

## CBOT Exchange ADV Report - Monthly

September 2016

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	ADV SEP 2016	ADV SEP 2015	% CHG	ADV AUG 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Interest Rate Futures</b>								
30-YR BOND	249,803	232,575.76	7.4%	289,357.09	-13.7%	274,247	284,196	-3.5%
10-YR NOTE	1,149,560	1,075,557.62	6.9%	1,508,680.78	-23.8%	1,367,106	1,297,791	5.3%
5-YR NOTE	593,010	617,834.95	-4.0%	1,019,241.13	-41.8%	775,814	753,785	2.9%
2-YR NOTE	275,001	264,598.81	3.9%	389,996.13	-29.5%	316,626	328,224	-3.5%
FED FUND	178,640	143,687.86	24.3%	133,890.04	33.4%	135,213	80,031	69.0%
5-YR SWAP RATE	4,052	5,150.67	-21.3%	1,856.91	118.2%	3,017	2,752	9.6%
2-YR SWAP RATE	0	434.33	-100.0%	0.09	-45.3%	23	152	-84.6%
10-YR SWAP RATE	4,144	6,522.81	-36.5%	1,449.48	185.9%	2,419	2,990	-19.1%
7-YR SWAP	0	9.05	-100.0%	0	-	16	31	-47.8%
ULTRA T-BOND	85,016	91,640	-7.2%	143,599.83	-40.8%	110,118	115,151	-4.4%
30-YR SWAP RATE	113	140.19	-19.5%	40.65	177.6%	85	141	-39.8%
Ultra 10-Year Note	71,531	0	-	81,310.87	-12.0%	56,717	0	-
<b>Interest Rate Options</b>								
30-YR BOND	103,030	87,355.33	17.9%	63,661.65	61.8%	83,467	83,189	0.3%
10-YR NOTE	342,140	321,627.71	6.4%	314,523.26	8.8%	361,132	386,648	-6.6%
5-YR NOTE	83,801	89,648	-6.5%	83,744.04	0.1%	95,846	90,026	6.5%
2-YR NOTE	8,498	17,082.86	-50.3%	8,616.22	-1.4%	7,137	9,534	-25.1%
FED FUND	855	1,682.62	-49.2%	209.87	307.2%	430	1,343	-68.0%
ULTRA T-BOND	705	144.67	387.1%	375.04	87.9%	325	417	-22.0%
Ultra 10-Year Note	617	0	-	580.26	6.3%	164	0	-
<b>Equity Index Futures</b>								
DJIA	0	0	-	0	-	0	147	-100.0%
MINI \$5 DOW	192,735	221,415	-13.0%	114,851.39	67.8%	171,782	160,479	7.0%
DJ US REAL ESTATE	1,595	1,138.57	40.1%	436.26	265.7%	883	702	25.8%
<b>Equity Index Options</b>								
DJIA	0	0	-	0	-	0	0	-100.0%
MINI \$5 DOW	258	609.95	-57.8%	168.43	52.9%	542	548	-1.0%
<b>Energy Futures</b>								
ETHANOL FWD	21	32.76	-35.5%	42.43	-50.2%	33	37	-9.3%

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
CORN	214,193	232,396.67	-7.8%	334,979.22	-36.1%	359,792	328,436	9.5%
SOYBEAN	160,626	175,883.38	-8.7%	149,238.83	7.6%	247,711	213,814	15.9%
SOYBEAN MEAL	82,784	92,480.05	-10.5%	81,738.39	1.3%	104,606	96,108	8.8%
SOYBEAN OIL	102,056	104,318.67	-2.2%	103,720.3	-1.6%	112,650	114,218	-1.4%
OATS	448	457.81	-2.2%	830.17	-46.1%	909	769	18.2%
ROUGH RICE	553	817.24	-32.3%	1,573.26	-64.8%	1,165	1,250	-6.8%
MINI CORN	401	418.57	-4.2%	463.43	-13.5%	570	524	8.7%
MINI SOYBEAN	826	756.57	9.1%	663	24.5%	1,102	906	21.7%
MINI WHEAT	240	275.48	-13.0%	368.65	-35.0%	311	328	-5.1%
ETHANOL	621	521.29	19.1%	527	17.9%	674	742	-9.1%
DOW-UBS COMMOD INDEX	2,847	3,112.57	-8.5%	901.04	216.0%	1,617	1,460	10.8%
FERTILIZER PRODUCTS	56	120	-53.6%	78.91	-29.4%	95	107	-11.4%
DJ_UBS ROLL SELECT INDEX FU	47	47.62	-0.8%	0	-	14	32	-54.4%
CHI WHEAT	69,410	91,401	-24.1%	148,272.91	-53.2%	127,042	122,927	3.3%
KC WHEAT	23,175	17,873.19	29.7%	50,674.74	-54.3%	38,267	29,091	31.5%
Intercommodity Spread	0	0	-	0	-	0	0	-

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<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
CORN	64,328	87,358.57	-26.4%	80,045.78	-19.6%	99,621	95,455	4.4%
SOYBEAN	55,173	67,898.9	-18.7%	59,562.22	-7.4%	87,644	73,768	18.8%
SOYBEAN MEAL	6,222	10,706	-41.9%	7,198.48	-13.6%	9,703	11,501	-15.6%
SOYBEAN OIL	7,463	6,618.38	12.8%	10,129.13	-26.3%	9,378	8,534	9.9%
SOYBEAN CRUSH	3	16.67	-81.1%	6.74	-53.4%	25	11	131.2%
OATS	38	73	-47.9%	73.7	-48.4%	58	83	-29.9%
ROUGH RICE	41	93.67	-56.4%	82.04	-50.2%	87	92	-5.2%
WHEAT	0	0	-	0	-	0	3	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	3	0	-
JULY-DEC CORN CAL SPRD	4	0	-	69.57	-94.9%	195	143	36.2%
JULY-NOV SOYBEAN CAL SPRD	1	13.71	-89.6%	1.3	9.5%	323	147	119.1%
SOYBN NEARBY+2 CAL SPRD	2	0	-	0	-	2	1	91.7%
WHEAT NEARBY+2 CAL SPRD	95	597.67	-84.1%	423.74	-77.6%	229	535	-57.1%
CORN NEARBY+2 CAL SPRD	10	52.48	-80.9%	18.17	-44.7%	162	208	-22.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	4.35	-100.0%	1	0	282.6%
NOV-NOV SOYBEAN CAL SPRD	6	0	-	92.22	-93.6%	16	1	1362.2%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	176	62	184.6%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	20	1	1588.9%
DEC-JULY CORN CAL SPRD	83	19.05	334.3%	476.13	-82.6%	86	40	116.5%
DEC-DEC CORN CAL SPRD	0	17.62	-98.6%	84.48	-99.7%	94	17	463.0%
NOV-JULY SOYBEAN CAL SPRD	0	3.24	-100.0%	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	172	101.9	68.7%	113.04	52.1%	66	81	-18.4%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	9	48	-81.7%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
CHI WHEAT	18,500	20,357.81	-9.1%	25,418.39	-27.2%	29,124	29,389	-0.9%
KC WHEAT	820	680	20.7%	1,333.74	-38.5%	1,570	1,839	-14.6%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	13	11	17.0%
Intercommodity Spread	0	0	-	0	-	18	4	373.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
<b>Ags Futures</b>								
WHEAT	986	0	-	0	-	110	0	-
<b>Ags Options</b>								
WHEAT	12	0	-	0	-	1	0	-

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<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	2,610,870	2,438,152.05	7.1%	3,569,423	-26.9%	3,041,402	2,865,243	6.1%
Equity Index Futures	194,330	222,553.57	-12.7%	115,287.65	68.6%	172,665	161,328	7.0%
Energy Futures	21	32.76	-35.5%	42.43	-50.2%	33	37	-9.3%
Commodities and Alternative Invest	658,283	720,880.1	-8.7%	874,029.87	-24.7%	996,526	910,713	9.4%
Ags Futures	986	0	-	0	-	110	0	-
<b>TOTAL FUTURES</b>	<b>3,464,490</b>	<b>3,381,618.48</b>	<b>2.5%</b>	<b>4,558,782.96</b>	<b>-24.0%</b>	<b>4,210,735.58</b>	<b>3,937,320.5</b>	<b>6.9%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	539,645	517,541.19	4.3%	471,710.35	14.4%	548,501	571,156	-4.0%
Equity Index Options	258	609.95	-57.8%	168.43	52.9%	542	548	-1.1%
Commodities and Alternative Invest	152,962	194,608.67	-21.4%	185,133.22	-17.4%	238,621	221,999	7.5%
Ags Options	12	0	-	0	-	1	0	-
<b>TOTAL OPTIONS</b>	<b>692,877</b>	<b>712,759.81</b>	<b>-2.8%</b>	<b>657,012</b>	<b>5.5%</b>	<b>787,665.05</b>	<b>793,702.65</b>	<b>-0.8%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	3,150,515	2,955,693.24	6.6%	4,041,133.35	-22.0%	3,589,903	3,436,399	4.5%
Equity Index	194,588	223,163.52	-12.8%	115,456.09	68.5%	173,207	161,875	7.0%
Energy	21	32.76	-35.5%	42.43	-50.2%	33	37	-9.3%
Commodities and Alternative Invest	811,245	915,488.76	-11.4%	1,059,163.09	-23.4%	1,235,147	1,132,712	9.0%
Ags	998	0	-	0	-	111	0	-
<b>GRAND TOTAL</b>	<b>4,157,367</b>	<b>4,094,378.29</b>	<b>1.5%</b>	<b>5,215,794.96</b>	<b>-20.3%</b>	<b>4,998,400.62</b>	<b>4,731,023.15</b>	<b>5.7%</b>