

CBOT Exchange ADV Report - Monthly

November 2015

Page 1 of 4

	ADV NOV 2015	ADV NOV 2014	% CHG	ADV OCT 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	281,287	411,949.26	-31.7%	223,996.41	25.6%	291,644	369,798	-21.1%
10-YR NOTE	1,430,624	1,484,517.74	-3.6%	1,068,448.86	33.9%	1,336,350	1,351,132	-1.1%
5-YR NOTE	1,025,634	838,578.79	22.3%	560,061.5	83.1%	774,278	779,481	-0.7%
2-YR NOTE	397,321	454,899.42	-12.7%	212,813.91	86.7%	338,854	284,977	18.9%
FED FUND	66,347	34,766.42	90.8%	81,216	-18.3%	77,828	31,329	148.4%
5-YR SWAP RATE	1,732	1,355.37	27.8%	1,875.14	-7.6%	2,579	3,094	-16.6%
2-YR SWAP RATE	28	303.21	-90.8%	57.36	-51.3%	144	440	-67.3%
10-YR SWAP RATE	1,620	1,380.95	17.3%	1,125.45	44.0%	2,857	3,112	-8.2%
7-YR SWAP	123	0	-	55.18	122.1%	17	0	-
ULTRA T-BOND	156,752	135,907	15.3%	85,620.41	83.1%	119,130	100,903	18.1%
30-YR SWAP RATE	36	104.89	-65.3%	30.32	19.9%	145	248	-41.6%
Interest Rate Options								
30-YR BOND	63,809	42,701.16	49.4%	68,529.23	-6.9%	84,813	65,101	30.3%
10-YR NOTE	286,095	352,469.47	-18.8%	295,389.73	-3.1%	396,322	399,460	-0.8%
5-YR NOTE	115,128	75,149.21	53.2%	78,133.05	47.3%	88,263	113,341	-22.1%
2-YR NOTE	8,859	11,558.26	-23.4%	5,007.73	76.9%	9,983	9,873	1.1%
FED FUND	1,345	132.63	914.4%	2,085.36	-35.5%	1,451	101	1332.2%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
ULTRA T-BOND	174	213.53	-18.5%	154.77	12.4%	435	622	-30.0%
Equity Index Futures								
\$25 DJ	0	0	-	0	-	0	0	-100.0%
DJIA	0	246.47	-100.0%	0	-	161	504	-68.1%
MINI \$5 DOW	128,307	102,886.37	24.7%	146,646.82	-12.5%	159,596	154,975	3.0%
DJ US REAL ESTATE	558	406.58	37.2%	685.73	-18.7%	644	481	34.0%
Equity Index Options								
DJIA	0	0.42	-100.0%	0	-	0	2	-93.3%
MINI \$5 DOW	595	620.68	-4.1%	541.82	9.9%	555	598	-7.2%
Energy Futures								
ETHANOL FWD	28	55.26	-49.5%	38.36	-27.3%	37	64	-41.9%

CBOT Exchange ADV Report - Monthly

November 2015

Page 2 of 4

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Commodities and Alternative Investments								
Futures								
CORN	436,826	391,564	11.6%	259,484.05	68.3%	340,774	275,545	23.7%
SOYBEAN	165,729	192,693.05	-14.0%	284,163.41	-41.7%	212,674	195,117	9.0%
SOYBEAN MEAL	107,372	108,989.16	-1.5%	95,756.59	12.1%	96,138	81,894	17.4%
SOYBEAN OIL	133,369	125,592.47	6.2%	114,522.36	16.5%	112,438	94,323	19.2%
OATS	1,249	1,152.79	8.3%	600.73	107.9%	789	796	-0.8%
ROUGH RICE	955	543.16	75.9%	1,979.59	-51.7%	1,202	896	34.2%
MINI CORN	567	1,019.74	-44.4%	426.05	33.0%	542	684	-20.7%
MINI SOYBEAN	614	1,628.95	-62.3%	1,243.91	-50.7%	925	1,257	-26.4%
MINI WHEAT	321	356.32	-9.8%	253.18	26.9%	340	401	-15.3%
ETHANOL	561	1,004.58	-44.2%	497.18	12.7%	757	965	-21.6%
DOW-UBS COMMOD INDEX	1,196	519.11	130.3%	750.82	59.2%	1,337	1,014	31.8%
GRAIN BASIS SWAPS	0	0	-	0	-	0	0	-100.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	0	-
FERTILIZER PRODUCTS	149	68.68	116.6%	90.45	64.4%	102	67	52.0%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	0	-	30	16	85.8%
CHI WHEAT	157,218	125,658.95	25.1%	105,543.95	49.0%	127,660	102,591	24.4%
KC WHEAT	45,507	29,909.21	52.2%	22,961.32	98.2%	30,200	23,290	29.7%
Intercommodity Spread	0	0	-	0	-	0	0	-

CBOT Exchange ADV Report - Monthly

November 2015

Page 3 of 4

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Commodities and Alternative Investments								
Options								
CORN	71,170	87,366.68	-18.5%	66,005.82	7.8%	100,056	84,312	18.7%
SOYBEAN	52,025	69,358.68	-25.0%	70,238	-25.9%	74,707	71,098	5.1%
SOYBEAN MEAL	12,315	16,717.53	-26.3%	11,273.55	9.2%	11,711	10,272	14.0%
SOYBEAN OIL	9,604	8,025.11	19.7%	9,392.5	2.3%	7,944	6,903	15.1%
SOYBEAN CRUSH	23	15.53	49.1%	17	36.2%	9	12	-23.2%
OATS	80	140.68	-43.3%	75.23	6.0%	85	99	-14.1%
ROUGH RICE	73	44.74	63.5%	128.68	-43.2%	89	65	38.2%
WHEAT	4	0	-	0	-	2	1	62.9%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	55	63.58	-13.8%	360.68	-84.8%	141	357	-60.6%
JULY-NOV SOYBEAN CAL SPRD	111	33.95	227.4%	46.95	136.7%	161	228	-29.6%
SOYBN NEARBY+2 CAL SPRD	0	8	-100.0%	0	-	1	34	-96.4%
WHEAT NEARBY+2 CAL SPRD	324	128.68	151.5%	351.14	-7.8%	567	254	123.2%
CORN NEARBY+2 CAL SPRD	496	128.42	286.0%	256.14	93.5%	220	354	-37.8%
DEC-JULY WHEAT CAL SPRD	0	31.05	-100.0%	0	-	0	5	-96.9%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	55	24	126.5%
SOYMEAL NEARBY+2 CAL SPRD	0	2.63	-100.0%	0	-	1	1	55.9%
DEC-JULY CORN CAL SPRD	2	0	-	98.41	-98.2%	44	4	987.7%
DEC-DEC CORN CAL SPRD	37	36.63	0.3%	61.18	-39.9%	18	11	66.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	4	-92.5%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	0	10	-96.7%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	1	-80.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
WHEAT-CORN IC50	18	76.32	-76.4%	31.82	-43.4%	72	61	18.4%
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	85	4.21	1928.3%	240.77	-64.5%	32	2	1736.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	24	16	43.3%
CHI WHEAT	22,607	20,540.37	10.1%	25,584.05	-11.6%	30,445	24,393	24.8%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-DEC SOYBEAN CSO	0	0	-	0	-	0	3	-100.0%
KC WHEAT	1,955	1,805.42	8.3%	943.91	107.1%	1,950	1,756	11.0%
MAR-JULY CORN CAL SPRD	15	10.53	42.5%	0	-	1	2	-34.5%
Intercommodity Spread	0	0	-	14.77	-100.0%	4	0	5128.6%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	5	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-	0	1	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,361,505	3,363,763.05	-0.1%	2,235,300.55	50.4%	2,943,826	2,924,514	0.7%
Equity Index Futures	128,865	103,539.42	24.5%	147,332.55	-12.5%	160,401	155,960	2.8%
Energy Futures	28	55.26	-49.5%	38.36	-27.3%	37	64	-41.9%
Commodities and Alternative Invest	1,051,632	980,700.16	7.2%	888,273.59	18.4%	925,908	778,856	18.9%
TOTAL FUTURES	4,542,030	4,448,057.89	2.1%	3,270,945.05	38.9%	4,030,172.04	3,859,394.29	4.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	475,411	482,224.26	-1.4%	449,299.86	5.8%	581,267	588,511	-1.2%
Equity Index Options	595	621.11	-4.2%	541.82	9.9%	556	600	-7.5%
Commodities and Alternative Invest	170,997	204,538.74	-16.4%	185,120.59	-7.6%	228,346	200,304	14.0%
TOTAL OPTIONS	647,003	687,384.11	-5.9%	634,962.27	1.9%	810,168.15	789,414.77	2.6%

CBOT Exchange ADV Report - Monthly

November 2015

Page 4 of 4

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TOTAL COMBINED								
Interest Rate	3,836,916	3,845,987.32	-0.2%	2,684,600.41	42.9%	3,525,093	3,513,025	0.3%
Equity Index	129,460	104,160.53	24.3%	147,874.36	-12.5%	160,956	156,560	2.8%
Energy	28	55.26	-49.5%	38.36	-27.3%	37	64	-41.9%
Commodities and Alternative Invest	1,222,629	1,185,238.9	3.2%	1,073,394.18	13.9%	1,154,253	979,160	17.9%
GRAND TOTAL	5,189,033	5,135,442	1.0%	3,905,907.32	32.9%	4,840,340.19	4,648,809.06	4.1%