

**CBOT Exchange ADV Report - Monthly**

May 2017

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	ADV MAY 2017	ADV MAY 2016	% CHG	ADV APR 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Interest Rate Futures</b>								
30-YR BOND	350,624	298,895.62	17.3%	242,840.89	44.4%	295,742	286,022	3.4%
10-YR NOTE	1,808,977	1,551,006.62	16.6%	1,345,808.11	34.4%	1,574,256	1,436,699	9.6%
5-YR NOTE	1,207,416	1,051,413.57	14.8%	724,263.53	66.7%	975,228	819,095	19.1%
2-YR NOTE	537,110	424,146.14	26.6%	264,824.37	102.8%	391,700	330,119	18.7%
FED FUND	244,217	137,467.1	77.7%	201,109.47	21.4%	240,811	120,884	99.2%
5-YR SWAP RATE	1,354	2,213.38	-38.8%	1,984.79	-31.8%	2,521	2,940	-14.3%
2-YR SWAP RATE	0	0.71	-100.0%	0	-	0	43	-100.0%
10-YR SWAP RATE	1,547	1,574.29	-1.7%	1,557.79	-0.7%	2,254	2,077	8.5%
7-YR SWAP	0	0	-	0	-	0	30	-100.0%
ULTRA T-BOND	180,515	142,513.9	26.7%	84,895.32	112.6%	132,828	115,408	15.1%
30-YR SWAP RATE	27	64.95	-58.6%	46.58	-42.2%	64	84	-24.2%
Ultra 10-Year Note	125,809	70,941.71	77.3%	78,467.95	60.3%	103,691	44,876	131.1%
<b>Interest Rate Options</b>								
30-YR BOND	96,272	59,772.14	61.1%	96,650.37	-0.4%	96,355	80,380	19.9%
10-YR NOTE	456,113	332,736.33	37.1%	594,537.95	-23.3%	514,007	350,030	46.8%
5-YR NOTE	112,850	85,737.1	31.6%	126,785.79	-11.0%	135,540	97,169	39.5%
2-YR NOTE	3,806	9,209.95	-58.7%	4,365.79	-12.8%	4,421	6,629	-33.3%
FED FUND	41	404.48	-89.9%	0	-	91	405	-77.4%
ULTRA T-BOND	41	250	-83.5%	208.47	-80.3%	96	233	-58.9%
Ultra 10-Year Note	0	53.48	-100.0%	31.58	-100.0%	72	16	341.9%
<b>Equity Index Futures</b>								
MINI \$5 DOW	116,546	146,827.76	-20.6%	143,263.58	-18.6%	136,283	184,715	-26.2%
DJ US REAL ESTATE	913	438.43	108.3%	969.58	-5.8%	1,142	750	52.3%
<b>Equity Index Options</b>								
MINI \$5 DOW	162	603.62	-73.2%	142.63	13.6%	242	747	-67.6%
<b>Energy Futures</b>								
ETHANOL	813	645.19	26.1%	855.05	-4.9%	847	661	28.3%
ETHANOL FWD	32	41.52	-23.4%	42.32	-24.8%	30	32	-6.2%

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
CORN	280,353	329,011.71	-14.8%	460,582.89	-39.1%	341,855	371,042	-7.9%
SOYBEAN	171,865	295,801.38	-41.9%	242,763.26	-29.2%	205,712	272,786	-24.6%
SOYBEAN MEAL	82,369	122,099.14	-32.5%	125,217.42	-34.2%	97,682	108,280	-9.8%
SOYBEAN OIL	85,566	117,934.67	-27.4%	138,928.42	-38.4%	113,426	114,312	-0.8%
OATS	493	702.95	-29.9%	901.16	-45.3%	708	940	-24.6%
ROUGH RICE	897	916.52	-2.1%	1,867.47	-52.0%	1,139	1,237	-7.9%
MINI CORN	395	589.95	-33.0%	488.68	-19.1%	429	490	-12.3%
MINI SOYBEAN	510	1,558.67	-67.3%	660.32	-22.8%	774	1,181	-34.5%
MINI WHEAT	261	260.81	0.2%	292.47	-10.7%	267	269	-0.8%
DOW-UBS COMMOD INDEX	5,387	851.86	532.4%	3,030.11	77.8%	3,385	1,436	135.8%
FERTILIZER PRODUCTS	78	92.14	-15.2%	63.95	22.3%	74	114	-35.1%
DJ_UBS ROLL SELECT INDEX FU	0	3.95	-100.0%	0	-	26	8	217.1%
CHI WHEAT	114,333	112,148.05	1.9%	173,323.74	-34.0%	132,795	127,151	4.4%
KC WHEAT	44,889	30,851.48	45.5%	61,535.79	-27.1%	47,548	35,552	33.7%
Intercommodity Spread	0	0	-	0	-	0	0	-
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
CORN	88,908	96,707.57	-8.1%	95,834.68	-7.2%	87,958	85,653	2.7%
SOYBEAN	62,418	109,350.95	-42.9%	55,143.89	13.2%	61,867	91,511	-32.4%
SOYBEAN MEAL	8,747	15,267.76	-42.7%	8,006.16	9.3%	8,673	10,913	-20.5%
SOYBEAN OIL	11,465	10,164.95	12.8%	8,840.63	29.7%	9,242	9,785	-5.5%
SOYBEAN CRUSH	6	33.71	-82.5%	5.53	6.9%	4	36	-88.6%
OATS	46	47.52	-3.6%	54.89	-16.5%	56	57	-2.2%
ROUGH RICE	221	110.76	99.9%	109.53	102.2%	102	105	-2.4%
WHEAT	23	0	-	32.16	-28.5%	11	0	-
JULY-JULY WHEAT CAL SPRD	0	10.95	-100.0%	0	-	0	4	-100.0%
JULY-DEC CORN CAL SPRD	355	344.62	3.1%	221.68	60.3%	149	302	-50.8%
JULY-NOV SOYBEAN CAL SPRD	624	478.86	30.4%	490.42	27.3%	640	388	64.9%
SOYBN NEARBY+2 CAL SPRD	5	0	-	10.53	-56.8%	10	3	202.9%
WHEAT NEARBY+2 CAL SPRD	22	93	-76.0%	73.58	-69.7%	55	220	-75.1%
CORN NEARBY+2 CAL SPRD	28	446.29	-93.7%	5.58	403.5%	31	165	-81.4%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-
NOV-NOV SOYBEAN CAL SPRD	0	7.67	-100.0%	0.63	-100.0%	1	4	-79.4%
JULY-DEC WHEAT CAL SPRD	5	454.48	-99.0%	0	-	12	278	-95.6%
SOYMEAL NEARBY+2 CAL SPRD	0	38.1	-100.0%	0	-	0	33	-100.0%
DEC-JULY CORN CAL SPRD	105	0	-	0	-	60	0	-
DEC-DEC CORN CAL SPRD	112	102.67	9.5%	13.53	731.0%	38	48	-21.1%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC SOY OIL CAL SPRD	10	0	-	0	-	6	0	-
WHEAT-CORN ICSD	0	9.52	-100.0%	40	-100.0%	31	54	-42.2%
AUG-NOV SOYBEAN CAL SPRD	2	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	13	16	-17.0%
CHI WHEAT	33,655	28,258.86	19.1%	32,334.95	4.1%	30,899	32,238	-4.2%
KC WHEAT	3,812	1,305.71	191.9%	2,160.95	76.4%	2,192	1,539	42.4%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	23	-100.0%
Intercommodity Spread	14	7.14	90.9%	0	-	5	19	-74.9%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-

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<b>Ags Futures</b>								
WHEAT	1,006	0	-	628.79	60.0%	631	0	-
<b>Ags Options</b>								
WHEAT	0	0	-	0	-	0	0	-
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	4,457,597	3,680,238	21.1%	2,945,798.79	51.3%	3,719,095	3,158,276	17.8%
Equity Index Futures	117,459	147,266.19	-20.2%	144,233.16	-18.6%	137,425	185,465	-25.9%
Energy Futures	845	686.71	23.1%	897.37	-5.8%	877	692	26.7%
Commodities and Alternative Invest	787,397	1,012,823.29	-22.3%	1,209,655.68	-34.9%	945,821	1,034,798	-8.6%
Ags Futures	1,006	0	-	628.79	60.0%	631	0	-
<b>TOTAL FUTURES</b>	<b>5,364,304</b>	<b>4,841,014.19</b>	<b>10.8%</b>	<b>4,301,213.79</b>	<b>24.7%</b>	<b>4,803,848.72</b>	<b>4,379,231.59</b>	<b>9.7%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	669,123	488,163.48	37.1%	822,579.95	-18.7%	750,583	534,863	40.3%
Equity Index Options	162	603.62	-73.2%	142.63	13.6%	242	747	-67.6%
Commodities and Alternative Invest	210,583	263,241.1	-20.0%	203,379.32	3.5%	202,056	233,396	-13.4%
Ags Options	0	0	-	0	-	0	0	-
<b>TOTAL OPTIONS</b>	<b>879,868</b>	<b>752,008.19</b>	<b>17.0%</b>	<b>1,026,101.9</b>	<b>-14.3%</b>	<b>952,881.25</b>	<b>769,005.83</b>	<b>23.9%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	5,126,720	4,168,401.48	23.0%	3,768,378.74	36.0%	4,469,678	3,693,139	21.0%
Equity Index	117,621	147,869.81	-20.5%	144,375.79	-18.5%	137,667	186,212	-26.1%
Energy	845	686.71	23.1%	897.37	-5.8%	877	692	26.7%
Commodities and Alternative Invest	997,980	1,276,064.38	-21.8%	1,413,035	-29.4%	1,147,877	1,268,195	-9.5%
Ags	1,006	0	-	628.79	60.0%	631	0	-
<b>GRAND TOTAL</b>	<b>6,244,172</b>	<b>5,593,022.38</b>	<b>11.6%</b>	<b>5,327,315.68</b>	<b>17.2%</b>	<b>5,756,729.97</b>	<b>5,148,237.43</b>	<b>11.8%</b>