

CBOT Exchange ADV Report - Monthly

July 2016

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	ADV JUL 2016	ADV JUL 2015	% CHG	ADV JUN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	236,743	247,904.91	-4.5%	260,752.32	-9.2%	275,391	284,196	-3.1%
10-YR NOTE	1,159,901	1,071,575	8.2%	1,289,297.09	-10.0%	1,376,155	1,297,791	6.0%
5-YR NOTE	556,044	575,826.14	-3.4%	692,978.09	-19.8%	763,677	753,785	1.3%
2-YR NOTE	250,008	226,531.77	10.4%	277,046.95	-9.8%	311,017	328,224	-5.2%
FED FUND	110,940	78,804.23	40.8%	184,293.59	-39.8%	129,133	80,031	61.4%
5-YR SWAP RATE	2,402	1,296.5	85.3%	4,159.5	-42.2%	3,051	2,752	10.9%
2-YR SWAP RATE	0	1.82	-94.5%	0.59	-83.1%	30	152	-80.0%
10-YR SWAP RATE	1,531	1,421.86	7.7%	4,191.41	-63.5%	2,323	2,990	-22.3%
7-YR SWAP	0	0	-	0	-	21	31	-32.0%
ULTRA T-BOND	84,668	86,769.23	-2.4%	97,444.27	-13.1%	108,442	115,151	-5.8%
30-YR SWAP RATE	65	68.45	-5.3%	128.91	-49.7%	88	141	-37.6%
Ultra 10-Year Note	61,942	0	-	67,555.77	-8.3%	50,671	0	-
Interest Rate Options								
30-YR BOND	81,593	109,410.73	-25.4%	101,652.5	-19.7%	83,775	83,189	0.7%
10-YR NOTE	342,336	432,136.14	-20.8%	497,049.55	-31.1%	371,275	386,648	-4.0%
5-YR NOTE	74,245	86,082.05	-13.8%	133,434.95	-44.4%	99,510	90,026	10.5%
2-YR NOTE	4,513	6,290.55	-28.3%	9,058.73	-50.2%	6,706	9,534	-29.7%
FED FUND	336	692.14	-51.5%	460.68	-27.1%	404	1,343	-69.9%
ULTRA T-BOND	355	300.23	18.4%	310.95	14.3%	262	417	-37.1%
Ultra 10-Year Note	142	0	-	11.09	1180.3%	33	0	-
Equity Index Futures								
DJIA	0	0	-	0	-	0	147	-100.0%
MINI \$5 DOW	130,000	139,258.23	-6.6%	188,729.45	-31.1%	177,778	160,479	10.8%
DJ US REAL ESTATE	764	437.18	74.7%	1,402.18	-45.5%	851	702	21.2%
Equity Index Options								
DJIA	0	0	-	0	-	0	0	-100.0%
MINI \$5 DOW	346	294.41	17.5%	425.14	-18.6%	643	548	17.3%
Energy Futures								
ETHANOL FWD	48	34.82	36.7%	30.82	54.5%	34	37	-8.4%

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Commodities and Alternative Investments								
Futures								
CORN	312,940	388,781.41	-19.5%	514,636.55	-39.2%	384,815	328,436	17.2%
SOYBEAN	238,989	201,171.82	18.8%	324,316.5	-26.3%	275,943	213,814	29.1%
SOYBEAN MEAL	101,386	99,151.95	2.3%	135,072	-24.9%	111,394	96,108	15.9%
SOYBEAN OIL	108,264	107,224.45	1.0%	128,303.91	-15.6%	115,600	114,218	1.2%
OATS	599	518.14	15.5%	1,565.77	-61.8%	988	769	28.5%
ROUGH RICE	532	891.36	-40.4%	1,560.23	-65.9%	1,188	1,250	-4.9%
MINI CORN	545	795.86	-31.6%	1,239.95	-56.1%	611	524	16.6%
MINI SOYBEAN	922	989.55	-6.8%	1,618.73	-43.0%	1,212	906	33.8%
MINI WHEAT	396	396.95	-0.3%	440.36	-10.1%	312	328	-4.8%
ETHANOL	709	817.32	-13.2%	909.55	-22.0%	705	742	-4.9%
DOW-UBS COMMOD INDEX	799	1,156.09	-30.9%	2,785.27	-71.3%	1,553	1,460	6.3%
FERTILIZER PRODUCTS	65	73.64	-12.1%	90	-28.1%	103	107	-3.7%
DJ_UBS ROLL SELECT INDEX FU	0	30.18	-100.0%	41.36	-100.0%	12	32	-62.1%
CHI WHEAT	117,659	125,157.77	-6.0%	167,874.45	-29.9%	132,021	122,927	7.4%
KC WHEAT	34,227	25,477.14	34.3%	56,086.82	-39.0%	38,485	29,091	32.3%
Intercommodity Spread	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Options								
CORN	135,665	180,706.23	-24.9%	186,399.36	-27.2%	107,837	95,455	13.0%
SOYBEAN	112,180	86,455.59	29.8%	107,582.64	4.3%	96,801	73,768	31.2%
SOYBEAN MEAL	9,256	9,532.82	-2.9%	10,388	-10.9%	10,605	11,501	-7.8%
SOYBEAN OIL	8,189	8,248.27	-0.7%	9,598.32	-14.7%	9,536	8,534	11.7%
SOYBEAN CRUSH	3	3.09	-7.8%	30.73	-90.7%	31	11	187.1%
OATS	75	65.82	13.5%	49.91	49.7%	58	83	-29.4%
ROUGH RICE	74	154.23	-51.7%	64.14	16.1%	94	92	2.9%
WHEAT	0	0	-	0	-	0	3	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	1.5	-100.0%	3	0	-
JULY-DEC CORN CAL SPRD	0	0	-	179.73	-100.0%	242	143	69.4%
JULY-NOV SOYBEAN CAL SPRD	2	0	-	949.09	-99.8%	420	147	185.4%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	2	1	118.7%
WHEAT NEARBY+2 CAL SPRD	271	1,116.64	-75.7%	159.05	70.4%	218	535	-59.3%
CORN NEARBY+2 CAL SPRD	139	137.91	0.4%	466.86	-70.3%	207	208	-0.4%
DEC-JULY WHEAT CAL SPRD	0	1.59	-100.0%	0	-	0	0	-100.0%
NOV-NOV SOYBEAN CAL SPRD	8	10.86	-24.1%	8.73	-5.5%	5	1	365.7%
JULY-DEC WHEAT CAL SPRD	0	0	-	211.14	-100.0%	230	62	271.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	18.64	-100.0%	26	1	2101.3%
DEC-JULY CORN CAL SPRD	170	127.27	33.6%	9.09	1770.0%	25	40	-37.6%
DEC-DEC CORN CAL SPRD	234	19.05	1129.2%	283.41	-17.4%	110	17	553.7%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-100.0%
WHEAT-CORN ICSD	7	20.45	-65.8%	24.32	-71.2%	43	81	-46.7%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0.91	-100.0%	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	11	48	-76.2%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
CHI WHEAT	23,362	38,044	-38.6%	33,794.27	-30.9%	31,250	29,389	6.3%
KC WHEAT	1,258	1,064.05	18.2%	2,960.64	-57.5%	1,716	1,839	-6.7%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	17	11	52.5%
Intercommodity Spread	0	1.82	-100.0%	63.41	-100.0%	23	4	517.7%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0.23	-100.0%	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,464,245	2,290,199.91	7.6%	2,877,848.5	-14.4%	3,020,000	2,865,243	5.4%
Equity Index Futures	130,764	139,695.41	-6.4%	190,131.64	-31.2%	178,628	161,328	10.7%
Energy Futures	48	34.82	36.7%	30.82	54.5%	34	37	-8.4%
Commodities and Alternative Invest	918,030	952,633.64	-3.6%	1,336,541.45	-31.3%	1,064,943	910,713	16.9%
TOTAL FUTURES	3,513,086	3,382,563.77	3.9%	4,404,552.41	-20.2%	4,263,605.01	3,937,320.5	8.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	503,520	634,911.82	-20.7%	741,978.45	-32.1%	561,964	571,156	-1.6%
Equity Index Options	346	294.41	17.5%	425.14	-18.6%	643	548	17.3%
Commodities and Alternative Invest	290,892	325,709.68	-10.7%	353,244.09	-17.7%	259,511	221,999	16.9%
TOTAL OPTIONS	794,758	960,915.91	-17.3%	1,095,647.68	-27.5%	822,117.28	793,702.65	3.6%

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TOTAL COMBINED								
Interest Rate	2,967,765	2,925,111.73	1.5%	3,619,826.95	-18.0%	3,581,964	3,436,399	4.2%
Equity Index	131,110	139,989.82	-6.3%	190,556.77	-31.2%	179,271	161,875	10.7%
Energy	48	34.82	36.7%	30.82	54.5%	34	37	-8.4%
Commodities and Alternative Invest	1,208,921	1,278,343.32	-5.4%	1,689,785.55	-28.5%	1,324,454	1,132,712	16.9%
GRAND TOTAL	4,307,844	4,343,479.68	-0.8%	5,500,200.09	-21.7%	5,085,722.29	4,731,023.15	7.5%