

CBOT Exchange ADV Report - Monthly
 September 2015

	ADV SEP 2015	ADV SEP 2014	% CHG	ADV AUG 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	232,576	365,621.57	-36.4%	354,225.24	-34.3%	300,614	369,798	-18.7%
10-YR NOTE	1,075,558	1,339,168.62	-19.7%	1,632,720.05	-34.1%	1,357,558	1,351,132	0.5%
5-YR NOTE	617,835	790,283.9	-21.8%	1,088,411.19	-43.2%	772,614	779,481	-0.9%
2-YR NOTE	264,599	293,097.48	-9.7%	520,630.76	-49.2%	347,339	284,977	21.9%
FED FUND	143,688	41,085.14	249.7%	119,856.86	19.9%	78,649	31,329	151.0%
5-YR SWAP RATE	5,151	5,839.52	-11.8%	1,698.29	203.3%	2,751	3,094	-11.1%
2-YR SWAP RATE	434	1,338.95	-67.6%	105.43	312.0%	166	440	-62.2%
10-YR SWAP RATE	6,523	7,124.19	-8.4%	1,346.38	384.5%	3,189	3,112	2.5%
7-YR SWAP	9	0	-	0	-	1	0	-
ULTRA T-BOND	91,640	83,801.19	9.4%	175,967.86	-47.9%	119,050	100,903	18.0%
30-YR SWAP RATE	140	394.43	-64.5%	104.86	33.7%	170	248	-31.6%
Interest Rate Options								
30-YR BOND	87,355	67,642.19	29.1%	95,165.95	-8.2%	88,931	65,101	36.6%
10-YR NOTE	321,628	445,032.62	-27.7%	366,477.62	-12.2%	419,735	399,460	5.1%
5-YR NOTE	89,648	150,926.24	-40.6%	95,886.62	-6.5%	86,600	113,341	-23.6%
2-YR NOTE	17,083	11,617.76	47.0%	9,677.67	76.5%	10,681	9,873	8.2%
FED FUND	1,683	288.48	483.3%	1,073.81	56.7%	1,389	101	1270.4%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
ULTRA T-BOND	145	1,131.86	-87.2%	641.14	-77.4%	496	622	-20.3%
Equity Index Futures								
\$25 DJ	0	1.33	-100.0%	0	-	0	0	-100.0%
DJIA	0	963.1	-100.0%	0	-	197	504	-61.0%
MINI \$5 DOW	221,415	165,521.95	33.8%	221,487.62	0.0%	164,414	154,975	6.1%
DJ US REAL ESTATE	1,139	820.33	38.8%	497.24	129.0%	649	481	34.9%
Equity Index Options								
DJIA	0	2.29	-100.0%	0	-	0	2	-91.9%
MINI \$5 DOW	610	449	35.8%	948.57	-35.7%	553	598	-7.6%
Energy Futures								
ETHANOL FWD	33	52.48	-37.6%	32.71	0.1%	38	64	-40.4%

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Commodities and Alternative Investments								
Futures								
CORN	232,397	180,209.67	29.0%	373,137.33	-37.7%	340,072	275,545	23.4%
SOYBEAN	175,883	174,861.14	0.6%	202,706.29	-13.2%	209,320	195,117	7.3%
SOYBEAN MEAL	92,480	76,851.29	20.3%	102,159.95	-9.5%	94,993	81,894	16.0%
SOYBEAN OIL	104,319	84,234.05	23.8%	114,888.1	-9.2%	109,981	94,323	16.6%
OATS	458	538.1	-14.9%	664.43	-31.1%	762	796	-4.2%
ROUGH RICE	817	581	40.7%	1,825.81	-55.2%	1,137	896	27.0%
MINI CORN	419	476.19	-12.1%	498.19	-16.0%	553	684	-19.1%
MINI SOYBEAN	757	1,031.67	-26.7%	786.14	-3.8%	920	1,257	-26.8%
MINI WHEAT	275	346.24	-20.4%	366.43	-24.8%	352	401	-12.3%
ETHANOL	521	958.76	-45.6%	547.9	-4.9%	808	965	-16.3%
DOW-UBS COMMOD INDEX	3,113	2,326.24	33.8%	1,017.1	206.0%	1,420	1,014	40.0%
GRAIN BASIS SWAPS	0	0	-	0	-	0	0	-100.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	0	-
FERTILIZER PRODUCTS	120	82.38	45.7%	83.81	43.2%	98	67	46.6%
DJ_UBS ROLL SELECT INDEX FU	48	52.14	-8.7%	0.29	16567.5%	37	16	127.1%
Intercommodity Spread	0	0	-	0	-	0	0	-
KC WHEAT	17,873	15,505.57	15.3%	38,100.9	-53.1%	29,423	23,290	26.3%
CHI WHEAT	91,401	70,427.33	29.8%	141,027	-35.2%	127,107	102,591	23.9%

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Commodities and Alternative Investments								
Options								
CORN	87,359	103,903.86	-15.9%	110,159.52	-20.7%	107,077	84,312	27.0%
SOYBEAN	67,899	113,590.95	-40.2%	76,477.05	-11.2%	77,627	71,098	9.2%
SOYBEAN MEAL	10,706	15,242.57	-29.8%	9,687.62	10.5%	11,698	10,272	13.9%
SOYBEAN OIL	6,618	6,063.43	9.2%	9,195.71	-28.0%	7,600	6,903	10.1%
SOYBEAN CRUSH	17	14.95	11.5%	20.43	-18.4%	7	12	-43.5%
OATS	73	116.81	-37.5%	73.1	-0.1%	87	99	-12.4%
ROUGH RICE	94	65	44.1%	83.29	12.5%	86	65	33.7%
WHEAT	0	0	-	0	-	3	1	72.4%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	0	1.19	-100.0%	8.81	-100.0%	124	357	-65.3%
JULY-NOV SOYBEAN CAL SPRD	14	42.38	-67.6%	0	-	179	228	-21.5%
SOYBN NEARBY+2 CAL SPRD	0	11.9	-100.0%	0	-	1	34	-95.6%
WHEAT NEARBY+2 CAL SPRD	598	239.43	149.6%	903.62	-33.9%	617	254	143.2%
CORN NEARBY+2 CAL SPRD	52	44.33	18.4%	252.1	-79.2%	187	354	-47.2%
DEC-JULY WHEAT CAL SPRD	0	8.81	-100.0%	0	-	0	5	-96.2%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	67	24	176.8%
SOYMEAL NEARBY+2 CAL SPRD	0	2.38	-100.0%	0	-	2	1	90.5%
DEC-JULY CORN CAL SPRD	19	0	-	7.14	166.7%	42	4	939.0%
DEC-DEC CORN CAL SPRD	18	24.19	-27.2%	24.76	-28.8%	11	11	3.3%
NOV-JULY SOYBEAN CAL SPRD	3	0	-	0	-	0	4	-90.9%
SOY OIL NEARBY+2 CAL SPRD	0	3.57	-100.0%	0	-	0	10	-96.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	1	-76.5%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
WHEAT-CORN ICSCO	102	164.76	-38.2%	213.81	-52.3%	82	61	35.4%
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	0	0	-	0	-	2	2	-3.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	29	16	75.1%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-	0	1	-100.0%
Intercommodity Spread	0	0	-	0	-	3	0	4124.8%
KC WHEAT	680	2,051.86	-66.9%	1,099.57	-38.2%	2,066	1,756	17.7%
CHI WHEAT	20,358	22,497.24	-9.5%	20,490.76	-0.6%	31,840	24,393	30.5%
NOV-DEC SOYBEAN CSO	0	1.9	-100.0%	0	-	0	3	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	2.86	-100.0%	6	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,438,152	2,927,755	-16.7%	3,895,066.9	-37.4%	2,982,101	2,924,514	2.0%
Equity Index Futures	222,554	167,306.71	33.0%	221,984.86	0.3%	165,259	155,960	6.0%
Energy Futures	33	52.48	-37.6%	32.71	0.1%	38	64	-40.4%
Commodities and Alternative Invest	720,880	608,481.76	18.5%	977,809.67	-26.3%	916,984	778,856	17.7%
TOTAL FUTURES	3,381,618	3,703,595.95	-8.7%	5,094,894.14	-33.6%	4,064,382.85	3,859,394.29	5.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	517,541	676,639.14	-23.5%	568,922.81	-9.0%	607,830	588,511	3.3%
Equity Index Options	610	451.29	35.2%	948.57	-35.7%	553	600	-7.9%
Commodities and Alternative Invest	194,609	264,091.52	-26.3%	228,700.14	-14.9%	239,446	200,304	19.5%
TOTAL OPTIONS	712,760	941,181.95	-24.3%	798,571.52	-10.7%	847,828.64	789,414.77	7.4%

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September 2015

Page 4 of 4

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TOTAL COMBINED								
Interest Rate	2,955,693	3,604,394.14	-18.0%	4,463,989.71	-33.8%	3,589,931	3,513,025	2.2%
Equity Index	223,164	167,758	33.0%	222,933.43	0.1%	165,812	156,560	5.9%
Energy	33	52.48	-37.6%	32.71	0.1%	38	64	-40.4%
Commodities and Alternative Invest	915,489	872,573.29	4.9%	1,206,509.81	-24.1%	1,156,430	979,160	18.1%
GRAND TOTAL	4,094,378	4,644,777.91	-11.8%	5,893,465.67	-30.5%	4,912,211.49	4,648,809.06	5.7%