

CBOT Exchange ADV Report - Monthly

August 2017

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| | ADV AUG 2017 | ADV AUG 2016 | % CHG | ADV JUL 2017 | % CHG | ADV Y.T.D 2017 | ADV Y.T.D 2016 | % CHG |
|------------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| Interest Rate Futures | | | | | | | | |
| 30-YR BOND | 331,332 | 289,357.09 | 14.5% | 233,611.8 | 41.8% | 291,066 | 277,303 | 5.0% |
| 10-YR NOTE | 1,699,058 | 1,508,680.78 | 12.6% | 1,223,822.35 | 38.8% | 1,511,192 | 1,394,299 | 8.4% |
| 5-YR NOTE | 1,067,092 | 1,019,241.13 | 4.7% | 639,212.1 | 66.9% | 918,082 | 798,665 | 15.0% |
| 2-YR NOTE | 485,833 | 389,996.13 | 24.6% | 239,715.55 | 102.7% | 376,145 | 321,829 | 16.9% |
| FED FUND | 135,274 | 133,890.04 | 1.0% | 140,377.85 | -3.6% | 209,697 | 129,784 | 61.6% |
| 5-YR SWAP RATE | 1,022 | 1,856.91 | -45.0% | 1,090.75 | -6.3% | 2,305 | 2,887 | -20.2% |
| 2-YR SWAP RATE | 0 | 0.09 | -100.0% | 0 | - | 0 | 26 | -100.0% |
| 10-YR SWAP RATE | 1,198 | 1,449.48 | -17.3% | 1,223.5 | -2.1% | 2,231 | 2,203 | 1.3% |
| 7-YR SWAP | 0 | 0 | - | 0 | - | 0 | 18 | -100.0% |
| ULTRA T-BOND | 189,736 | 143,599.83 | 32.1% | 88,958.45 | 113.3% | 130,905 | 113,256 | 15.6% |
| 30-YR SWAP RATE | 6 | 40.65 | -85.6% | 6.15 | -4.6% | 56 | 82 | -31.6% |
| Ultra 10-Year Note | 145,849 | 81,310.87 | 79.4% | 94,936.05 | 53.6% | 107,818 | 54,866 | 96.5% |
| Interest Rate Options | | | | | | | | |
| 30-YR BOND | 114,694 | 63,661.65 | 80.2% | 133,012.85 | -13.8% | 107,823 | 81,021 | 33.1% |
| 10-YR NOTE | 543,134 | 314,523.26 | 72.7% | 517,467.05 | 5.0% | 510,283 | 363,506 | 40.4% |
| 5-YR NOTE | 108,763 | 83,744.04 | 29.9% | 96,033.45 | 13.3% | 121,285 | 97,351 | 24.6% |
| 2-YR NOTE | 21,514 | 8,616.22 | 149.7% | 3,200.05 | 572.3% | 6,636 | 6,967 | -4.8% |
| FED FUND | 143 | 209.87 | -31.6% | 0 | - | 78 | 377 | -79.3% |
| ULTRA T-BOND | 77 | 375.04 | -79.4% | 84.15 | -8.0% | 134 | 277 | -51.8% |
| Ultra 10-Year Note | 0 | 580.26 | -100.0% | 1.9 | -100.0% | 46 | 108 | -57.0% |
| Equity Index Futures | | | | | | | | |
| MINI \$5 DOW | 124,271 | 114,851.39 | 8.2% | 106,612.8 | 16.6% | 133,888 | 169,163 | -20.9% |
| DJ US REAL ESTATE | 577 | 436.26 | 32.2% | 669.5 | -13.8% | 1,153 | 794 | 45.2% |
| Equity Index Options | | | | | | | | |
| MINI \$5 DOW | 293 | 168.43 | 73.7% | 296.65 | -1.4% | 254 | 578 | -55.9% |
| Energy Futures | | | | | | | | |
| ETHANOL | 396 | 527 | -24.8% | 326.2 | 21.5% | 671 | 681 | -1.4% |

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|--|-----------------|-----------------|---------|-----------------|----------|-------------------|-------------------|---------|
| Commodities and Alternative Investments | | | | | | | | |
| Futures | | | | | | | | |
| CORN | 404,124 | 334,979.22 | 20.6% | 425,805.75 | -5.1% | 385,874 | 377,992 | 2.1% |
| SOYBEAN | 179,664 | 149,238.83 | 20.4% | 264,372.8 | -32.0% | 213,450 | 258,596 | -17.5% |
| SOYBEAN MEAL | 94,956 | 81,738.39 | 16.2% | 117,804.3 | -19.4% | 102,338 | 107,334 | -4.7% |
| SOYBEAN OIL | 118,333 | 103,720.3 | 14.1% | 123,380.2 | -4.1% | 118,004 | 113,974 | 3.5% |
| OATS | 518 | 830.17 | -37.6% | 514.6 | 0.7% | 712 | 966 | -26.4% |
| ROUGH RICE | 1,302 | 1,573.26 | -17.2% | 482.9 | 169.6% | 1,119 | 1,241 | -9.9% |
| WHEAT | 362 | 0 | - | 1,189.45 | -69.6% | 710 | 0 | - |
| MINI CORN | 421 | 463.43 | -9.2% | 632.65 | -33.5% | 497 | 591 | -15.8% |
| MINI SOYBEAN | 465 | 663 | -29.9% | 1,186.6 | -60.8% | 771 | 1,137 | -32.2% |
| MINI WHEAT | 311 | 368.65 | -15.6% | 426.6 | -27.1% | 311 | 320 | -2.9% |
| DOW-UBS COMMOD INDEX | 2,618 | 901.04 | 190.6% | 2,335.85 | 12.1% | 3,364 | 1,464 | 129.9% |
| FERTILIZER PRODUCTS | 92 | 78.91 | 16.8% | 75 | 22.9% | 77 | 100 | -23.1% |
| DJ_UBS ROLL SELECT INDEX FU | 0 | 0 | - | 0 | - | 28 | 10 | 174.3% |
| CHI WHEAT | 147,025 | 148,272.91 | -0.8% | 156,059.35 | -5.8% | 144,721 | 134,246 | 7.8% |
| KC WHEAT | 62,596 | 50,674.74 | 23.5% | 50,871.6 | 23.0% | 53,891 | 40,154 | 34.2% |
| Intercommodity Spread | 0 | 0 | - | 0 | - | 0 | 0 | - |
| Commodities and Alternative Investments | | | | | | | | |
| Options | | | | | | | | |
| CORN | 102,910 | 80,045.78 | 28.6% | 164,489.4 | -37.4% | 107,305 | 104,032 | 3.1% |
| SOYBEAN | 76,786 | 59,562.22 | 28.9% | 108,290.35 | -29.1% | 71,178 | 91,703 | -22.4% |
| SOYBEAN MEAL | 6,396 | 7,198.48 | -11.2% | 11,776.95 | -45.7% | 8,793 | 10,138 | -13.3% |
| SOYBEAN OIL | 8,237 | 10,129.13 | -18.7% | 5,649.4 | 45.8% | 8,607 | 9,617 | -10.5% |
| SOYBEAN CRUSH | 2 | 6.74 | -77.4% | 2.75 | -44.7% | 3 | 27 | -88.2% |
| OATS | 79 | 73.7 | 7.0% | 67.35 | 17.1% | 63 | 60 | 3.5% |
| ROUGH RICE | 49 | 82.04 | -40.2% | 89.6 | -45.2% | 97 | 93 | 4.8% |
| WHEAT | 0 | 0 | - | 0 | - | 8 | 0 | - |
| JULY-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - | 0 | 3 | -100.0% |
| JULY-DEC CORN CAL SPRD | 0 | 69.57 | -100.0% | 0 | - | 104 | 219 | -52.6% |
| JULY-NOV SOYBEAN CAL SPRD | 0 | 1.3 | -100.0% | 0 | - | 422 | 363 | 16.3% |
| SOYBN NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - | 6 | 2 | 202.0% |
| WHEAT NEARBY+2 CAL SPRD | 164 | 423.74 | -61.3% | 30 | 447.1% | 68 | 246 | -72.5% |
| CORN NEARBY+2 CAL SPRD | 254 | 18.17 | 1299.8% | 52 | 389.2% | 82 | 181 | -54.7% |
| DEC-JULY WHEAT CAL SPRD | 10 | 4.35 | 125.0% | 0 | - | 1 | 1 | 125.0% |
| NOV-NOV SOYBEAN CAL SPRD | 0 | 92.22 | -100.0% | 2.1 | -100.0% | 1 | 17 | -95.8% |
| JULY-DEC WHEAT CAL SPRD | 0 | 0 | - | 0 | - | 10 | 198 | -95.2% |
| SOYMEAL NEARBY+2 CAL SPRD | 0 | 0 | - | 0 | - | 0 | 23 | -100.0% |
| DEC-JULY CORN CAL SPRD | 221 | 476.13 | -53.5% | 335.2 | -33.9% | 176 | 87 | 103.5% |
| DEC-DEC CORN CAL SPRD | 137 | 84.48 | 62.7% | 29.35 | 368.4% | 56 | 106 | -47.2% |
| NOV-JULY SOYBEAN CAL SPRD | 23 | 0 | - | 0.05 | 45117.4% | 7 | 0 | - |
| JULY-DEC SOY OIL CAL SPRD | 0 | 0 | - | 0 | - | 4 | 0 | - |
| WHEAT-CORN IC SO | 3 | 113.04 | -97.3% | 3 | 1.5% | 38 | 53 | -28.2% |
| AUG-NOV SOYBEAN CAL SPRD | 0 | 0 | - | 2.5 | -100.0% | 1 | 0 | 415.2% |
| MAR-JULY WHEAT CAL SPRD | 0 | 0 | - | 0 | - | 8 | 10 | -17.0% |
| CHI WHEAT | 29,922 | 25,418.39 | 17.7% | 41,972.25 | -28.7% | 33,861 | 30,451 | 11.2% |
| KC WHEAT | 2,352 | 1,333.74 | 76.4% | 2,680.5 | -12.3% | 2,504 | 1,664 | 50.5% |
| MAR-JULY CORN CAL SPRD | 0 | 0 | - | 0 | - | 0 | 14 | -100.0% |
| Intercommodity Spread | 0 | 0 | - | 0 | - | 4 | 20 | -79.4% |
| AUG-DEC SOYBEAN MEAL CSO | 0 | 0 | - | 0 | - | 0 | 0 | -100.0% |

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| Ags Futures | | | | | | | | |
| FERTILIZER PRODUCS | 35 | 0 | - | 10 | 247.8% | 6 | 0 | - |
| TOTAL FUTURES GROUP | | | | | | | | |
| Interest Rate Futures | 4,056,400 | 3,569,423 | 13.6% | 2,662,954.55 | 52.3% | 3,549,496 | 3,095,218 | 14.7% |
| Equity Index Futures | 124,848 | 115,287.65 | 8.3% | 107,282.3 | 16.4% | 135,041 | 169,957 | -20.5% |
| Energy Futures | 396 | 527 | -24.8% | 326.2 | 21.5% | 671 | 681 | -1.4% |
| Commodities and Alternative Invest | 1,012,789 | 873,502.87 | 15.9% | 1,145,137.65 | -11.6% | 1,025,867 | 1,038,126 | -1.2% |
| Ags Futures | 35 | 0 | - | 10 | 247.8% | 6 | 0 | - |
| TOTAL FUTURES | 5,194,468 | 4,558,740.52 | 13.9% | 3,915,710.7 | 32.7% | 4,711,081.22 | 4,303,981.32 | 9.5% |
| TOTAL OPTIONS GROUP | | | | | | | | |
| Interest Rate Options | 788,325 | 471,710.35 | 67.1% | 749,799.45 | 5.1% | 746,285 | 549,608 | 35.8% |
| Equity Index Options | 293 | 168.43 | 73.7% | 296.65 | -1.4% | 254 | 578 | -55.9% |
| Commodities and Alternative Invest | 227,545 | 185,133.22 | 22.9% | 335,472.75 | -32.2% | 233,407 | 249,328 | -6.4% |
| TOTAL OPTIONS | 1,016,163 | 657,012 | 54.7% | 1,085,568.85 | -6.4% | 979,946.57 | 799,513.58 | 22.6% |
| TOTAL COMBINED | | | | | | | | |
| Interest Rate | 4,844,726 | 4,041,133.35 | 19.9% | 3,412,754 | 42.0% | 4,295,782 | 3,644,826 | 17.9% |
| Equity Index | 125,141 | 115,456.09 | 8.4% | 107,578.95 | 16.3% | 135,295 | 170,534 | -20.7% |
| Energy | 396 | 527 | -24.8% | 326.2 | 21.5% | 671 | 681 | -1.4% |
| Commodities and Alternative Invest | 1,240,334 | 1,058,636.09 | 17.2% | 1,480,610.4 | -16.2% | 1,259,273 | 1,287,454 | -2.2% |
| Ags | 35 | 0 | - | 10 | 247.8% | 6 | 0 | - |
| GRAND TOTAL | 6,210,632 | 5,215,752.52 | 19.1% | 5,001,279.55 | 24.2% | 5,691,027.79 | 5,103,494.89 | 11.5% |