

## CBOT Exchange ADV Report - Monthly

August 2017

Page 1 of 3

	ADV AUG 2017	ADV AUG 2016	% CHG	ADV JUL 2017	% CHG	ADV Y.T.D 2017	ADV Y.T.D 2016	% CHG
<b>Interest Rate Futures</b>								
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%
<b>Interest Rate Options</b>								
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%
<b>Equity Index Futures</b>								
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%
<b>Equity Index Options</b>								
MINI \$5 DOW	293	168.43	73.7%	296.65	-1.4%	254	578	-55.9%
<b>Energy Futures</b>								
ETHANOL	396	527	-24.8%	326.2	21.5%	671	681	-1.4%

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Page 2 of 3

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
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	-
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
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 ICSD	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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August 2017

Page 3 of 3

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<b>Ags Futures</b>								
FERTILIZER PRODUCS	35	0	-	10	247.8%	6	0	-
<b>TOTAL FUTURES GROUP</b>								
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	-
<b>TOTAL FUTURES</b>	<b>5,194,468</b>	<b>4,558,740.52</b>	<b>13.9%</b>	<b>3,915,710.7</b>	<b>32.7%</b>	<b>4,711,081.22</b>	<b>4,303,981.32</b>	<b>9.5%</b>
<b>TOTAL OPTIONS GROUP</b>								
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%
<b>TOTAL OPTIONS</b>	<b>1,016,163</b>	<b>657,012</b>	<b>54.7%</b>	<b>1,085,568.85</b>	<b>-6.4%</b>	<b>979,946.57</b>	<b>799,513.58</b>	<b>22.6%</b>
<b>TOTAL COMBINED</b>								
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	-
<b>GRAND TOTAL</b>	<b>6,210,632</b>	<b>5,215,752.52</b>	<b>19.1%</b>	<b>5,001,279.55</b>	<b>24.2%</b>	<b>5,691,027.79</b>	<b>5,103,494.89</b>	<b>11.5%</b>