

CBOT Exchange ADV Report - Monthly

June 2017

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	ADV JUN 2017	ADV JUN 2016	% CHG	ADV MAY 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	279,306	260,752.32	7.1%	350,624.41	-20.3%	292,849	281,575	4.0%
10-YR NOTE	1,280,781	1,289,297.09	-0.7%	1,808,976.5	-29.2%	1,522,604	1,410,756	7.9%
5-YR NOTE	748,271	692,978.09	8.0%	1,207,415.95	-38.0%	935,284	796,898	17.4%
2-YR NOTE	312,669	277,046.95	12.9%	537,110.45	-41.8%	377,791	320,778	17.8%
FED FUND	204,851	184,293.59	11.2%	244,217.09	-16.1%	234,482	132,044	77.6%
5-YR SWAP RATE	3,737	4,159.5	-10.2%	1,354.09	176.0%	2,735	3,155	-13.3%
2-YR SWAP RATE	0	0.59	-100.0%	0	-	0	35	-100.0%
10-YR SWAP RATE	4,117	4,191.41	-1.8%	1,547.36	166.1%	2,582	2,449	5.4%
7-YR SWAP	0	0	-	0	-	0	24	-100.0%
ULTRA T-BOND	98,530	97,444.27	1.1%	180,515.41	-45.4%	126,792	112,246	13.0%
30-YR SWAP RATE	116	128.91	-9.7%	26.91	332.8%	73	92	-20.6%
Ultra 10-Year Note	99,090	67,555.77	46.7%	125,808.95	-21.2%	102,882	48,868	110.5%
Interest Rate Options								
30-YR BOND	131,435	101,652.5	29.3%	96,272.23	36.5%	102,529	84,124	21.9%
10-YR NOTE	451,972	497,049.55	-9.1%	456,112.68	-0.9%	503,089	375,905	33.8%
5-YR NOTE	90,589	133,434.95	-32.1%	112,850.27	-19.7%	127,629	103,552	23.3%
2-YR NOTE	4,576	9,058.73	-49.5%	3,805.64	20.2%	4,449	7,057	-37.0%
FED FUND	18	460.68	-96.1%	40.95	-55.6%	78	415	-81.1%
ULTRA T-BOND	414	310.95	33.2%	41.14	907.0%	152	247	-38.5%
Ultra 10-Year Note	14	11.09	22.1%	0	-	62	15	301.5%
Equity Index Futures								
MINI \$5 DOW	157,527	188,729.45	-16.5%	116,545.55	35.2%	140,022	185,422	-24.5%
DJ US REAL ESTATE	2,244	1,402.18	60.0%	913.45	145.7%	1,336	865	54.5%
Equity Index Options								
MINI \$5 DOW	234	425.14	-44.9%	162.05	44.5%	241	690	-65.1%
Energy Futures								
ETHANOL	446	909.55	-50.9%	813.45	-45.1%	777	704	10.3%
ETHANOL FWD	12	30.82	-61.9%	31.82	-63.1%	27	32	-15.8%

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Commodities and Alternative Investments								
Futures								
CORN	536,577	514,636.55	4.3%	280,353.18	91.4%	376,126	396,315	-5.1%
SOYBEAN	238,710	324,316.5	-26.4%	171,865.18	38.9%	211,519	281,855	-25.0%
SOYBEAN MEAL	117,790	135,072	-12.8%	82,368.59	43.0%	101,221	112,996	-10.4%
SOYBEAN OIL	134,203	128,303.91	4.6%	85,566	56.8%	117,083	116,774	0.3%
OATS	1,108	1,565.77	-29.2%	492.95	124.8%	779	1,050	-25.8%
ROUGH RICE	1,409	1,560.23	-9.7%	897.23	57.0%	1,186	1,294	-8.3%
MINI CORN	774	1,239.95	-37.6%	395.14	95.8%	490	622	-21.2%
MINI SOYBEAN	697	1,618.73	-57.0%	509.73	36.7%	760	1,258	-39.6%
MINI WHEAT	413	440.36	-6.3%	261.23	58.0%	292	299	-2.2%
DOW-UBS COMMOD INDEX	4,980	2,785.27	78.8%	5,386.73	-7.5%	3,666	1,673	119.1%
FERTILIZER PRODUCTS	77	90	-14.4%	78.18	-1.5%	74	110	-32.1%
DJ_UBS ROLL SELECT INDEX FU	97	41.36	135.2%	0	-	38	14	174.3%
CHI WHEAT	187,843	167,874.45	11.9%	114,333.23	64.3%	142,483	134,319	6.1%
KC WHEAT	77,235	56,086.82	37.7%	44,889.36	72.1%	52,773	39,166	34.7%
Intercommodity Spread	0	0	-	0	-	0	0	-
Commodities and Alternative Investments								
Options								
CORN	150,494	186,399.36	-19.3%	88,907.82	69.3%	98,964	103,384	-4.3%
SOYBEAN	75,172	107,582.64	-30.1%	62,418.5	20.4%	64,208	94,340	-31.9%
SOYBEAN MEAL	9,145	10,388	-12.0%	8,746.77	4.6%	8,756	10,821	-19.1%
SOYBEAN OIL	8,711	9,598.32	-9.2%	11,465.09	-24.0%	9,149	9,752	-6.2%
SOYBEAN CRUSH	1	30.73	-95.6%	5.91	-76.9%	4	35	-89.7%
OATS	73	49.91	46.8%	45.82	59.9%	59	56	5.5%
ROUGH RICE	131	64.14	103.8%	221.45	-41.0%	107	98	9.9%
WHEAT	11	0	-	23	-53.8%	11	0	-
JULY-JULY WHEAT CAL SPRD	0	1.5	-100.0%	0	-	0	4	-100.0%
JULY-DEC CORN CAL SPRD	94	179.73	-47.6%	355.45	-73.5%	139	281	-50.4%
JULY-NOV SOYBEAN CAL SPRD	224	949.09	-76.4%	624.41	-64.2%	567	487	16.4%
SOYBN NEARBY+2 CAL SPRD	0	0	-	4.55	-100.0%	8	3	202.9%
WHEAT NEARBY+2 CAL SPRD	61	159.05	-61.9%	22.32	171.3%	56	209	-73.3%
CORN NEARBY+2 CAL SPRD	170	466.86	-63.6%	28.09	505.2%	55	218	-74.7%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	8.73	-98.4%	0	-	1	4	-85.9%
JULY-DEC WHEAT CAL SPRD	17	211.14	-92.2%	4.55	264.0%	13	267	-95.2%
SOYMEAL NEARBY+2 CAL SPRD	0	18.64	-100.0%	0	-	0	30	-100.0%
DEC-JULY CORN CAL SPRD	528	9.09	5710.0%	104.55	405.2%	143	2	8810.0%
DEC-DEC CORN CAL SPRD	79	283.41	-72.1%	112.41	-29.6%	45	90	-49.5%
NOV-JULY SOYBEAN CAL SPRD	27	0	-	0	-	5	0	-
JULY-DEC SOY OIL CAL SPRD	0	0	-	9.55	-100.0%	5	0	-
WHEAT-CORN ICSD	136	24.32	460.7%	0	-	50	49	2.0%
AUG-NOV SOYBEAN CAL SPRD	0	0.91	-85.0%	2.27	-94.0%	0	0	165.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	11	13	-17.0%
CHI WHEAT	44,478	33,794.27	31.6%	33,654.77	32.2%	33,289	32,512	2.4%
KC WHEAT	3,965	2,960.64	33.9%	3,811.86	4.0%	2,504	1,789	39.9%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	19	-100.0%
Intercommodity Spread	9	63.41	-85.7%	13.64	-33.3%	6	27	-79.4%
AUG-DEC SOYBEAN MEAL CSO	0	0.23	-100.0%	0	-	0	0	-100.0%

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Ags Futures								
WHEAT	1,005	0	-	1,006	-0.1%	697	0	-
FERTILIZER PRODUCTS	2	0	-	0	-	0	0	-
Ags Options								
WHEAT	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	3,031,468	2,877,848.5	5.3%	4,457,597.14	-32.0%	3,598,073	3,108,920	15.7%
Equity Index Futures	159,771	190,131.64	-16.0%	117,459	36.0%	141,358	186,287	-24.1%
Energy Futures	458	940.36	-51.3%	845.27	-45.8%	803	736	9.2%
Commodities and Alternative Invest	1,301,912	1,335,631.91	-2.5%	787,396.73	65.3%	1,008,493	1,087,745	-7.3%
Ags Futures	1,007	0	-	1,006	0.1%	697	0	-
TOTAL FUTURES	4,494,616	4,404,552.41	2.0%	5,364,304.14	-16.2%	4,749,423.85	4,383,688.06	8.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	679,018	741,978.45	-8.5%	669,122.91	1.5%	737,987	571,315	29.2%
Equity Index Options	234	425.14	-44.9%	162.05	44.5%	241	690	-65.1%
Commodities and Alternative Invest	293,526	353,244.09	-16.9%	210,582.77	39.4%	218,155	254,490	-14.3%
Ags Options	0	0	-	0	-	0	0	-
TOTAL OPTIONS	972,778	1,095,647.68	-11.2%	879,867.73	10.6%	956,383.13	826,494.8	15.7%
TOTAL COMBINED								
Interest Rate	3,710,486	3,619,826.95	2.5%	5,126,720.05	-27.6%	4,336,060	3,680,236	17.8%
Equity Index	160,005	190,556.77	-16.0%	117,621.05	36.0%	141,598	186,977	-24.3%
Energy	458	940.36	-51.3%	845.27	-45.8%	803	736	9.2%
Commodities and Alternative Invest	1,595,438	1,688,876	-5.5%	997,979.5	59.9%	1,226,648	1,342,235	-8.6%
Ags	1,007	0	-	1,006	0.1%	697	0	-
GRAND TOTAL	5,467,395	5,500,200.09	-0.6%	6,244,171.86	-12.4%	5,705,806.98	5,210,182.86	9.5%