

CBOT Exchange ADV Report - Monthly

April 2016

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	ADV APR 2016	ADV APR 2015	% CHG	ADV MAR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	210,875	215,795.55	-2.3%	227,295.09	-7.2%	282,725	284,196	-0.5%
10-YR NOTE	1,061,436	1,015,627.5	4.5%	1,112,763.86	-4.6%	1,407,425	1,297,791	8.4%
5-YR NOTE	530,686	528,157.18	0.5%	601,328.18	-11.7%	759,598	753,785	0.8%
2-YR NOTE	210,533	197,722.36	6.5%	250,970.05	-16.1%	306,039	328,224	-6.8%
FED FUND	102,648	50,501.82	103.3%	116,167.82	-11.6%	116,637	80,031	45.7%
5-YR SWAP RATE	1,619	1,509.95	7.2%	4,818.73	-66.4%	3,126	2,752	13.6%
2-YR SWAP RATE	18	37.45	-51.1%	128.18	-85.7%	53	152	-64.8%
10-YR SWAP RATE	1,165	1,925.59	-39.5%	3,787.59	-69.2%	2,206	2,990	-26.2%
7-YR SWAP	0	0	-	32.23	-100.0%	37	31	20.2%
ULTRA T-BOND	69,353	69,988.32	-0.9%	81,829.05	-15.2%	108,466	115,151	-5.8%
30-YR SWAP RATE	64	156	-58.7%	119.59	-46.1%	89	141	-37.2%
Ultra 10-Year Note	45,457	0	-	45,592	-0.3%	38,200	0	-
Interest Rate Options								
30-YR BOND	61,141	68,375.18	-10.6%	76,408	-20.0%	85,658	83,189	3.0%
10-YR NOTE	285,169	319,436.77	-10.7%	324,153.86	-12.0%	354,459	386,648	-8.3%
5-YR NOTE	69,740	62,915	10.8%	85,968.32	-18.9%	100,097	90,026	11.2%
2-YR NOTE	9,093	5,744.64	58.3%	5,424.41	67.6%	5,968	9,534	-37.4%
FED FUND	88	1,684.27	-94.7%	593.55	-85.1%	405	1,343	-69.9%
ULTRA T-BOND	271	131.82	105.4%	229	18.2%	229	417	-45.0%
Ultra 10-Year Note	2	0	-	18.18	-87.7%	7	0	-
Equity Index Futures								
DJIA	0	161.23	-100.0%	0	-	0	147	-100.0%
MINI \$5 DOW	150,709	135,823.77	11.0%	150,026.68	0.5%	194,418	160,479	21.1%
DJ US REAL ESTATE	446	328.55	35.7%	1,404.45	-68.3%	830	702	18.2%
Equity Index Options								
DJIA	0	0	-	0	-	0	0	-100.0%
MINI \$5 DOW	446	357.59	24.8%	519.73	-14.1%	783	548	43.0%
Energy Futures								
ETHANOL FWD	28	35.91	-21.2%	24.82	14.0%	29	37	-20.8%

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Commodities and Alternative Investments								
Futures								
CORN	548,116	357,281.95	53.4%	275,505.41	98.9%	381,806	328,436	16.2%
SOYBEAN	399,046	228,626.18	74.5%	202,514.45	97.0%	266,892	213,814	24.8%
SOYBEAN MEAL	156,630	96,276.14	62.7%	77,111.77	103.1%	104,741	96,108	9.0%
SOYBEAN OIL	162,252	114,872.36	41.2%	84,819.05	91.3%	113,384	114,218	-0.7%
OATS	1,249	1,147.41	8.9%	666.5	87.4%	1,001	769	30.1%
ROUGH RICE	1,985	1,873.59	5.9%	729.55	172.0%	1,319	1,250	5.5%
MINI CORN	755	432.55	74.4%	387.41	94.8%	464	524	-11.4%
MINI SOYBEAN	2,249	750.32	199.8%	892.73	152.0%	1,085	906	19.7%
MINI WHEAT	394	318.14	23.9%	240.91	63.6%	271	328	-17.4%
ETHANOL	623	911.59	-31.6%	697.05	-10.6%	665	742	-10.4%
DOW-UBS COMMOD INDEX	1,216	683.55	77.8%	2,827.5	-57.0%	1,585	1,460	8.6%
FERTILIZER PRODUCTS	64	92.05	-30.9%	86.59	-26.6%	119	107	11.2%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	30.18	-100.0%	9	32	-71.3%
CHI WHEAT	171,978	139,765.68	23.0%	94,750.91	81.5%	130,994	122,927	6.6%
KC WHEAT	47,322	34,448.45	37.4%	28,247.05	67.5%	36,756	29,091	26.3%
Intercommodity Spread	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Options								
CORN	116,882	75,199.27	55.4%	80,538.27	45.1%	82,822	95,455	-13.2%
SOYBEAN	137,150	70,846.14	93.6%	83,651.09	64.0%	86,943	73,768	17.9%
SOYBEAN MEAL	16,237	12,129.95	33.9%	7,615.68	113.2%	9,798	11,501	-14.8%
SOYBEAN OIL	10,286	5,106.45	101.4%	12,271.09	-16.2%	9,687	8,534	13.5%
SOYBEAN CRUSH	54	0.09	59305.9%	24.82	117.6%	37	11	243.8%
OATS	84	133.05	-37.1%	61.41	36.2%	59	83	-28.1%
ROUGH RICE	81	59.82	35.8%	89.59	-9.3%	103	92	12.4%
WHEAT	0	0	-	0	-	0	3	-100.0%
JULY-JULY WHEAT CAL SPRD	11	0	-	0	-	3	0	-
JULY-DEC CORN CAL SPRD	563	10.91	5060.3%	275	104.7%	292	143	104.1%
JULY-NOV SOYBEAN CAL SPRD	1,088	280.18	288.2%	143.55	657.6%	365	147	148.0%
SOYBN NEARBY+2 CAL SPRD	0	0	-	13.64	-100.0%	4	1	285.6%
WHEAT NEARBY+2 CAL SPRD	119	569.18	-79.1%	301.18	-60.6%	252	535	-52.8%
CORN NEARBY+2 CAL SPRD	157	65.27	140.9%	43.18	264.1%	93	208	-55.3%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
NOV-NOV SOYBEAN CAL SPRD	4	0	-	5.86	-35.8%	3	1	135.9%
JULY-DEC WHEAT CAL SPRD	411	99.32	314.0%	59	596.9%	233	62	276.6%
SOYMEAL NEARBY+2 CAL SPRD	5	0	-	112.5	-95.8%	31	1	2548.2%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	40	-100.0%
DEC-DEC CORN CAL SPRD	49	3.82	1188.3%	49	0.4%	34	17	104.6%
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 ICSCO	6	18.18	-68.3%	0	-	65	81	-19.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	20	48	-57.8%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
CHI WHEAT	41,043	25,314.05	62.1%	32,421.05	26.6%	33,257	29,389	13.2%
KC WHEAT	2,061	3,041.86	-32.2%	1,645.86	25.2%	1,599	1,839	-13.1%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	30	11	169.7%
Intercommodity Spread	0	23.95	-100.0%	0	-	23	4	495.2%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,233,854	2,081,421.73	7.3%	2,444,832.36	-8.6%	3,024,602	2,865,243	5.6%
Equity Index Futures	151,154	136,313.55	10.9%	151,431.14	-0.2%	195,248	161,328	21.0%
Energy Futures	28	35.91	-21.2%	24.82	14.0%	29	37	-20.8%
Commodities and Alternative Invest	1,493,878	977,479.95	52.8%	769,507.05	94.1%	1,041,091	910,713	14.3%
TOTAL FUTURES	3,878,914	3,195,251.14	21.4%	3,365,795.36	15.2%	4,260,970.19	3,937,320.5	8.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	425,504	458,287.68	-7.2%	492,795.32	-13.7%	546,823	571,156	-4.3%
Equity Index Options	446	357.59	24.8%	519.73	-14.1%	783	548	43.0%
Commodities and Alternative Invest	326,291	192,901.5	69.1%	219,321.77	48.8%	225,753	221,999	1.7%
TOTAL OPTIONS	752,241	651,546.77	15.5%	712,636.82	5.6%	773,358.89	793,702.65	-2.6%
TOTAL COMBINED								
Interest Rate	2,659,357	2,539,709.41	4.7%	2,937,627.68	-9.5%	3,571,425	3,436,399	3.9%
Equity Index	151,601	136,671.14	10.9%	151,950.86	-0.2%	196,031	161,875	21.1%
Energy	28	35.91	-21.2%	24.82	14.0%	29	37	-20.8%
Commodities and Alternative Invest	1,820,169	1,170,381.46	55.5%	988,828.82	84.1%	1,266,844	1,132,712	11.8%
GRAND TOTAL	4,631,155	3,846,797.91	20.4%	4,078,432.18	13.6%	5,034,329.09	4,731,023.15	6.4%