

**CBOT Exchange ADV Report - Monthly**

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|                              | ADV<br>JUL 2017 | ADV<br>JUL 2016 | % CHG   | ADV<br>JUN 2017 | % CHG   | ADV<br>Y.T.D 2017 | ADV<br>Y.T.D 2016 | % CHG   |
|------------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Interest Rate Futures</b> |                 |                 |         |                 |         |                   |                   |         |
| 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%  |
| <b>Interest Rate Options</b> |                 |                 |         |                 |         |                   |                   |         |
| 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%   |
| <b>Equity Index Futures</b>  |                 |                 |         |                 |         |                   |                   |         |
| 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%   |
| <b>Equity Index Options</b>  |                 |                 |         |                 |         |                   |                   |         |
| MINI \$5 DOW                 | 297             | 345.85          | -14.2%  | 234.18          | 26.7%   | 248               | 643               | -61.3%  |
| <b>Energy Futures</b>        |                 |                 |         |                 |         |                   |                   |         |
| 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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|--|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Commodities and Alternative Investments</b> |                 |                 |         |                 |         |                   |                   |         |
| <b>Futures</b>                                 |                 |                 |         |                 |         |                   |                   |         |
| CORN   | 425,806         | 312,939.95      | 36.1%   | 536,576.82      | -20.6%  | 382,979           | 384,815           | -0.5%   |
| SOYBEAN  | 264,373         | 238,988.55      | 10.6%   | 238,709.68      | 10.8%   | 218,810           | 275,943           | -20.7%  |
| SOYBEAN MEAL                                   | 117,804         | 101,386         | 16.2%   | 117,789.86      | 0.0%    | 103,509           | 111,394           | -7.1%   |
| SOYBEAN OIL                                    | 123,380         | 108,263.75      | 14.0%   | 134,203.09      | -8.1%   | 117,952           | 115,600           | 2.0%    |
| OATS   | 515             | 598.55          | -14.0%  | 1,108.23        | -53.6%  | 742               | 988               | -24.9%  |
| ROUGH RICE                                     | 483             | 531.5           | -9.1%   | 1,408.68        | -65.7%  | 1,089             | 1,188             | -8.3%   |
| WHEAT  | 1,189           | 0               | -       | 1,005.09        | 18.3%   | 765               | 0                 | -       |
| MINI CORN                                      | 633             | 544.5           | 16.2%   | 773.77          | -18.2%  | 510               | 611               | -16.6%  |
| MINI SOYBEAN                                   | 1,187           | 921.9           | 28.7%   | 696.82          | 70.3%   | 819               | 1,212             | -32.4%  |
| MINI WHEAT                                     | 427             | 395.7           | 7.8%    | 412.77          | 3.3%    | 311               | 312               | -0.5%   |
| DOW-UBS COMMOD INDEX                           | 2,336           | 799.4           | 192.2%  | 4,980.18        | -53.1%  | 3,483             | 1,553             | 124.3%  |
| FERTILIZER PRODUCTS                            | 75              | 64.75           | 15.8%   | 77.05           | -2.7%   | 75                | 103               | -28.0%  |
| DJ_UBS ROLL SELECT INDEX FU                    | 0               | 0               | -       | 97.27           | -100.0% | 33                | 12                | 174.3%  |
| CHI WHEAT                                      | 156,059         | 117,658.6       | 32.6%   | 187,843         | -16.9%  | 144,356           | 132,021           | 9.3%    |
| KC WHEAT                                       | 50,872          | 34,227.45       | 48.6%   | 77,234.64       | -34.1%  | 52,511            | 38,485            | 36.4%   |
| Intercommodity Spread                          | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| <b>Commodities and Alternative Investments</b> |                 |                 |         |                 |         |                   |                   |         |
| <b>Options</b>                                 |                 |                 |         |                 |         |                   |                   |         |
| CORN   | 164,489         | 135,665.2       | 21.2%   | 150,494.27      | 9.3%    | 108,002           | 107,837           | 0.2%    |
| SOYBEAN  | 108,290         | 112,179.5       | -3.5%   | 75,171.77       | 44.1%   | 70,289            | 96,801            | -27.4%  |
| SOYBEAN MEAL                                   | 11,777          | 9,256.35        | 27.2%   | 9,144.82        | 28.8%   | 9,173             | 10,605            | -13.5%  |
| SOYBEAN OIL                                    | 5,649           | 8,188.8         | -31.0%  | 8,711.41        | -35.1%  | 8,666             | 9,536             | -9.1%   |
| SOYBEAN CRUSH                                  | 3               | 2.85            | -3.5%   | 1.36            | 101.7%  | 4                 | 31                | -88.6%  |
| OATS   | 67              | 74.7            | -9.8%   | 73.27           | -8.1%   | 60                | 58                | 2.8%    |
| ROUGH RICE                                     | 90              | 74.45           | 20.3%   | 130.73          | -31.5%  | 105               | 94                | 11.0%   |
| WHEAT  | 0               | 0               | -       | 10.64           | -100.0% | 10                | 0                 | -       |
| JULY-JULY WHEAT CAL SPRD                       | 0               | 0               | -       | 0               | -       | 0                 | 3                 | -100.0% |
| JULY-DEC CORN CAL SPRD                         | 0               | 0               | -       | 94.09           | -100.0% | 120               | 242               | -50.4%  |
| JULY-NOV SOYBEAN CAL SPRD                      | 0               | 1.5             | -100.0% | 223.77          | -100.0% | 489               | 420               | 16.4%   |
| SOYBN NEARBY+2 CAL SPRD                        | 0               | 0.05            | -100.0% | 0               | -       | 7                 | 2                 | 202.0%  |
| WHEAT NEARBY+2 CAL SPRD                        | 30              | 270.95          | -88.9%  | 60.55           | -50.5%  | 52                | 218               | -76.0%  |
| CORN NEARBY+2 CAL SPRD                         | 52              | 138.5           | -62.5%  | 170             | -69.4%  | 55                | 207               | -73.6%  |
| DEC-JULY WHEAT CAL SPRD                        | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -       |
| NOV-NOV SOYBEAN CAL SPRD                       | 2               | 8.25            | -74.5%  | 0.14            | 1439.6% | 1                 | 5                 | -83.3%  |
| JULY-DEC WHEAT CAL SPRD                        | 0               | 0               | -       | 16.55           | -100.0% | 11                | 230               | -95.2%  |
| SOYMEAL NEARBY+2 CAL SPRD                      | 0               | 0               | -       | 0               | -       | 0                 | 26                | -100.0% |
| DEC-JULY CORN CAL SPRD                         | 335             | 170             | 97.2%   | 528.18          | -36.5%  | 169               | 25                | 581.2%  |
| DEC-DEC CORN CAL SPRD                          | 29              | 234.1           | -87.5%  | 79.18           | -62.9%  | 43                | 110               | -60.7%  |
| NOV-JULY SOYBEAN CAL SPRD                      | 0               | 0               | -       | 27.27           | -99.8%  | 4                 | 0                 | -       |
| JULY-DEC SOY OIL CAL SPRD                      | 0               | 0               | -       | 0               | -       | 4                 | 0                 | -       |
| WHEAT-CORN ICSD                                | 3               | 7               | -57.1%  | 136.36          | -97.8%  | 43                | 43                | 0.6%    |
| AUG-NOV SOYBEAN CAL SPRD                       | 3               | 0               | -       | 0.14            | 1732.8% | 1                 | 0                 | 415.1%  |
| MAR-JULY WHEAT CAL SPRD                        | 0               | 0               | -       | 0               | -       | 9                 | 11                | -17.0%  |
| CHI WHEAT                                      | 41,972          | 23,361.7        | 79.7%   | 44,478.14       | -5.6%   | 34,486            | 31,250            | 10.4%   |
| KC WHEAT                                       | 2,681           | 1,257.65        | 113.1%  | 3,964.5         | -32.4%  | 2,528             | 1,716             | 47.3%   |
| MAR-JULY CORN CAL SPRD                         | 0               | 0               | -       | 0               | -       | 0                 | 17                | -100.0% |
| Intercommodity Spread                          | 0               | 0               | -       | 9.09            | -100.0% | 5                 | 23                | -79.4%  |
| AUG-DEC SOYBEAN MEAL CSO                       | 0               | 0               | -       | 0               | -       | 0                 | 0                 | -100.0% |

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|------------------------------------|------------------|---------------------|--------------|---------------------|---------------|---------------------|---------------------|--------------|
| <b>Ags Futures</b>                 |                  |                     |              |                     |               |                     |                     |              |
| FERTILIZER PRODUCS                 | 10               | 0                   | -            | 2.27                | 340.0%        | 2                   | 0                   | -            |
| <b>TOTAL FUTURES GROUP</b>         |                  |                     |              |                     |               |                     |                     |              |
| 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                   | -            |
| <b>TOTAL FUTURES</b>               | <b>3,915,711</b> | <b>3,513,086</b>    | <b>11.5%</b> | <b>4,494,616.5</b>  | <b>-12.9%</b> | <b>4,634,428.93</b> | <b>4,263,605.01</b> | <b>8.7%</b>  |
| <b>TOTAL OPTIONS GROUP</b>         |                  |                     |              |                     |               |                     |                     |              |
| 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%        |
| <b>TOTAL OPTIONS</b>               | <b>1,085,569</b> | <b>794,757.75</b>   | <b>36.6%</b> | <b>972,778.27</b>   | <b>11.6%</b>  | <b>974,201.85</b>   | <b>822,117.28</b>   | <b>18.5%</b> |
| <b>TOTAL COMBINED</b>              |                  |                     |              |                     |               |                     |                     |              |
| 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                   | -            |
| <b>GRAND TOTAL</b>                 | <b>5,001,280</b> | <b>4,307,843.75</b> | <b>16.1%</b> | <b>5,467,394.77</b> | <b>-8.5%</b>  | <b>5,608,630.78</b> | <b>5,085,722.29</b> | <b>10.3%</b> |