

CBOT Exchange ADV Report - Monthly

September 2017

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| | ADV SEP 2017 | ADV SEP 2016 | % CHG | ADV AUG 2017 | % CHG | ADV Y.T.D 2017 | ADV Y.T.D 2016 | % CHG |
|------------------------------|-----------------|-----------------|---------|-----------------|--------|-------------------|-------------------|---------|
| Interest Rate Futures | | | | | | | | |
| 30-YR BOND | 272,113 | 249,802.67 | 8.9% | 331,332.48 | -17.9% | 289,049 | 274,247 | 5.4% |
| 10-YR NOTE | 1,387,833 | 1,149,559.86 | 20.7% | 1,699,058.3 | -18.3% | 1,498,069 | 1,367,106 | 9.6% |
| 5-YR NOTE | 749,533 | 593,010.48 | 26.4% | 1,067,091.7 | -29.8% | 900,151 | 775,814 | 16.0% |
| 2-YR NOTE | 318,966 | 275,001.38 | 16.0% | 485,832.91 | -34.3% | 370,062 | 316,626 | 16.9% |
| FED FUND | 204,635 | 178,639.95 | 14.6% | 135,274 | 51.3% | 209,159 | 135,213 | 54.7% |
| 5-YR SWAP RATE | 3,316 | 4,052.33 | -18.2% | 1,021.74 | 224.6% | 2,412 | 3,017 | -20.0% |
| 2-YR SWAP RATE | 0 | 0.05 | -100.0% | 0 | - | 0 | 23 | -100.0% |
| 10-YR SWAP RATE | 4,515 | 4,143.76 | 9.0% | 1,198.35 | 276.8% | 2,474 | 2,419 | 2.3% |
| 7-YR SWAP | 0 | 0 | - | 0 | - | 0 | 16 | -100.0% |
| ULTRA T-BOND | 112,136 | 85,015.71 | 31.9% | 189,736.39 | -40.9% | 128,908 | 110,118 | 17.1% |
| 30-YR SWAP RATE | 35 | 112.86 | -68.9% | 5.87 | 498.0% | 54 | 85 | -37.0% |
| Ultra 10-Year Note | 116,105 | 71,530.86 | 62.3% | 145,848.7 | -20.4% | 108,700 | 56,717 | 91.7% |
| Interest Rate Options | | | | | | | | |
| 30-YR BOND | 135,279 | 103,029.57 | 31.3% | 114,693.96 | 17.9% | 110,744 | 83,467 | 32.7% |
| 10-YR NOTE | 614,553 | 342,139.9 | 79.6% | 543,133.87 | 13.1% | 521,376 | 361,132 | 44.4% |
| 5-YR NOTE | 122,279 | 83,800.71 | 45.9% | 108,762.52 | 12.4% | 121,390 | 95,846 | 26.7% |
| 2-YR NOTE | 19,368 | 8,498.48 | 127.9% | 21,514.22 | -10.0% | 7,991 | 7,137 | 12.0% |
| FED FUND | 135 | 854.52 | -84.2% | 143.48 | -5.9% | 84 | 430 | -80.5% |
| ULTRA T-BOND | 206 | 704.62 | -70.8% | 77.39 | 166.1% | 141 | 325 | -56.5% |
| Ultra 10-Year Note | 0 | 616.9 | -100.0% | 0 | - | 41 | 164 | -74.8% |
| Equity Index Futures | | | | | | | | |
| DJ US REAL ESTATE | 3,240 | 1,595.48 | 103.1% | 576.87 | 461.7% | 1,375 | 883 | 55.7% |
| E-mini (\$5) Dow | 133,606 | 192,734.62 | -30.7% | 124,271.48 | 7.5% | 133,858 | 171,782 | -22.1% |
| Equity Index Options | | | | | | | | |
| E-mini (\$5) Dow | 209 | 257.62 | -19.0% | 292.57 | -28.7% | 250 | 542 | -54.0% |
| Energy Futures | | | | | | | | |
| ETHANOL | 301 | 621.1 | -51.6% | 396.26 | -24.1% | 632 | 674 | -6.3% |

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|--|-----------------|-----------------|--------|-----------------|--------|-------------------|-------------------|--------|
| Commodities and Alternative Investments | | | | | | | | |
| Futures | | | | | | | | |
| CORN | 230,318 | 214,192.81 | 7.5% | 404,124.43 | -43.0% | 369,325 | 359,792 | 2.6% |
| SOYBEAN | 181,448 | 160,626.14 | 13.0% | 179,664.17 | 1.0% | 210,046 | 247,711 | -15.2% |
| SOYBEAN MEAL | 97,008 | 82,783.95 | 17.2% | 94,956.13 | 2.2% | 101,771 | 104,606 | -2.7% |
| SOYBEAN OIL | 122,564 | 102,055.86 | 20.1% | 118,333.17 | 3.6% | 118,489 | 112,650 | 5.2% |
| OATS | 419 | 447.57 | -6.5% | 518.26 | -19.2% | 680 | 909 | -25.1% |
| ROUGH RICE | 721 | 553.33 | 30.3% | 1,301.91 | -44.6% | 1,076 | 1,165 | -7.6% |
| WHEAT | 9 | 986.19 | -99.1% | 361.74 | -97.5% | 635 | 110 | 479.6% |
| MINI CORN | 266 | 401.05 | -33.6% | 420.65 | -36.7% | 473 | 570 | -17.0% |
| MINI SOYBEAN | 710 | 825.52 | -14.0% | 465 | 52.6% | 764 | 1,102 | -30.7% |
| MINI WHEAT | 202 | 239.62 | -15.6% | 311 | -35.0% | 299 | 311 | -3.8% |
| DOW-UBS COMMOD INDEX | 11,493 | 2,847.48 | 303.6% | 2,618.22 | 339.0% | 4,229 | 1,617 | 161.5% |
| FERTILIZER PRODUCTS | 71 | 55.71 | 27.0% | 92.17 | -23.2% | 76 | 95 | -19.8% |
| DJ_UBS ROLL SELECT INDEX FU | 107 | 47.24 | 126.5% | 0 | - | 37 | 14 | 154.3% |
| CHI WHEAT | 94,575 | 69,410.14 | 36.3% | 147,025.3 | -35.7% | 139,386 | 127,042 | 9.7% |
| KC WHEAT | 32,221 | 23,175.1 | 39.0% | 62,596.43 | -48.5% | 51,586 | 38,267 | 34.8% |
| Intercommodity Spread | 0 | 0 | - | 0 | - | 0 | 0 | - |

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|--|-----------------|-----------------|----------|-----------------|---------|-------------------|-------------------|---------|
| Commodities and Alternative Investments | | | | | | | | |
| Options | | | | | | | | |
| CORN | 83,089 | 64,328.19 | 29.2% | 102,910.48 | -19.3% | 104,729 | 99,621 | 5.1% |
| SOYBEAN | 70,173 | 55,173.14 | 27.2% | 76,786.09 | -8.6% | 71,071 | 87,644 | -18.9% |
| SOYBEAN MEAL | 6,337 | 6,222.48 | 1.8% | 6,395.65 | -0.9% | 8,531 | 9,703 | -12.1% |
| SOYBEAN OIL | 6,681 | 7,462.76 | -10.5% | 8,236.91 | -18.9% | 8,402 | 9,378 | -10.4% |
| SOYBEAN CRUSH | 4 | 3.14 | 19.3% | 1.52 | 146.4% | 3 | 25 | -86.7% |
| OATS | 43 | 38.05 | 12.1% | 78.87 | -45.9% | 60 | 58 | 4.3% |
| ROUGH RICE | 151 | 40.86 | 268.7% | 49.09 | 206.9% | 103 | 87 | 18.3% |
| WHEAT | 0 | 12 | -100.0% | 0 | - | 8 | 1 | 468.1% |
| JULY-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - | 0 | 3 | -100.0% |
| JULY-DEC CORN CAL SPRD | 0 | 3.57 | -100.0% | 0 | - | 93 | 195 | -52.4% |
| JULY-NOV SOYBEAN CAL SPRD | 0 | 1.43 | -100.0% | 0 | - | 377 | 323 | 16.9% |
| SOYBN NEARBY+2 CAL SPRD | 0 | 2.38 | -100.0% | 0 | - | 6 | 2 | 165.7% |
| WHEAT NEARBY+2 CAL SPRD | 100 | 95.05 | 5.2% | 164.13 | -39.1% | 71 | 229 | -69.0% |
| CORN NEARBY+2 CAL SPRD | 3 | 10.05 | -75.1% | 254.39 | -99.0% | 74 | 162 | -54.6% |
| DEC-JULY WHEAT CAL SPRD | 35 | 0 | - | 9.78 | 257.3% | 5 | 1 | 828.9% |
| NOV-NOV SOYBEAN CAL SPRD | 0 | 5.9 | -100.0% | 0 | - | 1 | 16 | -95.9% |
| JULY-DEC WHEAT CAL SPRD | 0 | 0 | - | 0 | - | 9 | 176 | -95.1% |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - | 0 | 20 | -100.0% |
| DEC-JULY CORN CAL SPRD | 157 | 82.71 | 89.2% | 221.48 | -29.3% | 174 | 86 | 102.1% |
| DEC-DEC CORN CAL SPRD | 132 | 0.24 | 55527.9% | 137.48 | -3.7% | 64 | 94 | -32.0% |
| NOV-JULY SOYBEAN CAL SPRD | 28 | 0 | - | 22.61 | 21.6% | 9 | 0 | - |
| JULY-DEC SOY OIL CAL SPRD | 0 | 0 | - | 0 | - | 3 | 0 | - |
| WHEAT-CORN ICSCO | 0 | 171.9 | -100.0% | 3.04 | -100.0% | 34 | 66 | -48.8% |
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 0 | - | 1 | 0 | 417.9% |
| MAR-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - | 7 | 9 | -16.6% |
| CHI WHEAT | 21,745 | 18,500.19 | 17.5% | 29,921.65 | -27.3% | 32,572 | 29,124 | 11.8% |
| JAN-MAY SOYBEAN CAL SPRD | 2 | 0 | - | 0 | - | 0 | 0 | - |
| KC WHEAT | 1,089 | 820.43 | 32.8% | 2,352.13 | -53.7% | 2,353 | 1,570 | 49.9% |
| MAR-JULY CORN CAL SPRD | 4 | 0 | - | 0 | - | 0 | 13 | -97.1% |
| Intercommodity Spread | 0 | 0 | - | 0 | - | 4 | 18 | -79.2% |
| AUG-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - | 0 | 0 | -100.0% |

Ags Futures

| | | | | | | | | |
|--------------------|----|---|---|-------|--------|----|---|---|
| FERTILIZER PRODUCS | 70 | 0 | - | 34.78 | 101.3% | 13 | 0 | - |
|--------------------|----|---|---|-------|--------|----|---|---|

TOTAL FUTURES GROUP

| | | | | | | | | |
|------------------------------------|------------------|---------------------|--------------|---------------------|---------------|---------------------|---------------------|--------------|
| Interest Rate Futures | 3,169,187 | 2,610,869.9 | 21.4% | 4,056,400.43 | -21.9% | 3,509,038 | 3,041,402 | 15.4% |
| Equity Index Futures | 136,846 | 194,330.1 | -29.6% | 124,848.35 | 9.6% | 135,233 | 172,665 | -21.7% |
| Energy Futures | 301 | 621.1 | -51.6% | 396.26 | -24.1% | 632 | 674 | -6.3% |
| Commodities and Alternative Invest | 772,131 | 658,647.71 | 17.2% | 1,012,788.61 | -23.8% | 998,873 | 995,961 | 0.3% |
| Ags Futures | 70 | 0 | - | 34.78 | 101.3% | 13 | 0 | - |
| TOTAL FUTURES | 4,078,535 | 3,464,468.81 | 17.7% | 5,194,468.43 | -21.5% | 4,643,789.03 | 4,210,702.15 | 10.3% |

TOTAL OPTIONS GROUP

| | | | | | | | | |
|------------------------------------|------------------|-------------------|--------------|--------------------|-------------|-------------------|-------------------|--------------|
| Interest Rate Options | 891,820 | 539,644.71 | 65.3% | 788,325.43 | 13.1% | 761,768 | 548,501 | 38.9% |
| Equity Index Options | 209 | 257.62 | -19.0% | 292.57 | -28.7% | 250 | 542 | -54.0% |
| Commodities and Alternative Invest | 189,770 | 152,974.48 | 24.1% | 227,545.3 | -16.6% | 228,765 | 238,622 | -4.1% |
| TOTAL OPTIONS | 1,081,799 | 692,876.81 | 56.1% | 1,016,163.3 | 6.5% | 990,781.94 | 787,665.05 | 25.8% |

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|------------------------------------|------------------|---------------------|--------------|---------------------|---------------|---------------------|--------------------|--------------|
| TOTAL COMBINED | | | | | | | | |
| Interest Rate | 4,061,007 | 3,150,514.62 | 28.9% | 4,844,725.87 | -16.2% | 4,270,806 | 3,589,903 | 19.0% |
| Equity Index | 137,055 | 194,587.71 | -29.6% | 125,140.91 | 9.5% | 135,483 | 173,207 | -21.8% |
| Energy | 301 | 621.1 | -51.6% | 396.26 | -24.1% | 632 | 674 | -6.3% |
| Commodities and Alternative Invest | 961,901 | 811,622.19 | 18.5% | 1,240,333.91 | -22.4% | 1,227,638 | 1,234,583 | -0.6% |
| Ags | 70 | 0 | - | 34.78 | 101.3% | 13 | 0 | - |
| GRAND TOTAL | 5,160,334 | 4,157,345.62 | 24.1% | 6,210,631.74 | -16.9% | 5,634,570.97 | 4,998,367.2 | 12.7% |