

CBOT Exchange ADV Report - Monthly

October 2015

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	ADV OCT 2015	ADV OCT 2014	% CHG	ADV SEP 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	223,996	450,877.57	-50.3%	232,575.76	-3.7%	292,625	369,798	-20.9%
10-YR NOTE	1,068,449	1,701,137.78	-37.2%	1,075,557.62	-0.7%	1,327,414	1,351,132	-1.8%
5-YR NOTE	560,062	906,884.74	-38.2%	617,834.95	-9.4%	750,452	779,481	-3.7%
2-YR NOTE	212,814	295,733.52	-28.0%	264,598.81	-19.6%	333,313	284,977	17.0%
FED FUND	81,216	48,077.57	68.9%	143,687.86	-43.5%	78,917	31,329	151.9%
5-YR SWAP RATE	1,875	2,235.61	-16.1%	5,150.67	-63.6%	2,660	3,094	-14.0%
2-YR SWAP RATE	57	257.74	-77.7%	434.33	-86.8%	155	440	-64.8%
10-YR SWAP RATE	1,125	1,557.96	-27.8%	6,522.81	-82.7%	2,974	3,112	-4.4%
7-YR SWAP	55	0	-	9.05	509.9%	7	0	-
ULTRA T-BOND	85,620	91,949.09	-6.9%	91,640	-6.6%	115,564	100,903	14.5%
30-YR SWAP RATE	30	100.09	-69.7%	140.19	-78.4%	155	248	-37.4%
Interest Rate Options								
30-YR BOND	68,529	94,376.52	-27.4%	87,355.33	-21.6%	86,804	65,101	33.3%
10-YR NOTE	295,390	445,721.74	-33.7%	321,627.71	-8.2%	406,770	399,460	1.8%
5-YR NOTE	78,133	141,922.35	-44.9%	89,648	-12.8%	85,717	113,341	-24.4%
2-YR NOTE	5,008	12,253.17	-59.1%	17,082.86	-70.7%	10,089	9,873	2.2%
FED FUND	2,085	46.04	4429.1%	1,682.62	23.9%	1,461	101	1342.1%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
ULTRA T-BOND	155	372.22	-58.4%	144.67	7.0%	460	622	-26.0%
Equity Index Futures								
\$25 DJ	0	1.04	-100.0%	0	-	0	0	-100.0%
DJIA	0	399.61	-100.0%	0	-	176	504	-65.0%
MINI \$5 DOW	146,647	236,695.43	-38.0%	221,415	-33.8%	162,561	154,975	4.9%
DJ US REAL ESTATE	686	383.22	78.9%	1,138.57	-39.8%	653	481	35.7%
Equity Index Options								
DJIA	0	1.04	-100.0%	0	-	0	2	-92.7%
MINI \$5 DOW	542	959.17	-43.5%	609.95	-11.2%	552	598	-7.8%
Energy Futures								
ETHANOL FWD	38	34.61	10.8%	32.76	17.1%	38	64	-40.4%

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Commodities and Alternative Investments								
Futures								
CORN	259,484	255,452.91	1.6%	232,396.67	11.7%	331,669	275,545	20.4%
SOYBEAN	284,163	315,723.04	-10.0%	175,883.38	61.6%	217,124	195,117	11.3%
SOYBEAN MEAL	95,757	106,818.09	-10.4%	92,480.05	3.5%	95,073	81,894	16.1%
SOYBEAN OIL	114,522	95,649.78	19.7%	104,318.67	9.8%	110,454	94,323	17.1%
OATS	601	728.43	-17.5%	457.81	31.2%	746	796	-6.3%
ROUGH RICE	1,980	1,674.7	18.2%	817.24	142.2%	1,225	896	36.8%
MINI CORN	426	770.87	-44.7%	418.57	1.8%	540	684	-21.0%
MINI SOYBEAN	1,244	2,232.83	-44.3%	756.57	64.4%	954	1,257	-24.1%
MINI WHEAT	253	339.87	-25.5%	275.48	-8.1%	342	401	-14.8%
ETHANOL	497	981.74	-49.4%	521.29	-4.6%	775	965	-19.6%
DOW-UBS COMMOD INDEX	751	795.83	-5.7%	3,112.57	-75.9%	1,350	1,014	33.2%
GRAIN BASIS SWAPS	0	0	-	0	-	0	0	-100.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	0	-
FERTILIZER PRODUCTS	90	88.26	2.5%	120	-24.6%	98	67	45.4%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	47.62	-100.0%	33	16	103.5%
CHI WHEAT	105,544	77,966.96	35.4%	91,401	15.5%	124,859	102,591	21.7%
KC WHEAT	22,961	19,889.65	15.4%	17,873.19	28.5%	28,749	23,290	23.4%
Intercommodity Spread	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Options								
CORN	66,006	106,519.7	-38.0%	87,358.57	-24.4%	102,794	84,312	21.9%
SOYBEAN	70,238	122,292.52	-42.6%	67,898.9	3.4%	76,857	71,098	8.1%
SOYBEAN MEAL	11,274	16,010.09	-29.6%	10,706	5.3%	11,654	10,272	13.5%
SOYBEAN OIL	9,393	6,490.26	44.7%	6,618.38	41.9%	7,787	6,903	12.8%
SOYBEAN CRUSH	17	26.13	-34.9%	16.67	2.0%	8	12	-34.4%
OATS	75	109	-31.0%	73	3.1%	86	99	-13.6%
ROUGH RICE	129	44	192.5%	93.67	37.4%	91	65	40.5%
WHEAT	0	0	-	0	-	2	1	54.5%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	361	5.43	6536.5%	0	-	149	357	-58.3%
JULY-NOV SOYBEAN CAL SPRD	47	22.57	108.1%	13.71	242.4%	166	228	-27.5%
SOYBN NEARBY+2 CAL SPRD	0	0.43	-100.0%	0	-	1	34	-96.0%
WHEAT NEARBY+2 CAL SPRD	351	137.7	155.0%	597.67	-41.2%	590	254	132.3%
CORN NEARBY+2 CAL SPRD	256	48.09	432.7%	52.48	388.1%	194	354	-45.2%
DEC-JULY WHEAT CAL SPRD	0	19.78	-100.0%	0	-	0	5	-96.6%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	60	24	147.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	1	1	70.6%
DEC-JULY CORN CAL SPRD	98	8.91	1004.1%	19.05	416.6%	48	4	1086.6%
DEC-DEC CORN CAL SPRD	61	9.35	554.5%	17.62	247.2%	17	11	50.2%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	3.24	-100.0%	0	4	-91.8%
SOY OIL NEARBY+2 CAL SPRD	0	8.7	-100.0%	0	-	0	10	-96.4%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	1	-78.9%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
WHEAT-CORN ICSD	32	0	-	101.9	-68.8%	77	61	26.8%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	16	-100.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
MAR-JULY WHEAT CAL SPRD	241	0	-	0	-	27	2	1441.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	26	16	56.8%
CHI WHEAT	25,584	20,057.48	27.6%	20,357.81	25.7%	31,188	24,393	27.9%
KC WHEAT	944	1,497.26	-37.0%	680	38.8%	1,949	1,756	11.0%
Intercommodity Spread	15	0	-	0	-	5	0	5624.3%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-DEC SOYBEAN CSO	0	0	-	0	-	0	3	-100.0%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-	0	1	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	5	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,235,301	3,498,811.65	-36.1%	2,438,152.05	-8.3%	2,904,236	2,924,514	-0.7%
Equity Index Futures	147,333	237,479.3	-38.0%	222,553.57	-33.8%	163,390	155,960	4.8%
Energy Futures	38	34.61	10.8%	32.76	17.1%	38	64	-40.4%
Commodities and Alternative Invest	888,274	879,112.96	1.0%	720,880.1	23.2%	913,991	778,856	17.4%
TOTAL FUTURES	3,270,945	4,615,438.52	-29.1%	3,381,618.48	-3.3%	3,981,654.74	3,859,394.29	3.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	449,300	694,692.04	-35.3%	517,541.19	-13.2%	591,301	588,511	0.5%
Equity Index Options	542	960.22	-43.6%	609.95	-11.2%	552	600	-8.1%
Commodities and Alternative Invest	185,121	273,307.39	-32.3%	194,608.67	-4.9%	233,781	200,304	16.7%
TOTAL OPTIONS	634,962	968,959.65	-34.5%	712,759.81	-10.9%	825,634.04	789,414.77	4.6%

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TOTAL COMBINED								
Interest Rate	2,684,600	4,193,503.7	-36.0%	2,955,693.24	-9.2%	3,495,536	3,513,025	-0.5%
Equity Index	147,874	238,439.52	-38.0%	223,163.52	-33.7%	163,942	156,560	4.7%
Energy	38	34.61	10.8%	32.76	17.1%	38	64	-40.4%
Commodities and Alternative Invest	1,073,394	1,152,420.35	-6.9%	915,488.76	17.2%	1,147,772	979,160	17.2%
GRAND TOTAL	3,905,907	5,584,398.17	-30.1%	4,094,378.29	-4.6%	4,807,288.78	4,648,809.06	3.4%