

CBOT Exchange ADV Report - Monthly

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	ADV JUN 2016	ADV JUN 2015	% CHG	ADV MAY 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	260,752	259,468.5	0.5%	298,895.62	-12.8%	281,575	284,196	-0.9%
10-YR NOTE	1,289,297	1,354,790.91	-4.8%	1,551,006.62	-16.9%	1,410,756	1,297,791	8.7%
5-YR NOTE	692,978	694,979.91	-0.3%	1,051,413.57	-34.1%	796,898	753,785	5.7%
2-YR NOTE	277,047	297,986.73	-7.0%	424,146.14	-34.7%	320,778	328,224	-2.3%
FED FUND	184,294	73,895.45	149.4%	137,467.1	34.1%	132,044	80,031	65.0%
5-YR SWAP RATE	4,160	4,405.14	-5.6%	2,213.38	87.9%	3,155	2,752	14.6%
2-YR SWAP RATE	1	280.77	-99.8%	0.71	-17.3%	35	152	-76.8%
10-YR SWAP RATE	4,191	5,901.95	-29.0%	1,574.29	166.2%	2,449	2,990	-18.1%
7-YR SWAP	0	0	-	0	-	24	31	-21.1%
ULTRA T-BOND	97,444	99,217.05	-1.8%	142,513.9	-31.6%	112,246	115,151	-2.5%
30-YR SWAP RATE	129	169.64	-24.0%	64.95	98.5%	92	141	-35.0%
Ultra 10-Year Note	67,556	0	-	70,941.71	-4.8%	48,868	0	-
Interest Rate Options								
30-YR BOND	101,653	107,320.27	-5.3%	59,772.14	70.1%	84,124	83,189	1.1%
10-YR NOTE	497,050	535,393.82	-7.2%	332,736.33	49.4%	375,905	386,648	-2.8%
5-YR NOTE	133,435	90,368.86	47.7%	85,737.1	55.6%	103,552	90,026	15.0%
2-YR NOTE	9,059	15,352.36	-41.0%	9,209.95	-1.6%	7,057	9,534	-26.0%
FED FUND	461	577.32	-20.2%	404.48	13.9%	415	1,343	-69.1%
ULTRA T-BOND	311	227.32	36.8%	250	24.4%	247	417	-40.7%
Ultra 10-Year Note	11	0	-	53.48	-79.3%	15	0	-
Equity Index Futures								
DJIA	0	122.5	-100.0%	0	-	0	147	-100.0%
MINI \$5 DOW	188,729	161,210.73	17.1%	146,827.76	28.5%	185,422	160,479	15.5%
DJ US REAL ESTATE	1,402	947.41	48.0%	438.43	219.8%	865	702	23.2%
Equity Index Options								
DJIA	0	0.45	-100.0%	0	-	0	0	-100.0%
MINI \$5 DOW	425	320.36	32.7%	603.62	-29.6%	690	548	26.0%
Energy Futures								
ETHANOL FWD	31	31.73	-2.9%	41.52	-25.8%	32	37	-14.4%

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Commodities and Alternative Investments								
Futures								
CORN	514,637	490,701.64	4.9%	329,011.71	56.4%	396,315	328,436	20.7%
SOYBEAN	324,317	285,643.09	13.5%	295,801.38	9.6%	281,855	213,814	31.8%
SOYBEAN MEAL	135,072	130,084.32	3.8%	122,099.14	10.6%	112,996	96,108	17.6%
SOYBEAN OIL	128,304	147,115.86	-12.8%	117,934.67	8.8%	116,774	114,218	2.2%
OATS	1,566	987.91	58.5%	702.95	122.7%	1,050	769	36.6%
ROUGH RICE	1,560	1,380.68	13.0%	916.52	70.2%	1,294	1,250	3.5%
MINI CORN	1,240	710.09	74.6%	589.95	110.2%	622	524	18.6%
MINI SOYBEAN	1,619	1,182.91	36.8%	1,558.67	3.9%	1,258	906	38.9%
MINI WHEAT	440	547.82	-19.6%	260.81	68.8%	299	328	-8.8%
ETHANOL	910	793.91	14.6%	645.19	41.0%	704	742	-5.0%
DOW-UBS COMMOD INDEX	2,785	2,763.32	0.8%	851.86	227.0%	1,673	1,460	14.6%
FERTILIZER PRODUCTS	90	67.5	33.3%	92.14	-2.3%	110	107	2.1%
DJ_UBS ROLL SELECT INDEX FU	41	102.32	-59.6%	3.95	946.5%	14	32	-56.1%
CHI WHEAT	167,874	185,807.82	-9.7%	112,148.05	49.7%	134,319	122,927	9.3%
KC WHEAT	56,087	40,114.45	39.8%	30,851.48	81.8%	39,166	29,091	34.6%
Intercommodity Spread	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Options								
CORN	186,399	142,771	30.6%	96,707.57	92.7%	103,384	95,455	8.3%
SOYBEAN	107,583	103,157.27	4.3%	109,350.95	-1.6%	94,340	73,768	27.9%
SOYBEAN MEAL	10,388	16,864.91	-38.4%	15,267.76	-32.0%	10,821	11,501	-5.9%
SOYBEAN OIL	9,598	8,223	16.7%	10,164.95	-5.6%	9,752	8,534	14.3%
SOYBEAN CRUSH	31	0.73	4125.4%	33.71	-8.9%	35	11	228.8%
OATS	50	89.59	-44.3%	47.52	5.0%	56	83	-32.6%
ROUGH RICE	64	97.45	-34.2%	110.76	-42.1%	98	92	6.3%
WHEAT	0	0	-	0	-	0	3	-100.0%
JULY-JULY WHEAT CAL SPRD	2	0	-	10.95	-86.3%	4	0	-
JULY-DEC CORN CAL SPRD	180	534.91	-66.4%	344.62	-47.8%	281	143	96.5%
JULY-NOV SOYBEAN CAL SPRD	949	237.68	299.3%	478.86	98.2%	487	147	230.9%
SOYBN NEARBY+2 CAL SPRD	0	8.18	-100.0%	0	-	3	1	153.0%
WHEAT NEARBY+2 CAL SPRD	159	380.41	-58.2%	93	71.0%	209	535	-60.9%
CORN NEARBY+2 CAL SPRD	467	601.32	-22.4%	446.29	4.6%	218	208	4.8%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
NOV-NOV SOYBEAN CAL SPRD	9	0	-	7.67	13.8%	4	1	317.4%
JULY-DEC WHEAT CAL SPRD	211	199.45	5.9%	454.48	-53.5%	267	62	330.3%
SOYMEAL NEARBY+2 CAL SPRD	19	0	-	38.1	-51.1%	30	1	2453.6%
DEC-JULY CORN CAL SPRD	9	169.09	-94.6%	0	-	2	40	-96.0%
DEC-DEC CORN CAL SPRD	283	20.27	1298.0%	102.67	176.0%	90	17	434.7%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	3.41	-100.0%	0	-	0	0	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	0	-100.0%
WHEAT-CORN ICSD	24	53.18	-54.3%	9.52	155.3%	49	81	-39.6%
AUG-NOV SOYBEAN CAL SPRD	1	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	13	48	-72.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
CHI WHEAT	33,794	55,262.86	-38.8%	28,258.86	19.6%	32,512	29,389	10.6%
KC WHEAT	2,961	2,899	2.1%	1,305.71	126.7%	1,789	1,839	-2.7%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	19	11	76.9%
Intercommodity Spread	63	1.14	5479.8%	7.14	787.7%	27	4	616.5%
SEP-DEC SOYBEAN MEAL CSO	0	45.45	-100.0%	0	-	0	4	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,877,848	2,791,096.05	3.1%	3,680,238	-21.8%	3,108,920	2,865,243	8.5%
Equity Index Futures	190,132	162,280.64	17.2%	147,266.19	29.1%	186,287	161,328	15.5%
Energy Futures	31	31.73	-2.9%	41.52	-25.8%	32	37	-14.4%
Commodities and Alternative Invest	1,336,541	1,288,003.64	3.8%	1,013,468.48	31.9%	1,088,449	910,713	19.5%
TOTAL FUTURES	4,404,552	4,241,412.05	3.8%	4,841,014.19	-9.0%	4,383,688.06	3,937,320.5	11.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	741,978	749,239.95	-1.0%	488,163.48	52.0%	571,315	571,156	0.0%
Equity Index Options	425	320.82	32.5%	603.62	-29.6%	690	548	25.9%
Commodities and Alternative Invest	353,244	331,620.32	6.5%	263,241.1	34.2%	254,490	221,999	14.6%
TOTAL OPTIONS	1,095,648	1,081,181.09	1.3%	752,008.19	45.7%	826,494.8	793,702.65	4.1%

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TOTAL COMBINED								
Interest Rate	3,619,827	3,540,336	2.2%	4,168,401.48	-13.2%	3,680,236	3,436,399	7.1%
Equity Index	190,557	162,601.45	17.2%	147,869.81	28.9%	186,977	161,875	15.5%
Energy	31	31.73	-2.9%	41.52	-25.8%	32	37	-14.4%
Commodities and Alternative Invest	1,689,786	1,619,623.95	4.3%	1,276,709.57	32.4%	1,342,939	1,132,712	18.6%
GRAND TOTAL	5,500,200	5,322,593.14	3.3%	5,593,022.38	-1.7%	5,210,182.86	4,731,023.15	10.1%