

CBOT Exchange ADV Report - Monthly

May 2018

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	ADV MAY 2018	ADV MAY 2017	% CHG	ADV APR 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
10-YR NOTE	2,412,505	1,808,976.5	33.4%	1,307,186.67	84.6%	1,912,094	1,574,256	21.5%
10-YR SWAP RATE	1,015	1,547.36	-34.4%	1,119.67	-9.3%	2,169	2,254	-3.8%
2-YR NOTE	815,403	537,110.45	51.8%	354,345.52	130.1%	602,006	391,700	53.7%
30-YR BOND	455,689	350,624.41	30.0%	262,723.29	73.4%	376,391	295,742	27.3%
30-YR SWAP RATE	1	26.91	-95.3%	3.62	-64.8%	9	64	-86.0%
5-YR NOTE	1,657,021	1,207,415.95	37.2%	771,810.43	114.7%	1,214,694	975,228	24.6%
5-YR SWAP RATE	454	1,354.09	-66.5%	642.76	-29.4%	1,218	2,521	-51.7%
FED FUND	332,071	244,217.09	36.0%	217,706.48	52.5%	280,250	240,811	16.4%
Ultra 10-Year Note	258,077	125,808.95	105.1%	124,359.19	107.5%	200,749	103,691	93.6%
ULTRA T-BOND	267,224	180,515.41	48.0%	112,111.52	138.4%	190,344	132,828	43.3%
Interest Rate Options								
10-YR NOTE	706,187	456,112.68	54.8%	462,499.67	52.7%	664,021	514,007	29.2%
2-YR NOTE	33,626	3,805.64	783.6%	26,555.48	26.6%	25,610	4,421	479.2%
30-YR BOND	125,932	96,272.23	30.8%	112,846	11.6%	133,306	96,355	38.3%
5-YR NOTE	174,636	112,850.27	54.8%	114,481.57	52.5%	169,700	135,540	25.2%
FED FUND	332	40.95	710.2%	7.14	4545.4%	164	91	79.2%
Ultra 10-Year Note	0	0	-	0	-	0	72	-99.6%
ULTRA T-BOND	657	41.14	1498.0%	520.86	26.2%	374	96	290.1%
Equity Index Futures								
DJ US REAL ESTATE	1,151	913.45	26.0%	912.38	26.2%	1,860	1,142	62.9%
E-mini (\$5) Dow	200,257	116,545.55	71.8%	260,924.05	-23.3%	260,002	136,283	90.8%
Equity Index Options								
E-mini (\$5) Dow	406	162.05	150.2%	405.62	0.0%	547	242	125.9%
Energy Futures								
ETHANOL	431	813.45	-47.0%	439.9	-2.1%	453	847	-46.5%

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Ag Products Futures								
CHI WHEAT	155,296	114,333.23	35.8%	165,406.38	-6.1%	157,368	132,795	18.5%
CORN	371,103	280,353.18	32.4%	488,087.1	-24.0%	427,520	341,855	25.1%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	105.24	-100.0%	44	26	72.9%
DOW-UBS COMMOD INDEX	2,339	5,386.73	-56.6%	1,561.52	49.8%	3,376	3,385	-0.3%
FERTILIZER PRODUCTS	142	78.18	81.7%	82.38	72.4%	108	74	45.4%
KC WHEAT	54,326	44,889.36	21.0%	70,082.29	-22.5%	69,221	47,548	45.6%
MINI CORN	517	395.14	30.9%	533.43	-3.0%	512	429	19.4%
MINI SOYBEAN	647	509.73	27.0%	1,370.62	-52.8%	1,308	774	68.9%
MINI WHEAT	332	261.23	27.2%	267.52	24.2%	297	267	11.5%
OATS	500	492.95	1.4%	1,042.9	-52.1%	752	708	6.1%
ROUGH RICE	745	897.23	-16.9%	1,215.71	-38.7%	865	1,139	-24.1%
SOYBEAN	208,762	171,865.18	21.5%	323,288.43	-35.4%	263,120	205,712	27.9%
SOYBEAN MEAL	103,429	82,368.59	25.6%	160,075.86	-35.4%	133,474	97,682	36.6%
SOYBEAN OIL	95,330	85,566	11.4%	152,865.1	-37.6%	126,183	113,426	11.2%
WHEAT	594	1,006	-40.9%	298.1	99.3%	383	631	-39.4%
Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	2.27	-100.0%	0	-	0	0	-100.0%
CHI WHEAT	42,540	33,654.77	26.4%	36,932.48	15.2%	39,580	30,899	28.1%
CORN	120,768	88,907.82	35.8%	106,508.14	13.4%	101,374	87,958	15.3%
CORN NEARBY+2 CAL SPRD	10	28.09	-64.4%	0.48	2000.0%	67	31	117.5%
DEC-DEC CORN CAL SPRD	196	112.41	74.8%	16.76	1072.0%	55	38	45.3%
DEC-JULY CORN CAL SPRD	68	104.55	-34.8%	0	-	14	60	-76.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	29	13.64	113.0%	8.57	238.9%	77	5	1485.2%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	9	355.45	-97.4%	223.81	-95.9%	92	149	-38.5%
JULY-DEC SOY OIL CAL SPRD	0	9.55	-100.0%	0	-	0	6	-100.0%
JULY-DEC WHEAT CAL SPRD	30	4.55	550.0%	11.67	153.2%	13	12	8.5%
JULY-NOV SOYBEAN CAL SPRD	173	624.41	-72.3%	482.38	-64.2%	480	640	-25.1%
KC WHEAT	3,979	3,811.86	4.4%	4,567.62	-12.9%	4,647	2,192	112.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	13	-85.5%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-96.0%
NOV-MAR SOYBEAN CSO	0	0	-	3.33	-100.0%	1	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0.19	19.3%	0	1	-76.5%
OATS	14	45.82	-69.4%	17.43	-19.7%	21	56	-62.0%
ROUGH RICE	86	221.45	-61.3%	41.24	107.7%	64	102	-37.0%
SEP-DEC SOYBEAN MEAL CSO	36	0	-	0	-	8	0	-
SOYBEAN	89,323	62,418.5	43.1%	89,140.14	0.2%	85,022	61,867	37.4%
SOYBEAN CRUSH	2	5.91	-70.0%	0.48	272.3%	1	4	-71.8%
SOYBEAN MEAL	15,731	8,746.77	79.8%	15,742.29	-0.1%	16,440	8,673	89.5%
SOYBEAN OIL	4,777	11,465.09	-58.3%	5,208	-8.3%	5,891	9,242	-36.3%
SOYBN NEARBY+2 CAL SPRD	0	4.55	-100.0%	0	-	0	10	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	19.05	-100.0%	4	0	-
WHEAT	9	23	-60.5%	0	-	7	12	-36.4%
WHEAT-CORN IC50	27	0	-	14.29	90.9%	28	31	-9.2%
WHEAT NEARBY+2 CAL SPRD	18	22.32	-17.5%	20.95	-12.1%	70	55	28.2%

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Ags Futures								
FERTILIZER PRODUCS	56	0	-	30.95	82.1%	54	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	6,199,460	4,457,597.14	39.1%	3,152,009.14	96.7%	4,779,923	3,719,095	28.5%
Equity Index Futures	201,408	117,459	71.5%	261,836.43	-23.1%	261,862	137,425	90.5%
Energy Futures	431	813.45	-47.0%	439.9	-2.1%	453	847	-46.5%
Ag Products Futures	994,065	788,402.73	26.1%	1,366,282.57	-27.2%	1,184,530	946,452	25.2%
Ags Futures	56	0	-	30.95	82.1%	54	0	-
TOTAL FUTURES	7,395,420	5,364,272.32	37.9%	4,780,599	54.7%	6,226,821.53	4,803,818.95	29.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,041,371	669,122.91	55.6%	716,910.71	45.3%	993,175	750,583	32.3%
Equity Index Options	406	162.05	150.2%	405.62	0.0%	547	242	125.9%
Ag Products Options	277,825	210,582.77	31.9%	258,959.29	7.3%	253,959	202,056	25.7%
TOTAL OPTIONS	1,319,601	879,867.73	50.0%	976,275.62	35.2%	1,247,680.56	952,881.25	30.9%
TOTAL COMBINED								
Interest Rate	7,240,831	5,126,720.05	41.2%	3,868,919.86	87.2%	5,773,098	4,469,678	29.2%
Equity Index	201,813	117,621.05	71.6%	262,242.05	-23.0%	262,409	137,667	90.6%
Energy	431	813.45	-47.0%	439.9	-2.1%	453	847	-46.5%
Ag Products	1,271,890	998,985.5	27.3%	1,625,241.86	-21.7%	1,438,489	1,148,508	25.2%
Ags	56	0	-	30.95	82.1%	54	0	-
GRAND TOTAL	8,715,021	6,244,140.05	39.6%	5,756,874.62	51.4%	7,474,502.09	5,756,700.2	29.8%