

CBOT Exchange ADV Report - Monthly
September 2017

	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 IC SO	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%