

**CBOT Exchange ADV Report - Monthly**

November 2016

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	ADV NOV 2016	ADV NOV 2015	% CHG	ADV OCT 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
<b>Interest Rate Futures</b>								
30-YR BOND	414,628	281,287.4	47.4%	240,140.29	72.7%	283,909	284,196	-0.1%
10-YR NOTE	2,204,596	1,430,623.9	54.1%	1,089,443.76	102.4%	1,417,999	1,297,791	9.3%
5-YR NOTE	1,430,769	1,025,633.55	39.5%	546,872.67	161.6%	814,543	753,785	8.1%
2-YR NOTE	548,792	397,320.9	38.1%	273,020.19	101.0%	333,768	328,224	1.7%
FED FUND	161,391	66,347.3	143.3%	109,728.19	47.1%	135,276	80,031	69.0%
5-YR SWAP RATE	3,638	1,732.35	110.0%	1,784.38	103.9%	2,961	2,752	7.6%
2-YR SWAP RATE	0	27.95	-99.3%	0	-	19	152	-87.4%
10-YR SWAP RATE	2,129	1,620.4	31.4%	1,573.38	35.3%	2,315	2,990	-22.6%
7-YR SWAP	0	122.55	-100.0%	0	-	13	31	-57.3%
ULTRA T-BOND	196,347	156,752.3	25.3%	79,320.33	147.5%	115,157	115,151	0.0%
30-YR SWAP RATE	81	36.35	124.1%	41.71	95.3%	81	141	-42.8%
Ultra 10-Year Note	148,362	0	-	62,294.24	138.2%	65,556	0	-
<b>Interest Rate Options</b>								
30-YR BOND	112,386	63,808.7	76.1%	81,015.14	38.7%	85,873	83,189	3.2%
10-YR NOTE	659,395	286,095.25	130.5%	316,476.62	108.4%	384,187	386,648	-0.6%
5-YR NOTE	132,859	115,128.15	15.4%	62,107.05	113.9%	96,143	90,026	6.8%
2-YR NOTE	6,703	8,859.05	-24.3%	5,612.29	19.4%	6,959	9,534	-27.0%
FED FUND	465	1,345.45	-65.4%	112.38	313.7%	404	1,343	-69.9%
ULTRA T-BOND	450	174	158.6%	673.05	-33.1%	368	417	-11.7%
Ultra 10-Year Note	196	0	-	296.19	-33.7%	179	0	-
<b>Equity Index Futures</b>								
DJIA	0	0	-	0	-	0	147	-100.0%
MINI \$5 DOW	185,123	128,307.3	44.3%	155,905.48	18.7%	171,551	160,479	6.9%
DJ US REAL ESTATE	842	557.65	51.0%	664.29	26.8%	860	702	22.4%
<b>Equity Index Options</b>								
DJIA	0	0	-	0	-	0	0	-100.0%
MINI \$5 DOW	440	595.3	-26.0%	253.52	73.6%	507	548	-7.5%
<b>Energy Futures</b>								
ETHANOL FWD	28	27.9	-1.0%	28.95	-4.6%	32	37	-11.9%

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
CORN	396,176	436,826.35	-9.3%	253,398.67	56.3%	353,428	328,436	7.6%
SOYBEAN	194,527	165,729.25	17.4%	282,701.62	-31.2%	246,057	213,814	15.1%
SOYBEAN MEAL	102,709	107,372.1	-4.3%	93,703.1	9.6%	103,443	96,108	7.6%
SOYBEAN OIL	149,750	133,368.5	12.3%	113,996.62	31.4%	116,145	114,218	1.7%
OATS	1,021	1,248.95	-18.3%	1,045.57	-2.4%	931	769	21.1%
ROUGH RICE	634	955.35	-33.6%	1,726.33	-63.3%	1,168	1,250	-6.6%
MINI CORN	756	566.65	33.4%	557.29	35.6%	586	524	11.7%
MINI SOYBEAN	1,485	613.55	142.0%	1,691.52	-12.2%	1,191	906	31.4%
MINI WHEAT	297	321.3	-7.6%	256.81	15.6%	305	328	-7.1%
ETHANOL	763	560.55	36.2%	556.29	37.2%	671	742	-9.5%
DOW-UBS COMMOD INDEX	1,546	1,195.6	29.3%	790.29	95.6%	1,536	1,460	5.2%
FERTILIZER PRODUCTS	132	148.75	-11.5%	55.1	139.0%	95	107	-11.7%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	7.81	-100.0%	13	32	-60.4%
CHI WHEAT	155,717	157,218	-1.0%	104,793.19	48.6%	127,626	122,927	3.8%
KC WHEAT	53,363	45,506.9	17.3%	33,890.43	57.5%	39,242	29,091	34.9%
Intercommodity Spread	0	0	-	0	-	0	0	-

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<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
CORN	62,184	71,169.9	-12.6%	75,184.95	-17.3%	93,996	95,455	-1.5%
SOYBEAN	58,756	52,024.9	12.9%	58,484.19	0.5%	82,367	73,768	11.7%
SOYBEAN MEAL	7,141	12,314.5	-42.0%	7,114.48	0.4%	9,235	11,501	-19.7%
SOYBEAN OIL	9,566	9,604.25	-0.4%	7,643.86	25.1%	9,237	8,534	8.2%
SOYBEAN CRUSH	1	23.15	-95.9%	4.24	-77.5%	21	11	93.6%
OATS	150	79.75	87.7%	153.9	-2.8%	75	83	-9.3%
ROUGH RICE	72	73.15	-1.5%	59.29	21.5%	83	92	-9.4%
WHEAT	0	3.75	-100.0%	0	-	0	3	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	2	0	-
JULY-DEC CORN CAL SPRD	0	54.8	-100.0%	0	-	159	143	11.4%
JULY-NOV SOYBEAN CAL SPRD	151	111.15	35.6%	74.14	103.3%	284	147	93.2%
SOYBN NEARBY+2 CAL SPRD	0	0	-	47.62	-100.0%	6	1	448.0%
WHEAT NEARBY+2 CAL SPRD	365	323.6	12.8%	141.05	158.7%	234	535	-56.3%
CORN NEARBY+2 CAL SPRD	116	495.75	-76.7%	102.76	12.5%	153	208	-26.6%
DEC-JULY WHEAT CAL SPRD	4	0	-	19.76	-81.9%	3	0	1746.8%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0.52	-100.0%	13	1	1100.7%
JULY-DEC WHEAT CAL SPRD	5	0	-	9.52	-50.0%	146	62	135.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	16	1	1281.8%
DEC-JULY CORN CAL SPRD	301	1.75	17124.5%	186.9	61.3%	115	40	188.7%
DEC-DEC CORN CAL SPRD	1	36.75	-97.8%	1.62	-50.0%	77	17	361.9%
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	48	0	-	0	-	4	0	2333.4%
WHEAT-CORN ICSO	86	18	376.2%	152.86	-43.9%	76	81	-6.3%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	33	85.4	-61.0%	0	-	10	48	-78.7%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
CHI WHEAT	26,513	22,606.7	17.3%	21,983	20.6%	28,237	29,389	-3.9%
KC WHEAT	913	1,954.85	-53.3%	530.95	72.0%	1,416	1,839	-23.0%
MAR-JULY CORN CAL SPRD	0	15	-100.0%	0	-	10	11	-4.3%
Intercommodity Spread	2	0	-	0	-	15	4	293.6%
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	306	0	-	2,113.71	-85.5%	310	0	-
<b>Ags Options</b>								
WHEAT	2	0	-	5	-50.5%	2	0	-

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<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	5,110,733	3,361,504.95	52.0%	2,404,219.14	112.6%	3,171,597	2,865,243	10.7%
Equity Index Futures	185,965	128,864.95	44.3%	156,569.76	18.8%	172,411	161,328	6.9%
Energy Futures	28	27.9	-1.0%	28.95	-4.6%	32	37	-11.9%
Commodities and Alternative Invest	1,058,876	1,051,631.8	0.7%	889,170.62	19.1%	992,434	910,713	9.0%
Ags Futures	306	0	-	2,113.71	-85.5%	310	0	-
<b>TOTAL FUTURES</b>	<b>6,355,907</b>	<b>4,542,029.6</b>	<b>39.9%</b>	<b>3,452,102.19</b>	<b>84.1%</b>	<b>4,336,784.51</b>	<b>3,937,320.5</b>	<b>10.1%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	912,453	475,410.6	91.9%	466,292.71	95.7%	574,114	571,156	0.5%
Equity Index Options	440	595.3	-26.0%	253.52	73.6%	507	548	-7.5%
Commodities and Alternative Invest	166,407	170,997.1	-2.7%	171,895.62	-3.2%	225,990	221,999	1.8%
Ags Options	2	0	-	5	-50.5%	2	0	-
<b>TOTAL OPTIONS</b>	<b>1,079,302</b>	<b>647,003</b>	<b>66.8%</b>	<b>638,446.86</b>	<b>69.1%</b>	<b>800,612.25</b>	<b>793,702.65</b>	<b>0.9%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	6,023,186	3,836,915.55	57.0%	2,870,511.86	109.8%	3,745,711	3,436,399	9.0%
Equity Index	186,405	129,460.25	44.0%	156,823.29	18.9%	172,917	161,875	6.8%
Energy	28	27.9	-1.0%	28.95	-4.6%	32	37	-11.9%
Commodities and Alternative Invest	1,225,282	1,222,628.9	0.2%	1,061,066.24	15.5%	1,218,424	1,132,712	7.6%
Ags	308	0	-	2,118.71	-85.4%	311	0	-
<b>GRAND TOTAL</b>	<b>7,435,210</b>	<b>5,189,032.6</b>	<b>43.3%</b>	<b>4,090,549.05</b>	<b>81.8%</b>	<b>5,137,396.76</b>	<b>4,731,023.15</b>	<b>8.6%</b>