

CBOT Exchange ADV Report - Monthly

August 2016

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	ADV AUG 2016	ADV AUG 2015	% CHG	ADV JUL 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	289,475	354,225.24	-18.3%	236,743.2	22.3%	277,246	284,196	-2.4%
10-YR NOTE	1,506,354	1,632,720.05	-7.7%	1,159,900.7	29.9%	1,393,307	1,297,791	7.4%
5-YR NOTE	1,015,966	1,088,411.19	-6.7%	556,044.35	82.7%	796,913	753,785	5.7%
2-YR NOTE	391,543	520,630.76	-24.8%	250,007.75	56.6%	321,625	328,224	-2.0%
FED FUND	131,960	119,856.86	10.1%	110,940.45	18.9%	129,506	80,031	61.8%
5-YR SWAP RATE	1,905	1,698.29	12.2%	2,402.2	-20.7%	2,900	2,752	5.4%
2-YR SWAP RATE	0	105.43	-99.9%	0.1	-9.1%	26	152	-82.6%
10-YR SWAP RATE	1,446	1,346.38	7.4%	1,530.95	-5.6%	2,207	2,990	-26.2%
7-YR SWAP	0	0	-	0	-	18	31	-41.0%
ULTRA T-BOND	142,893	175,967.86	-18.8%	84,667.95	68.8%	112,981	115,151	-1.9%
30-YR SWAP RATE	41	104.86	-60.6%	64.8	-36.2%	82	141	-42.0%
Ultra 10-Year Note	80,856	0	-	61,942.35	30.5%	54,647	0	-
Interest Rate Options								
30-YR BOND	63,938	95,165.95	-32.8%	81,592.75	-21.6%	81,162	83,189	-2.4%
10-YR NOTE	317,051	366,477.62	-13.5%	342,336.15	-7.4%	364,132	386,648	-5.8%
5-YR NOTE	80,395	95,886.62	-16.2%	74,245.35	8.3%	96,992	90,026	7.7%
2-YR NOTE	8,571	9,677.67	-11.4%	4,513	89.9%	6,951	9,534	-27.1%
FED FUND	219	1,073.81	-79.6%	335.65	-34.6%	379	1,343	-71.7%
ULTRA T-BOND	384	641.14	-40.1%	355.45	8.1%	278	417	-33.2%
Ultra 10-Year Note	152	0	-	142	7.1%	49	0	-
Equity Index Futures								
DJIA	0	0	-	0	-	0	147	-100.0%
MINI \$5 DOW	114,033	221,487.62	-48.5%	130,000.15	-12.3%	169,380	160,479	5.5%
DJ US REAL ESTATE	420	497.24	-15.5%	763.8	-45.0%	794	702	13.1%
Equity Index Options								
DJIA	0	0	-	0	-	0	0	-100.0%
MINI \$5 DOW	169	948.57	-82.2%	345.85	-51.2%	580	548	5.9%
Energy Futures								
ETHANOL FWD	43	32.71	30.1%	47.6	-10.6%	35	37	-5.3%

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Commodities and Alternative Investments								
Futures								
CORN	335,548	373,137.33	-10.1%	312,939.95	7.2%	378,325	328,436	15.2%
SOYBEAN	149,255	202,706.29	-26.4%	238,988.55	-37.5%	259,253	213,814	21.3%
SOYBEAN MEAL	81,358	102,159.95	-20.4%	101,386	-19.8%	107,437	96,108	11.8%
SOYBEAN OIL	102,491	114,888.1	-10.8%	108,263.75	-5.3%	113,873	114,218	-0.3%
OATS	845	664.43	27.2%	598.55	41.2%	969	769	26.0%
ROUGH RICE	1,592	1,825.81	-12.8%	531.5	199.5%	1,242	1,250	-0.7%
MINI CORN	464	498.19	-6.9%	544.5	-14.8%	592	524	12.9%
MINI SOYBEAN	658	786.14	-16.3%	921.9	-28.6%	1,139	906	25.7%
MINI WHEAT	371	366.43	1.1%	395.7	-6.4%	320	328	-2.4%
ETHANOL	511	547.9	-6.8%	709.05	-28.0%	679	742	-8.4%
DOW-UBS COMMOD INDEX	893	1,017.1	-12.2%	799.4	11.8%	1,466	1,460	0.4%
FERTILIZER PRODUCTS	83	83.81	-1.6%	64.75	27.4%	101	107	-6.2%
DJ_UBS ROLL SELECT INDEX FU	0	0.29	-100.0%	0	-	10	32	-67.1%
CHI WHEAT	150,596	141,027	6.8%	117,658.6	28.0%	134,468	122,927	9.4%
KC WHEAT	50,863	38,100.9	33.5%	34,227.45	48.6%	40,116	29,091	37.9%
Intercommodity Spread	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Options								
CORN	79,126	110,159.52	-28.2%	135,665.2	-41.7%	104,055	95,455	9.0%
SOYBEAN	59,131	76,477.05	-22.7%	112,179.5	-47.3%	91,838	73,768	24.5%
SOYBEAN MEAL	7,227	9,687.62	-25.4%	9,256.35	-21.9%	10,160	11,501	-11.7%
SOYBEAN OIL	10,347	9,195.71	12.5%	8,188.8	26.4%	9,643	8,534	13.0%
SOYBEAN CRUSH	7	20.43	-65.5%	2.85	147.2%	28	11	158.0%
OATS	76	73.1	4.6%	74.7	2.3%	61	83	-26.6%
ROUGH RICE	84	83.29	0.6%	74.45	12.6%	93	92	1.4%
WHEAT	0	0	-	0	-	0	3	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	3	0	-
JULY-DEC CORN CAL SPRD	73	8.81	725.6%	0	-	220	143	53.8%
JULY-NOV SOYBEAN CAL SPRD	1	0	-	1.5	-9.1%	365	147	147.9%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0.05	-100.0%	2	1	89.9%
WHEAT NEARBY+2 CAL SPRD	419	903.62	-53.6%	270.95	54.6%	244	535	-54.3%
CORN NEARBY+2 CAL SPRD	19	252.1	-92.5%	138.5	-86.3%	182	208	-12.3%
DEC-JULY WHEAT CAL SPRD	5	0	-	0	-	1	0	333.0%
NOV-NOV SOYBEAN CAL SPRD	96	0	-	8.25	1066.4%	17	1	1483.5%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	200	62	222.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	23	1	1811.3%
DEC-JULY CORN CAL SPRD	430	7.14	5914.2%	170	152.7%	78	40	96.3%
DEC-DEC CORN CAL SPRD	88	24.76	255.4%	234.1	-62.4%	107	17	536.7%
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 ICSCO	118	213.81	-44.7%	7	1588.3%	53	81	-34.4%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	10	48	-79.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
CHI WHEAT	24,861	20,490.76	21.3%	23,361.7	6.4%	30,408	29,389	3.5%
KC WHEAT	1,329	1,099.57	20.8%	1,257.65	5.6%	1,665	1,839	-9.5%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	14	11	32.4%
Intercommodity Spread	0	0	-	0	-	20	4	436.3%
SEP-DEC SOYBEAN MEAL CSO	0	2.86	-100.0%	0	-	0	4	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	3,562,438	3,895,066.9	-8.5%	2,464,244.8	44.6%	3,091,459	2,865,243	7.9%
Equity Index Futures	114,454	221,984.86	-48.4%	130,763.95	-12.5%	170,174	161,328	5.5%
Energy Futures	43	32.71	30.1%	47.6	-10.6%	35	37	-5.3%
Commodities and Alternative Invest	875,527	977,809.67	-10.5%	918,029.65	-4.6%	1,039,990	910,713	14.2%
TOTAL FUTURES	4,552,461	5,094,894.14	-10.6%	3,513,086	29.6%	4,301,657.93	3,937,320.5	9.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	470,711	568,922.81	-17.3%	503,520.35	-6.5%	549,943	571,156	-3.7%
Equity Index Options	169	948.57	-82.2%	345.85	-51.2%	580	548	5.9%
Commodities and Alternative Invest	183,437	228,700.14	-19.8%	290,891.55	-36.9%	249,489	221,999	12.4%
TOTAL OPTIONS	654,316	798,571.52	-18.1%	794,757.75	-17.7%	800,011.76	793,702.65	0.8%

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TOTAL COMBINED								
Interest Rate	4,033,148	4,463,989.71	-9.7%	2,967,765.15	35.9%	3,641,401	3,436,399	6.0%
Equity Index	114,623	222,933.43	-48.6%	131,109.8	-12.6%	170,754	161,875	5.5%
Energy	43	32.71	30.1%	47.6	-10.6%	35	37	-5.3%
Commodities and Alternative Invest	1,058,964	1,206,509.81	-12.2%	1,208,921.2	-12.4%	1,289,479	1,132,712	13.8%
GRAND TOTAL	5,206,778	5,893,465.67	-11.7%	4,307,843.75	20.9%	5,101,669.69	4,731,023.15	7.8%