

CBOT Exchange ADV Report - Monthly

April 2018

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	ADV APR 2018	ADV APR 2017	% CHG	ADV MAR 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
10-YR NOTE	1,307,187	1,345,808.11	-2.9%	1,611,291.95	-18.9%	1,777,837	1,510,504	17.7%
10-YR SWAP RATE	1,120	1,557.79	-28.1%	4,727.1	-76.3%	2,479	2,446	1.3%
2-YR NOTE	354,346	264,824.37	33.8%	459,630.9	-22.9%	544,753	352,206	54.7%
30-YR BOND	262,723	242,840.89	8.2%	303,807.19	-13.5%	355,115	280,836	26.4%
30-YR SWAP RATE	4	46.58	-92.2%	15.1	-76.0%	11	74	-85.1%
5-YR NOTE	771,810	724,263.53	6.6%	951,173.43	-18.9%	1,096,021	912,165	20.2%
5-YR SWAP RATE	643	1,984.79	-67.6%	2,721.19	-76.4%	1,423	2,838	-49.9%
FED FUND	217,706	201,109.47	8.3%	290,824.19	-25.1%	266,347	239,886	11.0%
Ultra 10-Year Note	124,359	78,467.95	58.5%	168,250.52	-26.1%	185,368	97,684	89.8%
ULTRA T-BOND	112,112	84,895.32	32.1%	132,627.43	-15.5%	169,718	119,876	41.6%
Interest Rate Options								
10-YR NOTE	462,500	594,537.95	-22.2%	622,638.57	-25.7%	652,708	529,732	23.2%
2-YR NOTE	26,555	4,365.79	508.3%	21,153.33	25.5%	23,460	4,589	411.3%
30-YR BOND	112,846	96,650.37	16.8%	108,762.43	3.8%	135,284	96,377	40.4%
5-YR NOTE	114,482	126,785.79	-9.7%	159,678.67	-28.3%	168,376	141,703	18.8%
FED FUND	7	0	-	287.14	-97.5%	119	105	12.9%
Ultra 10-Year Note	0	31.58	-100.0%	0.14	-100.0%	0	92	-99.6%
ULTRA T-BOND	521	208.47	149.8%	242.67	114.6%	298	111	169.1%
Equity Index Futures								
DJ US REAL ESTATE	912	969.58	-5.9%	3,384.52	-73.0%	2,050	1,204	70.3%
E-mini (\$5) Dow	260,924	143,263.58	82.1%	330,467	-21.0%	276,031	141,644	94.9%
Equity Index Options								
E-mini (\$5) Dow	406	142.63	184.4%	674.14	-39.8%	585	264	121.6%
Energy Futures								
ETHANOL	440	855.05	-48.6%	413.48	6.4%	459	857	-46.4%

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Ag Products Futures								
CHI WHEAT	165,406	173,323.74	-4.6%	145,014.9	14.1%	157,924	137,809	14.6%
CORN	488,087	460,582.89	6.0%	416,886.43	17.1%	442,656	358,559	23.5%
DJ_UBS ROLL SELECT INDEX FU	105	0	-	78.38	34.3%	56	32	72.4%
DOW-UBS COMMOD INDEX	1,562	3,030.11	-48.5%	6,349.52	-75.4%	3,653	2,842	28.6%
FERTILIZER PRODUCS	82	63.95	28.8%	116.9	-29.5%	98	73	35.0%
KC WHEAT	70,082	61,535.79	13.9%	64,807.33	8.1%	73,217	48,270	51.7%
MINI CORN	533	488.68	9.2%	568.86	-6.2%	511	439	16.6%
MINI SOYBEAN	1,371	660.32	107.6%	1,585.38	-13.5%	1,485	846	75.5%
MINI WHEAT	268	292.47	-8.5%	346.62	-22.8%	288	268	7.4%
OATS	1,043	901.16	15.7%	700.9	48.8%	819	767	6.8%
ROUGH RICE	1,216	1,867.47	-34.9%	422.19	188.0%	897	1,205	-25.5%
SOYBEAN	323,288	242,763.26	33.2%	243,629.43	32.7%	277,703	214,905	29.2%
SOYBEAN MEAL	160,076	125,217.42	27.8%	109,283.24	46.5%	141,535	101,842	39.0%
SOYBEAN OIL	152,865	138,928.42	10.0%	104,060.67	46.9%	134,461	120,993	11.1%
WHEAT	298	628.79	-52.6%	525.24	-43.2%	326	529	-38.4%
Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
CHI WHEAT	36,932	32,334.95	14.2%	40,013.62	-7.7%	38,786	30,150	28.6%
CORN	106,508	95,834.68	11.1%	120,534.81	-11.6%	96,171	87,700	9.7%
CORN NEARBY+2 CAL SPRD	0	5.58	-91.5%	135.62	-99.6%	82	31	161.3%
DEC-DEC CORN CAL SPRD	17	13.53	23.9%	35.9	-53.3%	17	18	-2.5%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	48	-100.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	9	0	-	32	-73.2%	90	2	3526.8%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	224	221.68	1.0%	200	11.9%	114	93	22.5%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	5	-100.0%
JULY-DEC WHEAT CAL SPRD	12	0	-	10.71	8.9%	9	14	-38.2%
JULY-NOV SOYBEAN CAL SPRD	482	490.42	-1.6%	925.9	-47.9%	562	644	-12.8%
KC WHEAT	4,568	2,160.95	111.4%	5,760.29	-20.7%	4,827	1,752	175.6%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	17	-85.6%
NOV-DEC SOYBEAN CSO	3	0	-	0	-	1	0	-
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-96.0%
NOV-NOV SOYBEAN CAL SPRD	0	0.63	-69.8%	0	-	0	1	-83.1%
OATS	17	54.89	-68.3%	33.14	-47.4%	23	58	-60.5%
ROUGH RICE	41	109.53	-62.3%	37.9	8.8%	59	70	-16.0%
SOYBEAN	89,140	55,143.89	61.7%	85,772.24	3.9%	83,868	61,717	35.9%
SOYBEAN CRUSH	0	5.53	-91.4%	1.48	-67.7%	1	4	-72.5%
SOYBEAN MEAL	15,742	8,006.16	96.6%	16,926.81	-7.0%	16,630	8,653	92.2%
SOYBEAN OIL	5,208	8,840.63	-41.1%	6,775.29	-23.1%	6,190	8,639	-28.3%
SOYBN NEARBY+2 CAL SPRD	0	10.53	-100.0%	0	-	0	12	-100.0%
SOYMEAL NEARBY+2 CAL SPRD	19	0	-	0	-	5	0	-
WHEAT	0	32.16	-100.0%	4.76	-100.0%	7	8	-18.6%
WHEAT-CORN IC50	14	40	-64.3%	0	-	29	40	-27.9%
WHEAT NEARBY+2 CAL SPRD	21	73.58	-71.5%	44.29	-52.7%	84	64	32.3%

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Ags Futures								
FERTILIZER PRODUCTS	31	0	-	21.43	44.4%	53	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	3,152,009	2,945,798.79	7.0%	3,925,069	-19.7%	4,399,072	3,518,514	25.0%
Equity Index Futures	261,836	144,233.16	81.5%	333,851.52	-21.6%	278,081	142,848	94.7%
Energy Futures	440	855.05	-48.6%	413.48	6.4%	459	857	-46.4%
Ag Products Futures	1,366,283	1,210,284.47	12.9%	1,094,376	24.8%	1,235,630	989,379	24.9%
Ags Futures	31	0	-	21.43	44.4%	53	0	-
TOTAL FUTURES	4,780,599	4,301,171.47	11.1%	5,353,731.43	-10.7%	5,913,295.12	4,651,597.05	27.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	716,911	822,579.95	-12.8%	912,762.95	-21.5%	980,244	772,708	26.9%
Equity Index Options	406	142.63	184.4%	674.14	-39.8%	585	264	121.6%
Ag Products Options	258,959	203,379.32	27.3%	277,244.76	-6.6%	247,556	199,740	23.9%
TOTAL OPTIONS	976,276	1,026,101.9	-4.9%	1,190,681.86	-18.0%	1,228,384.76	972,712.09	26.3%
TOTAL COMBINED								
Interest Rate	3,868,920	3,768,378.74	2.7%	4,837,831.95	-20.0%	5,379,316	4,291,222	25.4%
Equity Index	262,242	144,375.79	81.6%	334,525.67	-21.6%	278,666	143,111	94.7%
Energy	440	855.05	-48.6%	413.48	6.4%	459	857	-46.4%
Ag Products	1,625,242	1,413,663.79	15.0%	1,371,620.76	18.5%	1,483,186	1,189,119	24.7%
Ags	31	0	-	21.43	44.4%	53	0	-
GRAND TOTAL	5,756,875	5,327,273.37	8.1%	6,544,413.29	-12.0%	7,141,679.88	5,624,309.14	27.0%