

CBOT Exchange ADV Report - Monthly

July 2017

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	ADV JUL 2017	ADV JUL 2016	% CHG	ADV JUN 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
Interest Rate Futures								
30-YR BOND	233,612	236,743.2	-1.3%	279,305.59	-16.4%	284,678	275,391	3.4%
10-YR NOTE	1,223,822	1,159,900.7	5.5%	1,280,780.64	-4.4%	1,481,393	1,376,155	7.6%
5-YR NOTE	639,212	556,044.35	15.0%	748,271.14	-14.6%	894,446	763,677	17.1%
2-YR NOTE	239,716	250,007.75	-4.1%	312,669.05	-23.3%	358,746	311,017	15.3%
FED FUND	140,378	110,940.45	26.5%	204,850.59	-31.5%	221,502	129,133	71.5%
5-YR SWAP RATE	1,091	2,402.2	-54.6%	3,736.77	-70.8%	2,508	3,051	-17.8%
2-YR SWAP RATE	0	0.1	-100.0%	0	-	0	30	-100.0%
10-YR SWAP RATE	1,224	1,530.95	-20.1%	4,117.36	-70.3%	2,395	2,323	3.1%
7-YR SWAP	0	0	-	0	-	0	21	-100.0%
ULTRA T-BOND	88,958	84,667.95	5.1%	98,530.41	-9.7%	121,573	108,442	12.1%
30-YR SWAP RATE	6	64.8	-90.5%	116.45	-94.7%	64	88	-27.7%
Ultra 10-Year Note	94,936	61,942.35	53.3%	99,090.18	-4.2%	101,786	50,671	100.9%
Interest Rate Options								
30-YR BOND	133,013	81,592.75	63.0%	131,435.18	1.2%	106,734	83,775	27.4%
10-YR NOTE	517,467	342,336.15	51.2%	451,971.55	14.5%	505,072	371,275	36.0%
5-YR NOTE	96,033	74,245.35	29.3%	90,589.5	6.0%	123,271	99,510	23.9%
2-YR NOTE	3,200	4,513	-29.1%	4,575.68	-30.1%	4,276	6,706	-36.2%
FED FUND	0	335.65	-100.0%	18.18	-100.0%	68	404	-83.3%
ULTRA T-BOND	84	355.45	-76.3%	414.23	-79.7%	143	262	-45.6%
Ultra 10-Year Note	2	142	-98.7%	13.55	-86.0%	54	33	63.2%
Equity Index Futures								
MINI \$5 DOW	106,613	130,000.15	-18.0%	157,526.95	-32.3%	135,414	177,778	-23.8%
DJ US REAL ESTATE	670	763.8	-12.3%	2,244.18	-70.2%	1,244	851	46.2%
Equity Index Options								
MINI \$5 DOW	297	345.85	-14.2%	234.18	26.7%	248	643	-61.3%
Energy Futures								
ETHANOL	326	709.05	-54.0%	446.23	-26.9%	715	705	1.4%
ETHANOL FWD	0	47.6	-100.0%	11.73	-100.0%	23	34	-32.1%

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Ags Futures								
FERTILIZER PRODUCS	10	0	-	2.27	340.0%	2	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,662,955	2,464,244.8	8.1%	3,031,468.18	-12.2%	3,469,091	3,020,000	14.9%
Equity Index Futures	107,282	130,763.95	-18.0%	159,771.14	-32.9%	136,658	178,628	-23.5%
Energy Futures	326	756.65	-56.9%	457.95	-28.8%	738	739	-0.2%
Commodities and Alternative Invest	1,145,138	917,320.6	24.8%	1,302,916.95	-12.1%	1,027,941	1,064,238	-3.4%
Ags Futures	10	0	-	2.27	340.0%	2	0	-
TOTAL FUTURES	3,915,711	3,513,086	11.5%	4,494,616.5	-12.9%	4,634,428.93	4,263,605.01	8.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	749,799	503,520.35	48.9%	679,017.86	10.4%	739,617	561,964	31.6%
Equity Index Options	297	345.85	-14.2%	234.18	26.7%	248	643	-61.3%
Commodities and Alternative Invest	335,473	290,891.55	15.3%	293,526.23	14.3%	234,337	259,511	-9.7%
TOTAL OPTIONS	1,085,569	794,757.75	36.6%	972,778.27	11.6%	974,201.85	822,117.28	18.5%
TOTAL COMBINED								
Interest Rate	3,412,754	2,967,765.15	15.0%	3,710,486.05	-8.0%	4,208,708	3,581,964	17.5%
Equity Index	107,579	131,109.8	-17.9%	160,005.32	-32.8%	136,906	179,271	-23.6%
Energy	326	756.65	-56.9%	457.95	-28.8%	738	739	-0.2%
Commodities and Alternative Invest	1,480,610	1,208,212.15	22.5%	1,596,443.18	-7.3%	1,262,278	1,323,749	-4.6%
Ags	10	0	-	2.27	340.0%	2	0	-
GRAND TOTAL	5,001,280	4,307,843.75	16.1%	5,467,394.77	-8.5%	5,608,630.78	5,085,722.29	10.3%