

CBOT Exchange ADV Report - Monthly

December 2016

Page 1 of 4

	ADV DEC 2016	ADV DEC 2015	% CHG	ADV NOV 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	220,019	205,993.64	6.8%	414,628.48	-46.9%	278,584	284,196	-2.0%
10-YR NOTE	1,104,970	892,919.68	23.7%	2,204,595.52	-49.9%	1,391,913	1,297,791	7.3%
5-YR NOTE	654,541	538,618.05	21.5%	1,430,769.24	-54.3%	801,209	753,785	6.3%
2-YR NOTE	227,324	216,604.36	4.9%	548,791.52	-58.6%	324,898	328,224	-1.0%
FED FUND	97,653	103,154.86	-5.3%	161,391.14	-39.5%	132,141	80,031	65.1%
5-YR SWAP RATE	5,183	4,560.91	13.6%	3,637.86	42.5%	3,146	2,752	14.3%
2-YR SWAP RATE	0	235.77	-100.0%	0.19	-100.0%	18	152	-88.5%
10-YR SWAP RATE	4,591	4,383.77	4.7%	2,128.86	115.7%	2,505	2,990	-16.2%
7-YR SWAP	0	180.77	-100.0%	0	-	12	31	-60.9%
ULTRA T-BOND	87,081	73,365.36	18.7%	196,346.67	-55.6%	112,817	115,151	-2.0%
30-YR SWAP RATE	122	104.18	17.2%	81.48	49.9%	84	141	-40.4%
Ultra 10-Year Note	87,433	0	-	148,362.14	-41.1%	67,379	0	-
Interest Rate Options								
30-YR BOND	67,035	66,139.09	1.4%	112,385.86	-40.4%	84,303	83,189	1.3%
10-YR NOTE	464,641	285,073	63.0%	659,394.57	-29.5%	390,891	386,648	1.1%
5-YR NOTE	79,593	108,534.09	-26.7%	132,858.52	-40.1%	94,764	90,026	5.3%
2-YR NOTE	3,634	4,818.32	-24.6%	6,702.62	-45.8%	6,682	9,534	-29.9%
FED FUND	62	206.14	-69.9%	464.95	-86.6%	376	1,343	-72.0%
ULTRA T-BOND	60	218.14	-72.6%	450.05	-86.7%	342	417	-17.8%
Ultra 10-Year Note	65	0	-	196.29	-66.6%	170	0	-
Equity Index Futures								
DJIA	0	0	-	0	-	0	147	-100.0%
MINI \$5 DOW	139,405	169,750.27	-17.9%	185,122.76	-24.7%	168,872	160,479	5.2%
DJ US REAL ESTATE	2,044	1,307.09	56.4%	842.24	142.7%	958	702	36.5%
Equity Index Options								
DJIA	0	0	-	0	-	0	0	-100.0%
MINI \$5 DOW	498	467.5	6.6%	440.24	13.2%	506	548	-7.6%
Energy Futures								
ETHANOL FWD	34	30.45	11.0%	27.62	22.4%	33	37	-11.6%

CBOT Exchange ADV Report - Monthly

December 2016

Page 2 of 4

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Commodities and Alternative Investments								
Futures								
CORN	189,687	198,886.77	-4.6%	396,176.38	-52.1%	339,783	328,436	3.5%
SOYBEAN	232,934	225,790.05	3.2%	194,526.86	19.7%	244,963	213,814	14.6%
SOYBEAN MEAL	98,031	95,791.82	2.3%	102,709.19	-4.6%	102,992	96,108	7.2%
SOYBEAN OIL	123,802	132,910.32	-6.9%	149,749.52	-17.3%	116,783	114,218	2.2%
OATS	480	558.32	-13.9%	1,020.71	-52.9%	894	769	16.2%
ROUGH RICE	1,683	1,761.73	-4.5%	634.38	165.2%	1,210	1,250	-3.2%
MINI CORN	408	331.36	23.2%	755.67	-46.0%	571	524	8.9%
MINI SOYBEAN	1,015	709.59	43.0%	1,484.9	-31.6%	1,176	906	29.8%
MINI WHEAT	203	202.59	0.4%	296.76	-31.5%	296	328	-9.6%
ETHANOL	836	586.05	42.6%	763.33	9.5%	685	742	-7.6%
DOW-UBS COMMOD INDEX	2,979	2,755.23	8.1%	1,546.1	92.7%	1,656	1,460	13.4%
FERTILIZER PRODUCTS	44	163.64	-72.9%	131.67	-66.4%	91	107	-15.6%
DJ_UBS ROLL SELECT INDEX FU	102	49.14	107.4%	0	-	20	32	-36.9%
CHI WHEAT	75,149	73,228.95	2.6%	155,716.57	-51.7%	123,253	122,927	0.3%
KC WHEAT	29,808	17,444.55	70.9%	53,363.48	-44.1%	38,456	29,091	32.2%
Intercommodity Spread	0	0	-	0	-	0	0	-

CBOT Exchange ADV Report - Monthly

December 2016

Page 3 of 4

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Commodities and Alternative Investments								
Options								
CORN	51,497	47,143.59	9.2%	62,184	-17.2%	90,454	95,455	-5.2%
SOYBEAN	51,569	63,916.45	-19.3%	58,756.05	-12.2%	79,800	73,768	8.2%
SOYBEAN MEAL	6,475	9,294.23	-30.3%	7,141.05	-9.3%	9,005	11,501	-21.7%
SOYBEAN OIL	7,826	14,726.32	-46.9%	9,565.71	-18.2%	9,120	8,534	6.9%
SOYBEAN CRUSH	2	27.73	-94.5%	0.95	60.0%	19	11	78.6%
OATS	59	56.59	4.4%	149.67	-60.5%	74	83	-10.9%
ROUGH RICE	28	118.36	-76.1%	72.05	-60.8%	78	92	-14.4%
WHEAT	0	4.55	-100.0%	0	-	0	3	-100.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	2	0	-
JULY-DEC CORN CAL SPRD	2	167.59	-98.6%	0	-	146	143	2.3%
JULY-NOV SOYBEAN CAL SPRD	16	3.14	414.7%	150.76	-89.3%	262	147	78.0%
SOYBN NEARBY+2 CAL SPRD	14	0	-	0	-	7	1	509.9%
WHEAT NEARBY+2 CAL SPRD	52	200.68	-74.3%	364.95	-85.9%	218	535	-59.2%
CORN NEARBY+2 CAL SPRD	72	81.64	-11.6%	115.62	-37.6%	146	208	-29.9%
DEC-JULY WHEAT CAL SPRD	0	0	-	3.57	-100.0%	2	0	1592.9%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	12	1	1000.7%
JULY-DEC WHEAT CAL SPRD	0	135.23	-100.0%	4.76	-100.0%	133	62	115.4%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	15	1	1166.6%
DEC-JULY CORN CAL SPRD	0	0	-	301.43	-100.0%	105	40	164.6%
DEC-DEC CORN CAL SPRD	43	0	-	0.81	5164.9%	75	17	344.6%
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	1	0	-	47.62	-98.0%	4	0	2175.2%
WHEAT-CORN ICSO	14	172.27	-91.7%	85.71	-83.3%	70	81	-12.6%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-JULY WHEAT CAL SPRD	40	216.14	-81.4%	33.33	20.4%	13	48	-73.5%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
CHI WHEAT	21,650	18,304	18.3%	26,513.38	-18.3%	27,688	29,389	-5.8%
KC WHEAT	934	677.91	37.8%	913.05	2.3%	1,376	1,839	-25.2%
MAR-JULY CORN CAL SPRD	0	112.23	-100.0%	0	-	10	11	-12.3%
Intercommodity Spread	29	0	-	2.43	1076.5%	16	4	323.6%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%
AUG-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	0	-
Ags Futures								
WHEAT	291	0	-	305.95	-4.9%	308	0	-
Ags Options								
WHEAT	0	0	-	2.48	-100.0%	2	0	-

CBOT Exchange ADV Report - Monthly

December 2016

Page 4 of 4

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TOTAL FUTURES GROUP								
Interest Rate Futures	2,488,916	2,040,121.36	22.0%	5,110,733.1	-51.3%	3,114,707	2,865,243	8.7%
Equity Index Futures	141,449	171,057.36	-17.3%	185,965	-23.9%	169,831	161,328	5.3%
Energy Futures	34	30.45	11.0%	27.62	22.4%	33	37	-11.6%
Commodities and Alternative Invest	757,162	751,170.09	0.8%	1,058,875.52	-28.5%	972,828	910,713	6.8%
Ags Futures	291	0	-	305.95	-4.9%	308	0	-
TOTAL FUTURES	3,387,852	2,962,379.27	14.4%	6,355,907.19	-46.7%	4,257,706.79	3,937,320.5	8.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	615,090	464,988.77	32.3%	912,452.86	-32.6%	577,529	571,156	1.1%
Equity Index Options	498	467.5	6.6%	440.24	13.2%	506	548	-7.7%
Commodities and Alternative Invest	140,324	155,358.64	-9.7%	166,406.9	-15.7%	218,851	221,999	-1.4%
Ags Options	0	0	-	2.48	-100.0%	2	0	-
TOTAL OPTIONS	755,912	620,814.91	21.8%	1,079,302.48	-30.0%	796,887.25	793,702.65	0.4%
TOTAL COMBINED								
Interest Rate	3,104,006	2,505,110.14	23.9%	6,023,185.95	-48.5%	3,692,236	3,436,399	7.4%
Equity Index	141,948	171,524.86	-17.2%	186,405.24	-23.8%	170,337	161,875	5.2%
Energy	34	30.45	11.0%	27.62	22.4%	33	37	-11.6%
Commodities and Alternative Invest	897,485	906,528.73	-1.0%	1,225,282.43	-26.8%	1,191,679	1,132,712	5.2%
Ags	291	0	-	308.43	-5.7%	310	0	-
GRAND TOTAL	4,143,764	3,583,194.18	15.6%	7,435,209.67	-44.3%	5,054,594.05	4,731,023.15	6.8%