

CBOT Exchange ADV Report - Monthly

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	ADV JUN 2018	ADV JUN 2017	% CHG	ADV MAY 2018	% CHG	ADV Y.T.D 2018	ADV Y.T.D 2017	% CHG
Interest Rate Futures								
10-YR NOTE	1,522,882	1,280,780.64	18.9%	2,412,505	-36.9%	1,846,706	1,522,604	21.3%
10-YR SWAP RATE	3,914	4,117.36	-4.9%	1,015.14	285.6%	2,462	2,582	-4.6%
2-YR NOTE	324,565	312,669.05	3.8%	815,402.86	-60.2%	555,396	377,791	47.0%
30-YR BOND	288,029	279,305.59	3.1%	455,688.95	-36.8%	361,546	292,849	23.5%
30-YR SWAP RATE	3	116.45	-97.8%	1.27	102.0%	8	73	-89.2%
5-YR NOTE	827,590	748,271.14	10.6%	1,657,021.23	-50.1%	1,149,660	935,284	22.9%
5-YR SWAP RATE	2,179	3,736.77	-41.7%	453.59	380.4%	1,379	2,735	-49.6%
FED FUND	277,114	204,850.59	35.3%	332,070.73	-16.5%	279,723	234,482	19.3%
Ultra 10-Year Note	146,314	99,090.18	47.7%	258,077.27	-43.3%	191,604	102,882	86.2%
ULTRA T-BOND	131,915	98,530.41	33.9%	267,224.05	-50.6%	180,528	126,792	42.4%
Interest Rate Options								
10-YR NOTE	627,582	451,971.55	38.9%	706,187.36	-11.1%	657,899	503,089	30.8%
2-YR NOTE	27,878	4,575.68	509.3%	33,625.5	-17.1%	25,991	4,449	484.3%
30-YR BOND	93,482	131,435.18	-28.9%	125,932	-25.8%	126,615	102,529	23.5%
5-YR NOTE	179,445	90,589.5	98.1%	174,636.45	2.8%	171,337	127,629	34.2%
FED FUND	0	18.18	-100.0%	331.82	-100.0%	136	78	73.6%
Ultra 10-Year Note	0	13.55	-100.0%	0	-	0	62	-99.6%
ULTRA T-BOND	143	414.23	-65.6%	657.36	-78.3%	335	152	120.6%
Equity Index Futures								
DJ US REAL ESTATE	4,809	2,244.18	114.3%	1,151.09	317.7%	2,355	1,336	76.3%
E-mini (\$5) Dow	217,072	157,526.95	37.8%	200,256.86	8.4%	252,790	140,022	80.5%
Equity Index Options								
E-mini (\$5) Dow	441	234.18	88.5%	405.5	8.8%	529	241	119.8%
Energy Futures								
ETHANOL	445	446.23	-0.3%	430.73	3.3%	452	777	-41.9%

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Ag Products Futures								
CHI WHEAT	200,937	187,843	7.0%	155,296.09	29.4%	164,688	142,483	15.6%
CORN	546,942	536,576.82	1.9%	371,103.41	47.4%	447,583	376,126	19.0%
DJ_UBS ROLL SELECT INDEX FU	281	97.27	188.9%	0	-	84	38	119.9%
DOW-UBS COMMOD INDEX	9,000	4,980.18	80.7%	2,339.41	284.7%	4,320	3,666	17.8%
FERTILIZER PRODUCTS	142	77.05	84.5%	142.05	0.1%	113	74	52.1%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	77,155	77,234.64	-0.1%	54,326.41	42.0%	70,554	52,773	33.7%
MINI CORN	575	773.77	-25.7%	517.27	11.2%	523	490	6.7%
MINI SOYBEAN	953	696.82	36.7%	647.27	47.2%	1,248	760	64.1%
MINI WHEAT	602	412.77	45.8%	332.18	81.1%	348	292	19.2%
OATS	791	1,108.23	-28.6%	499.77	58.3%	758	779	-2.6%
ROUGH RICE	1,506	1,408.68	6.9%	745.41	102.0%	972	1,186	-18.0%
SOYBEAN	314,440	238,709.68	31.7%	208,762.23	50.6%	271,742	211,519	28.5%
SOYBEAN MEAL	155,629	117,789.86	32.1%	103,428.91	50.5%	137,196	101,221	35.5%
SOYBEAN OIL	165,797	134,203.09	23.5%	95,330.32	73.9%	132,838	117,083	13.5%
WHEAT	790	1,005.09	-21.4%	594.09	32.9%	451	697	-35.3%

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Ag Products Options								
AUG-NOV SOYBEAN CAL SPRD	0	0.14	-100.0%	0	-	0	0	-100.0%
CHI WHEAT	40,288	44,478.14	-9.4%	42,539.59	-5.3%	39,699	33,289	19.3%
CORN	189,213	150,494.27	25.7%	120,768.09	56.7%	116,131	98,964	17.3%
CORN NEARBY+2 CAL SPRD	2	170	-98.6%	10	-76.2%	56	55	1.2%
DEC-DEC CORN CAL SPRD	91	79.18	15.5%	196.45	-53.4%	61	45	35.5%
DEC-JULY CORN CAL SPRD	79	528.18	-85.0%	68.18	15.9%	25	143	-82.3%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
Intercommodity Spread	72	9.09	691.0%	29.05	147.6%	76	6	1259.3%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC CORN CAL SPRD	20	94.09	-78.4%	9.09	123.7%	80	139	-42.8%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	5	-100.0%
JULY-DEC WHEAT CAL SPRD	50	16.55	202.2%	29.55	69.2%	19	13	49.9%
JULY-NOV SOYBEAN CAL SPRD	10	223.77	-95.5%	172.68	-94.2%	401	567	-29.3%
KC WHEAT	3,544	3,964.5	-10.6%	3,978.86	-10.9%	4,462	2,504	78.2%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	11	-85.4%
NOV-JULY SOYBEAN CAL SPRD	0	27.27	-100.0%	0	-	0	5	-99.8%
NOV-MAR SOYBEAN CSO	0	0	-	0	-	1	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0.14	-100.0%	0.23	-100.0%	0	1	-77.2%
OATS	13	73.27	-81.9%	14	-5.1%	20	59	-66.3%
ROUGH RICE	95	130.73	-27.3%	85.64	10.9%	69	107	-35.2%
SEP-DEC SOYBEAN MEAL CSO	17	0	-	36.36	-52.1%	9	0	-
SOYBEAN	111,770	75,171.77	48.7%	89,323.32	25.1%	89,516	64,208	39.4%
SOYBEAN CRUSH	0	1.36	-65.1%	1.77	-73.1%	1	4	-71.2%
SOYBEAN MEAL	17,676	9,144.82	93.3%	15,731.05	12.4%	16,648	8,756	90.1%
SOYBEAN OIL	5,323	8,711.41	-38.9%	4,776.59	11.4%	5,795	9,149	-36.7%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	0	8	-99.1%
SOYMEAL NEARBY+2 CAL SPRD	95	0	-	0	-	19	0	-
WHEAT	3	10.64	-73.6%	9.09	-69.1%	7	11	-42.2%
WHEAT-CORN ICSO	19	136.36	-86.0%	27.27	-30.2%	27	50	-46.1%
WHEAT NEARBY+2 CAL SPRD	126	60.55	107.6%	18.41	582.9%	80	56	42.6%
Ags Futures								
FERTILIZER PRODUCS	56	2.27	2351.5%	56.36	-1.2%	54	0	13370.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,524,504	3,031,468.18	16.3%	6,199,460.09	-43.1%	4,569,013	3,598,073	27.0%
Equity Index Futures	221,880	159,771.14	38.9%	201,407.95	10.2%	255,145	141,358	80.5%
Energy Futures	445	446.23	-0.3%	430.73	3.3%	452	777	-41.9%
Ag Products Futures	1,475,539	1,302,916.95	13.2%	994,064.82	48.4%	1,233,419	1,009,190	22.2%
Ags Futures	56	2.27	2351.5%	56.36	-1.2%	54	0	13370.0%
TOTAL FUTURES	5,222,425	4,494,604.77	16.2%	7,395,419.95	-29.4%	6,058,082.85	4,749,397.26	27.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	928,529	679,017.86	36.7%	1,041,370.5	-10.8%	982,314	737,987	33.1%
Equity Index Options	441	234.18	88.5%	405.5	8.8%	529	241	119.8%
Ag Products Options	368,509	293,526.23	25.5%	277,825.27	32.6%	273,203	218,155	25.2%
TOTAL OPTIONS	1,297,479	972,778.27	33.4%	1,319,601.27	-1.7%	1,256,046.68	956,383.13	31.3%

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TOTAL COMBINED								
Interest Rate	4,453,033	3,710,486.05	20.0%	7,240,830.59	-38.5%	5,551,327	4,336,060	28.0%
Equity Index	222,322	160,005.32	38.9%	201,813.45	10.2%	255,674	141,598	80.6%
Energy	445	446.23	-0.3%	430.73	3.3%	452	777	-41.9%
Ag Products	1,844,048	1,596,443.18	15.5%	1,271,890.09	45.0%	1,506,623	1,227,344	22.8%
Ags	56	2.27	2351.5%	56.36	-1.2%	54	0	13370.0%
GRAND TOTAL	6,519,904	5,467,383.05	19.3%	8,715,021.23	-25.2%	7,314,129.53	5,705,780.38	28.2%