

CBOT Exchange ADV Report - Monthly

May 2016

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	ADV MAY 2016	ADV MAY 2015	% CHG	ADV APR 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	298,896	341,633.65	-12.5%	210,874.76	41.7%	286,022	284,196	0.6%
10-YR NOTE	1,551,007	1,900,284.3	-18.4%	1,061,435.95	46.1%	1,436,699	1,297,791	10.7%
5-YR NOTE	1,051,414	1,046,494.6	0.5%	530,685.95	98.1%	819,095	753,785	8.7%
2-YR NOTE	424,146	538,825.2	-21.3%	210,532.52	101.5%	330,119	328,224	0.6%
FED FUND	137,467	54,601.45	151.8%	102,647.57	33.9%	120,884	80,031	51.0%
5-YR SWAP RATE	2,213	1,997.9	10.8%	1,618.71	36.7%	2,940	2,752	6.8%
2-YR SWAP RATE	1	52.85	-98.6%	18.33	-96.1%	43	152	-71.9%
10-YR SWAP RATE	1,574	1,531.55	2.8%	1,165.24	35.1%	2,077	2,990	-30.5%
7-YR SWAP	0	0	-	0	-	30	31	-4.3%
ULTRA T-BOND	142,514	179,013.2	-20.4%	69,353.24	105.5%	115,408	115,151	0.2%
30-YR SWAP RATE	65	132.95	-51.1%	64.48	0.7%	84	141	-40.6%
Ultra 10-Year Note	70,942	0	-	45,456.81	56.1%	44,876	0	-
Interest Rate Options								
30-YR BOND	59,772	108,791.75	-45.1%	61,140.62	-2.2%	80,380	83,189	-3.4%
10-YR NOTE	332,736	522,367.35	-36.3%	285,168.57	16.7%	350,030	386,648	-9.5%
5-YR NOTE	85,737	75,068.6	14.2%	69,740.38	22.9%	97,169	90,026	7.9%
2-YR NOTE	9,210	5,104.25	80.4%	9,092.62	1.3%	6,629	9,534	-30.5%
FED FUND	404	931.1	-56.6%	88.48	357.2%	405	1,343	-69.9%
ULTRA T-BOND	250	1,059.15	-76.4%	270.71	-7.7%	233	417	-44.0%
Ultra 10-Year Note	53	0	-	2.24	2289.4%	16	0	-
Equity Index Futures								
DJIA	0	128.7	-100.0%	0	-	0	147	-100.0%
MINI \$5 DOW	146,828	127,917	14.8%	150,708.57	-2.6%	184,715	160,479	15.1%
DJ US REAL ESTATE	438	495.4	-11.5%	445.9	-1.7%	750	702	6.8%
Equity Index Options								
DJIA	0	0	-	0	-	0	0	-100.0%
MINI \$5 DOW	604	363.9	65.9%	446.29	35.3%	747	548	36.3%
Energy Futures								
ETHANOL FWD	42	37.1	11.9%	28.29	46.8%	32	37	-14.0%

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Commodities and Alternative Investments								
Futures								
CORN	329,012	297,874.65	10.5%	548,116	-40.0%	371,042	328,436	13.0%
SOYBEAN	295,801	171,126.5	72.9%	399,045.52	-25.9%	272,786	213,814	27.6%
SOYBEAN MEAL	122,099	82,785.5	47.5%	156,629.67	-22.0%	108,280	96,108	12.7%
SOYBEAN OIL	117,935	102,130.35	15.5%	162,251.95	-27.3%	114,312	114,218	0.1%
OATS	703	757.6	-7.2%	1,249.29	-43.7%	940	769	22.2%
ROUGH RICE	917	719.25	27.4%	1,984.62	-53.8%	1,237	1,250	-1.1%
MINI CORN	590	384.1	53.6%	754.52	-21.8%	490	524	-6.5%
MINI SOYBEAN	1,559	560.05	178.3%	2,249.48	-30.7%	1,181	906	30.4%
MINI WHEAT	261	358.35	-27.2%	394.24	-33.8%	269	328	-18.0%
ETHANOL	645	1,000.65	-35.5%	623.1	3.5%	661	742	-10.9%
DOW-UBS COMMOD INDEX	852	708.85	20.2%	1,215.67	-29.9%	1,436	1,460	-1.7%
FERTILIZER PRODUCTS	92	111	-17.0%	63.57	44.9%	114	107	6.0%
DJ_UBS ROLL SELECT INDEX FU	4	0	-	0	-	8	32	-74.6%
CHI WHEAT	112,148	121,664.45	-7.8%	171,978.05	-34.8%	127,151	122,927	3.4%
KC WHEAT	30,851	24,278.8	27.1%	47,322.29	-34.8%	35,552	29,091	22.2%
Intercommodity Spread	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Options								
CORN	96,708	93,625.65	3.3%	116,882.05	-17.3%	85,653	95,455	-10.3%
SOYBEAN	109,351	66,876.55	63.5%	137,149.76	-20.3%	91,511	73,768	24.1%
SOYBEAN MEAL	15,268	12,188.3	25.3%	16,237.19	-6.0%	10,913	11,501	-5.1%
SOYBEAN OIL	10,165	8,477.1	19.9%	10,286.43	-1.2%	9,785	8,534	14.7%
SOYBEAN CRUSH	34	7.9	326.8%	54	-37.6%	36	11	237.8%
OATS	48	62.4	-23.8%	83.62	-43.2%	57	83	-31.1%
ROUGH RICE	111	69	60.5%	81.24	36.3%	105	92	14.1%
WHEAT	0	0	-	0	-	0	3	-100.0%
JULY-JULY WHEAT CAL SPRD	11	0	-	10.95	0.0%	4	0	-
JULY-DEC CORN CAL SPRD	345	139.8	146.5%	562.95	-38.8%	302	143	111.6%
JULY-NOV SOYBEAN CAL SPRD	479	459.45	4.2%	1,087.57	-56.0%	388	147	163.8%
SOYBN NEARBY+2 CAL SPRD	0	5	-100.0%	0	-	3	1	207.0%
WHEAT NEARBY+2 CAL SPRD	93	512.95	-81.9%	118.81	-21.7%	220	535	-58.9%
CORN NEARBY+2 CAL SPRD	446	310.5	43.7%	157.24	183.8%	165	208	-20.7%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
NOV-NOV SOYBEAN CAL SPRD	8	0	-	3.76	103.8%	4	1	233.2%
JULY-DEC WHEAT CAL SPRD	454	166.6	172.8%	411.19	10.5%	278	62	349.4%
SOYMEAL NEARBY+2 CAL SPRD	38	0	-	4.76	700.0%	33	1	2663.3%
DEC-JULY CORN CAL SPRD	0	35	-100.0%	0	-	0	40	-100.0%
DEC-DEC CORN CAL SPRD	103	2	5033.3%	49.19	108.7%	48	17	187.7%
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	1	-100.0%	0	-	0	0	-100.0%
WHEAT-CORN ICSCO	10	120	-92.1%	5.76	65.3%	54	81	-33.1%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	16	48	-66.4%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
CHI WHEAT	28,259	41,600.9	-32.1%	41,042.95	-31.1%	32,238	29,389	9.7%
KC WHEAT	1,306	1,907.95	-31.6%	2,061.33	-36.7%	1,539	1,839	-16.3%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	23	11	114.7%
Intercommodity Spread	7	2.1	240.1%	0	-	19	4	412.3%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,680,238	4,064,567.65	-9.5%	2,233,853.57	64.7%	3,158,276	2,865,243	10.2%
Equity Index Futures	147,266	128,541.1	14.6%	151,154.48	-2.6%	185,465	161,328	15.0%
Energy Futures	42	37.1	11.9%	28.29	46.8%	32	37	-14.0%
Commodities and Alternative Invest	1,013,468	804,460.1	26.0%	1,493,877.95	-32.2%	1,035,459	910,713	13.7%
TOTAL FUTURES	4,841,014	4,997,605.95	-3.1%	3,878,914.29	24.8%	4,379,231.59	3,937,320.5	11.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	488,163	713,322.2	-31.6%	425,503.62	14.7%	534,863	571,156	-6.4%
Equity Index Options	604	363.9	65.9%	446.29	35.3%	747	548	36.3%
Commodities and Alternative Invest	263,241	226,570.15	16.2%	326,290.76	-19.3%	233,396	221,999	5.1%
TOTAL OPTIONS	752,008	940,256.25	-20.0%	752,240.67	0.0%	769,005.83	793,702.65	-3.1%
TOTAL COMBINED								
Interest Rate	4,168,401	4,777,889.85	-12.8%	2,659,357.19	56.7%	3,693,139	3,436,399	7.5%
Equity Index	147,870	128,905	14.7%	151,600.76	-2.5%	186,212	161,875	15.0%
Energy	42	37.1	11.9%	28.29	46.8%	32	37	-14.0%
Commodities and Alternative Invest	1,276,710	1,031,030.25	23.8%	1,820,168.71	-29.9%	1,268,855	1,132,712	12.0%
GRAND TOTAL	5,593,022	5,937,862.2	-5.8%	4,631,154.95	20.8%	5,148,237.43	4,731,023.15	8.8%