.05	-11.7%	82,053	63,731	28.7%
SOYBEAN MEAL	16,927	9,173.83	84.5%	21,380.58	-20.8%	16,936	8,852	91.3%
SOYBEAN OIL	6,775	10,163.09	-33.3%	7,131.16	-5.0%	6,528	8,577	-23.9%
SOYBEAN CRUSH	1	3.7	-60.1%	1.63	-9.5%	1	3	-61.5%
OATS	33	49.26	-32.7%	20.21	64.0%	25	60	-57.9%
ROUGH RICE	38	36.43	4.0%	52.37	-27.6%	64	57	12.3%
WHEAT	5	3.17	50.0%	6.68	-28.8%	9	1	685.3%
JULY-DEC CORN CAL SPRD	200	104.35	91.7%	16.58	1106.3%	76	53	42.3%
JULY-NOV SOYBEAN CAL SPRD	926	845.83	9.5%	707.89	30.8%	590	692	-14.7%
SOYBN NEARBY+2 CAL SPRD	0	4.35	-100.0%	0	-	0	12	-100.0%
WHEAT NEARBY+2 CAL SPRD	44	40.78	8.6%	238.74	-81.4%	106	61	74.9%
CORN NEARBY+2 CAL SPRD	136	0.43	31091.1%	100	35.6%	110	39	180.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-85.7%
JULY-DEC WHEAT CAL SPRD	11	34.78	-69.2%	13.16	-18.6%	8	19	-58.0%
DEC-JULY CORN CAL SPRD	0	143.48	-100.0%	0	-	0	63	-100.0%
DEC-DEC CORN CAL SPRD	36	1.61	2131.9%	15.84	126.6%	18	19	-8.1%
NOV-JULY SOYBEAN CAL SPRD	0	1.09	-100.0%	0	-	0	0	-95.9%
JULY-DEC SOY OIL CAL SPRD	0	4.35	-100.0%	0	-	0	7	-100.0%
WHEAT-CORN IC50	0	0	-	71.32	-100.0%	34	40	-15.2%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	3	22	-85.2%
CHI WHEAT	40,014	27,358.74	46.3%	36,224.74	10.5%	39,424	29,480	33.7%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	32	0	-	84.11	-62.0%	118	3	3540.9%
KC WHEAT	5,760	1,667.91	245.4%	4,895.42	17.7%	4,916	1,626	202.3%

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<b>Ags Futures</b>								
FERTILIZER PRODUCS	21	0	-	51.32	-58.2%	60	0	-
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	3,925,069	3,050,050.52	28.7%	7,153,760.21	-45.1%	4,828,389	3,694,024	30.7%
Equity Index Futures	333,852	171,394.65	94.8%	349,494.58	-4.5%	283,674	142,423	99.2%
Energy Futures	413	809	-48.9%	484.89	-14.7%	466	857	-45.7%
Ag Products Futures	1,094,376	758,378.91	44.3%	1,597,463.42	-31.5%	1,190,652	921,682	29.2%
Ags Futures	21	0	-	51.32	-58.2%	60	0	-
<b>TOTAL FUTURES</b>	<b>5,353,731</b>	<b>3,980,633.09</b>	<b>34.5%</b>	<b>9,101,254.42</b>	<b>-41.2%</b>	<b>6,303,239.69</b>	<b>4,758,985.53</b>	<b>32.4%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	912,763	755,131	20.9%	1,386,617.16	-34.2%	1,070,900	757,425	41.4%
Equity Index Options	674	296.57	127.3%	806.26	-16.4%	647	301	114.8%
Ag Products Options	277,245	207,737.91	33.5%	244,199.16	13.5%	243,630	198,625	22.7%
<b>TOTAL OPTIONS</b>	<b>1,190,682</b>	<b>963,165.48</b>	<b>23.6%</b>	<b>1,631,622.58</b>	<b>-27.0%</b>	<b>1,315,176.43</b>	<b>956,350.69</b>	<b>37.5%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	4,837,832	3,805,181.52	27.1%	8,540,377.37	-43.4%	5,899,289	4,451,449	32.5%
Equity Index	334,526	171,691.22	94.8%	350,300.84	-4.5%	284,320	142,724	99.2%
Energy	413	809	-48.9%	484.89	-14.7%	466	857	-45.7%
Ag Products	1,371,621	966,116.83	42.0%	1,841,662.58	-25.5%	1,434,281	1,120,307	28.0%
Ags	21	0	-	51.32	-58.2%	60	0	-
<b>GRAND TOTAL</b>	<b>6,544,413</b>	<b>4,943,798.57</b>	<b>32.4%</b>	<b>10,732,877</b>	<b>-39.0%</b>	<b>7,618,416.12</b>	<b>5,715,336.23</b>	<b>33.3%</b>