

CBOT Exchange ADV Report - Monthly

October 2016

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	ADV OCT 2016	ADV OCT 2015	% CHG	ADV SEP 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	240,140	223,996.41	7.2%	249,802.67	-3.9%	270,837	284,196	-4.7%
10-YR NOTE	1,089,444	1,068,448.86	2.0%	1,149,559.86	-5.2%	1,339,339	1,297,791	3.2%
5-YR NOTE	546,873	560,061.5	-2.4%	593,010.48	-7.8%	752,920	753,785	-0.1%
2-YR NOTE	273,020	212,813.91	28.3%	275,001.38	-0.7%	312,266	328,224	-4.9%
FED FUND	109,728	81,216	35.1%	178,639.95	-38.6%	132,664	80,031	65.8%
5-YR SWAP RATE	1,784	1,875.14	-4.8%	4,052.33	-56.0%	2,894	2,752	5.2%
2-YR SWAP RATE	0	57.36	-100.0%	0.05	-100.0%	21	152	-86.2%
10-YR SWAP RATE	1,573	1,125.45	39.8%	4,143.76	-62.0%	2,334	2,990	-21.9%
7-YR SWAP	0	55.18	-100.0%	0	-	15	31	-53.1%
ULTRA T-BOND	79,320	85,620.41	-7.4%	85,015.71	-6.7%	107,038	115,151	-7.0%
30-YR SWAP RATE	42	30.32	37.6%	112.86	-63.0%	81	141	-42.9%
Ultra 10-Year Note	62,294	0	-	71,530.86	-12.9%	57,275	0	-
Interest Rate Options								
30-YR BOND	81,015	68,529.23	18.2%	103,029.57	-21.4%	83,222	83,189	0.0%
10-YR NOTE	316,477	295,389.73	7.1%	342,139.9	-7.5%	356,666	386,648	-7.8%
5-YR NOTE	62,107	78,133.05	-20.5%	83,800.71	-25.9%	92,472	90,026	2.7%
2-YR NOTE	5,612	5,007.73	12.1%	8,498.48	-34.0%	6,985	9,534	-26.7%
FED FUND	112	2,085.36	-94.6%	854.52	-86.8%	398	1,343	-70.3%
ULTRA T-BOND	673	154.77	334.9%	704.62	-4.5%	360	417	-13.6%
Ultra 10-Year Note	296	0	-	616.9	-52.0%	178	0	-
Equity Index Futures								
DJIA	0	0	-	0	-	0	147	-100.0%
MINI \$5 DOW	155,905	146,646.82	6.3%	192,734.62	-19.1%	170,194	160,479	6.1%
DJ US REAL ESTATE	664	685.73	-3.1%	1,595.48	-58.4%	861	702	22.7%
Equity Index Options								
DJIA	0	0	-	0	-	0	0	-100.0%
MINI \$5 DOW	254	541.82	-53.2%	257.62	-1.6%	513	548	-6.3%
Energy Futures								
ETHANOL FWD	29	38.36	-24.5%	21.14	36.9%	33	37	-10.6%

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Commodities and Alternative Investments								
Futures								
CORN	253,399	259,484.05	-2.3%	214,192.81	18.3%	349,153	328,436	6.3%
SOYBEAN	282,702	284,163.41	-0.5%	160,626.14	76.0%	251,210	213,814	17.5%
SOYBEAN MEAL	93,703	95,756.59	-2.1%	82,783.95	13.2%	103,516	96,108	7.7%
SOYBEAN OIL	113,997	114,522.36	-0.5%	102,055.86	11.7%	112,784	114,218	-1.3%
OATS	1,046	600.73	74.1%	447.57	133.6%	922	769	19.9%
ROUGH RICE	1,726	1,979.59	-12.8%	553.33	212.0%	1,221	1,250	-2.3%
MINI CORN	557	426.05	30.8%	401.05	39.0%	569	524	8.5%
MINI SOYBEAN	1,692	1,243.91	36.0%	825.52	104.9%	1,161	906	28.2%
MINI WHEAT	257	253.18	1.4%	239.62	7.2%	306	328	-6.8%
ETHANOL	556	497.18	11.9%	621.1	-10.4%	662	742	-10.7%
DOW-UBS COMMOD INDEX	790	750.82	5.3%	2,847.48	-72.2%	1,535	1,460	5.1%
FERTILIZER PRODUCTS	55	90.45	-39.1%	55.71	-1.1%	91	107	-15.1%
DJ_UBS ROLL SELECT INDEX FU	8	0	-	47.24	-83.5%	14	32	-56.5%
CHI WHEAT	104,793	105,543.95	-0.7%	69,410.14	51.0%	124,817	122,927	1.5%
KC WHEAT	33,890	22,961.32	47.6%	23,175.1	46.2%	37,830	29,091	30.0%
Intercommodity Spread	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Options								
CORN	75,185	66,005.82	13.9%	64,328.19	16.9%	97,177	95,455	1.8%
SOYBEAN	58,484	70,238	-16.7%	55,173.14	6.0%	84,728	73,768	14.9%
SOYBEAN MEAL	7,114	11,273.55	-36.9%	6,222.48	14.3%	9,444	11,501	-17.9%
SOYBEAN OIL	7,644	9,392.5	-18.6%	7,462.76	2.4%	9,205	8,534	7.9%
SOYBEAN CRUSH	4	17	-75.1%	3.14	34.9%	23	11	112.0%
OATS	154	75.23	104.6%	38.05	304.5%	68	83	-18.3%
ROUGH RICE	59	128.68	-53.9%	40.86	45.1%	84	92	-8.2%
WHEAT	0	0	-	0	-	0	3	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	2	0	-
JULY-DEC CORN CAL SPRD	0	360.68	-100.0%	3.57	-100.0%	175	143	22.6%
JULY-NOV SOYBEAN CAL SPRD	74	46.95	57.9%	1.43	5089.9%	298	147	102.3%
SOYBN NEARBY+2 CAL SPRD	48	0	-	2.38	1900.0%	7	1	502.8%
WHEAT NEARBY+2 CAL SPRD	141	351.14	-59.8%	95.05	48.4%	220	535	-58.8%
CORN NEARBY+2 CAL SPRD	103	256.14	-59.9%	10.05	922.8%	156	208	-24.9%
DEC-JULY WHEAT CAL SPRD	20	0	-	0	-	2	0	1673.2%
NOV-NOV SOYBEAN CAL SPRD	1	0	-	5.9	-91.1%	14	1	1220.8%
JULY-DEC WHEAT CAL SPRD	10	0	-	0	-	160	62	157.7%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	18	1	1420.0%
DEC-JULY CORN CAL SPRD	187	98.41	89.9%	82.71	126.0%	96	40	141.8%
DEC-DEC CORN CAL SPRD	2	61.18	-97.4%	0.24	580.0%	85	17	407.6%
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 ICSO	153	31.82	380.4%	171.9	-11.1%	75	81	-7.6%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	240.77	-100.0%	0	-	8	48	-83.5%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
CHI WHEAT	21,983	25,584.05	-14.1%	18,500.19	18.8%	28,409	29,389	-3.3%
KC WHEAT	531	943.91	-43.7%	820.43	-35.3%	1,466	1,839	-20.3%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	12	11	5.3%
Intercommodity Spread	0	14.77	-100.0%	0	-	16	4	326.5%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
Ags Futures								
WHEAT	2,114	0	-	986.19	114.3%	310	0	-
Ags Options								
WHEAT	5	0	-	12	-58.3%	2	0	-

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TOTAL FUTURES GROUP								
Interest Rate Futures	2,404,219	2,235,300.55	7.6%	2,610,869.9	-7.9%	2,977,684	2,865,243	3.9%
Equity Index Futures	156,570	147,332.55	6.3%	194,330.1	-19.4%	171,055	161,328	6.0%
Energy Futures	29	38.36	-24.5%	21.14	36.9%	33	37	-10.6%
Commodities and Alternative Invest	889,171	888,273.59	0.1%	658,282.62	35.1%	985,790	910,713	8.2%
Ags Futures	2,114	0	-	986.19	114.3%	310	0	-
TOTAL FUTURES	3,452,102	3,270,945.05	5.5%	3,464,489.95	-0.4%	4,134,872.24	3,937,320.5	5.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	466,293	449,299.86	3.8%	539,644.71	-13.6%	540,280	571,156	-5.4%
Equity Index Options	254	541.82	-53.2%	257.62	-1.6%	513	548	-6.3%
Commodities and Alternative Invest	171,896	185,120.59	-7.1%	152,962.48	12.4%	231,948	221,999	4.5%
Ags Options	5	0	-	12	-58.3%	2	0	-
TOTAL OPTIONS	638,447	634,962.27	0.5%	692,876.81	-7.9%	772,743.23	793,702.65	-2.6%
TOTAL COMBINED								
Interest Rate	2,870,512	2,684,600.41	6.9%	3,150,514.62	-8.9%	3,517,964	3,436,399	2.4%
Equity Index	156,823	147,874.36	6.1%	194,587.71	-19.4%	171,569	161,875	6.0%
Energy	29	38.36	-24.5%	21.14	36.9%	33	37	-10.6%
Commodities and Alternative Invest	1,061,066	1,073,394.18	-1.1%	811,245.09	30.8%	1,217,738	1,132,712	7.5%
Ags	2,119	0	-	998.19	112.3%	312	0	-
GRAND TOTAL	4,090,549	3,905,907.32	4.7%	4,157,366.76	-1.6%	4,907,615.47	4,731,023.15	3.7%