

CBOT Exchange ADV Report - Monthly

December 2017

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	ADV DEC 2017	ADV DEC 2016	% CHG	ADV NOV 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	255,768	220,018.62	16.2%	391,076.71	-34.6%	292,180	278,584	4.9%
10-YR NOTE	1,168,891	1,104,970.1	5.8%	1,976,065.48	-40.8%	1,495,372	1,391,913	7.4%
5-YR NOTE	726,342	654,541.1	11.0%	1,321,014.71	-45.0%	902,156	801,209	12.6%
2-YR NOTE	310,604	227,323.52	36.6%	700,780.86	-55.7%	387,448	324,898	19.3%
FED FUND	146,159	97,652.95	49.7%	132,897.67	10.0%	191,148	132,141	44.7%
5-YR SWAP RATE	3,176	5,182.52	-38.7%	1,029	208.7%	2,258	3,146	-28.2%
2-YR SWAP RATE	0	0	-	0	-	0	18	-100.0%
10-YR SWAP RATE	3,811	4,591.05	-17.0%	1,369.57	178.3%	2,398	2,505	-4.3%
7-YR SWAP	0	0	-	0	-	0	12	-100.0%
ULTRA T-BOND	105,202	87,081.43	20.8%	237,601.95	-55.7%	133,968	112,817	18.7%
30-YR SWAP RATE	19	122.14	-84.6%	6.33	196.8%	43	84	-49.1%
Ultra 10-Year Note	120,393	87,432.67	37.7%	195,383.33	-38.4%	116,770	67,379	73.3%
Interest Rate Options								
30-YR BOND	106,409	67,035.43	58.7%	91,532.9	16.3%	108,195	84,303	28.3%
10-YR NOTE	381,713	464,640.81	-17.8%	469,374.9	-18.7%	512,137	390,891	31.0%
5-YR NOTE	87,014	79,592.95	9.3%	105,564.43	-17.6%	118,165	94,764	24.7%
2-YR NOTE	13,428	3,633.76	269.5%	13,460.52	-0.2%	9,133	6,682	36.7%
FED FUND	0	62.14	-100.0%	3.1	-100.0%	67	376	-82.1%
ULTRA T-BOND	288	59.76	381.4%	189.95	51.5%	161	342	-53.1%
Ultra 10-Year Note	0	65.48	-100.0%	0	-	34	170	-80.1%
Equity Index Futures								
DJ US REAL ESTATE	3,166	2,044.19	54.9%	1,415.05	123.7%	1,494	958	55.9%
E-mini (\$5) Dow	142,453	139,405.29	2.2%	128,939.48	10.5%	130,942	168,872	-22.5%
Equity Index Options								
E-mini (\$5) Dow	514	498.38	3.2%	459.81	11.9%	296	506	-41.5%
Energy Futures								
ETHANOL	534	835.9	-36.2%	473.48	12.7%	596	685	-13.0%

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Commodities and Alternative Investments								
Futures								
CORN	193,962	189,687	2.3%	508,848.48	-61.9%	358,075	339,783	5.4%
SOYBEAN	260,697	232,933.9	11.9%	177,448.71	46.9%	217,148	244,963	-11.4%
SOYBEAN MEAL	124,538	98,031.43	27.0%	123,378.76	0.9%	103,571	102,992	0.6%
SOYBEAN OIL	135,143	123,801.76	9.2%	148,956.71	-9.3%	120,447	116,783	3.1%
OATS	512	480.48	6.6%	931.48	-45.0%	674	894	-24.6%
ROUGH RICE	1,204	1,682.62	-28.4%	765.14	57.4%	1,080	1,210	-10.7%
WHEAT	20	290.86	-93.1%	28.48	-29.8%	482	308	56.3%
MINI CORN	276	408.1	-32.4%	703.86	-60.8%	461	571	-19.3%
MINI SOYBEAN	927	1,015	-8.6%	729.71	27.1%	816	1,176	-30.6%
MINI WHEAT	138	203.33	-32.2%	240.14	-42.6%	270	296	-9.0%
DOW-UBS COMMOD INDEX	8,175	2,979.24	174.4%	2,759.38	196.2%	4,356	1,656	163.0%
FERTILIZER PRODUCTS	109	44.29	145.0%	116.43	-6.8%	86	91	-4.6%
DJ_UBS ROLL SELECT INDEX FU	66	101.9	-35.3%	0	-	34	20	72.2%
CHI WHEAT	80,970	75,149.1	7.7%	175,853.76	-54.0%	134,334	123,253	9.0%
KC WHEAT	33,037	29,807.67	10.8%	73,328.71	-54.9%	50,291	38,456	30.8%
Intercommodity Spread	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Options								
CORN	45,363	51,497.29	-11.9%	76,059.33	-40.4%	95,159	90,454	5.2%
SOYBEAN	57,999	51,568.86	12.5%	56,029.19	3.5%	67,652	79,800	-15.2%
SOYBEAN MEAL	12,662	6,475.43	95.5%	8,170.1	55.0%	8,606	9,005	-4.4%
SOYBEAN OIL	5,862	7,825.9	-25.1%	9,267.14	-36.7%	8,168	9,120	-10.4%
SOYBEAN CRUSH	1	1.52	-18.0%	3.62	-65.5%	3	19	-84.6%
OATS	31	59.1	-47.7%	47.43	-34.8%	56	74	-24.0%
ROUGH RICE	46	28.24	63.6%	125.71	-63.3%	99	78	25.6%
WHEAT	18	0	-	4.76	267.5%	8	2	366.4%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-DEC CORN CAL SPRD	20	2.38	740.0%	0	-	71	146	-51.5%
JULY-NOV SOYBEAN CAL SPRD	27	16.14	68.8%	0.48	5622.4%	285	262	8.6%
SOYBN NEARBY+2 CAL SPRD	0	14.29	-100.0%	0	-	4	7	-37.4%
WHEAT NEARBY+2 CAL SPRD	31	51.52	-40.8%	66.43	-54.1%	71	218	-67.3%
CORN NEARBY+2 CAL SPRD	5	72.14	-93.1%	95.48	-94.8%	64	146	-56.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	19.48	-100.0%	8	2	263.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	12	-94.5%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	6	133	-95.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	15	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	13.81	-100.0%	159	105	50.9%
DEC-DEC CORN CAL SPRD	4	42.62	-91.1%	0	-	48	75	-35.1%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	7	0	-
JULY-DEC SOY OIL CAL SPRD	0	0.95	-100.0%	0	-	3	4	-37.0%
WHEAT-CORN ICSD	115	14.29	701.5%	48.33	136.9%	39	70	-44.3%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	416.9%
MAR-JULY WHEAT CAL SPRD	32	40.14	-19.7%	9.52	238.6%	9	13	-30.4%
CHI WHEAT	21,422	21,649.71	-1.1%	23,031.71	-7.0%	29,935	27,688	8.1%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
KC WHEAT	1,645	934.48	76.1%	1,300.33	26.5%	2,112	1,376	53.5%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	10	-97.1%
Intercommodity Spread	0	28.57	-100.0%	0	-	3	16	-82.6%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-100.0%
Ags Futures								
FERTILIZER PRODUCS	38	0	-	85.71	-56.3%	23	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,840,366	2,488,916.1	14.1%	4,957,225.62	-42.7%	3,523,742	3,114,707	13.1%
Equity Index Futures	145,619	141,449.48	2.9%	130,354.52	11.7%	132,435	169,831	-22.0%
Energy Futures	534	835.9	-36.2%	473.48	12.7%	596	685	-13.0%
Commodities and Alternative Invest	839,772	756,616.67	11.0%	1,214,089.76	-30.8%	992,126	972,451	2.0%
Ags Futures	38	0	-	85.71	-56.3%	23	0	-
TOTAL FUTURES	3,826,328	3,387,818.14	12.9%	6,302,229.1	-39.3%	4,648,922.01	4,257,674.19	9.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	588,852	615,090.33	-4.3%	680,125.81	-13.4%	747,892	577,529	29.5%
Equity Index Options	514	498.38	3.2%	459.81	11.9%	296	506	-41.5%
Commodities and Alternative Invest	145,282	140,323.57	3.5%	174,292.86	-16.6%	212,576	218,853	-2.9%
TOTAL OPTIONS	734,648	755,912.29	-2.8%	854,878.48	-14.1%	960,763.33	796,887.25	20.6%

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TOTAL COMBINED								
Interest Rate	3,429,217	3,104,006.43	10.5%	5,637,351.43	-39.2%	4,271,634	3,692,236	15.7%
Equity Index	146,133	141,947.86	2.9%	130,814.33	11.7%	132,731	170,337	-22.1%
Energy	534	835.9	-36.2%	473.48	12.7%	596	685	-13.0%
Commodities and Alternative Invest	985,054	896,940.24	9.8%	1,388,382.62	-29.1%	1,204,701	1,191,304	1.1%
Ags	38	0	-	85.71	-56.3%	23	0	-
GRAND TOTAL	4,560,976	4,143,730.43	10.1%	7,157,107.57	-36.3%	5,609,685.34	5,054,561.44	11.0%