

CBOT Exchange ADV Report - Monthly

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	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	293,147	397,808.65	-26.3%	205,993.64	42.3%	293,147	284,196	3.1%
10-YR NOTE	1,437,373	1,374,959.3	4.5%	892,919.68	61.0%	1,437,373	1,297,791	10.8%
5-YR NOTE	716,771	736,964.1	-2.7%	538,618.05	33.1%	716,771	753,785	-4.9%
2-YR NOTE	275,243	255,657.5	7.7%	216,604.36	27.1%	275,243	328,224	-16.1%
FED FUND	121,805	57,845.85	110.6%	103,154.86	18.1%	121,805	80,031	52.2%
5-YR SWAP RATE	2,922	2,294	27.4%	4,560.91	-35.9%	2,922	2,752	6.2%
2-YR SWAP RATE	22	26.9	-19.4%	235.77	-90.8%	22	152	-85.7%
10-YR SWAP RATE	1,693	2,478.15	-31.7%	4,383.77	-61.4%	1,693	2,990	-43.4%
7-YR SWAP	38	0	-	180.77	-78.8%	38	31	23.6%
ULTRA T-BOND	98,884	98,041.9	0.9%	73,365.36	34.8%	98,884	115,151	-14.1%
30-YR SWAP RATE	80	193.25	-58.5%	104.18	-23.0%	80	141	-43.3%
Ultra 10-Year Note	16,957	0	-	0	-	16,957	0	-
Interest Rate Options								
30-YR BOND	105,842	97,161.25	8.9%	66,139.09	60.0%	105,842	83,189	27.2%
10-YR NOTE	379,671	496,276.75	-23.5%	285,073	33.2%	379,671	386,648	-1.8%
5-YR NOTE	132,428	92,713.65	42.8%	108,534.09	22.0%	132,428	90,026	47.1%
2-YR NOTE	3,899	17,158	-77.3%	4,818.32	-19.1%	3,899	9,534	-59.1%
FED FUND	337	569	-40.8%	206.14	63.5%	337	1,343	-74.9%
ULTRA T-BOND	208	1,043.55	-80.0%	218.14	-4.5%	208	417	-50.0%
Ultra 10-Year Note	6	0	-	0	-	6	0	-
Equity Index Futures								
DJIA	0	728.95	-100.0%	0	-	0	147	-100.0%
MINI \$5 DOW	272,092	207,334.6	31.2%	169,750.27	60.3%	272,092	160,479	69.6%
DJ US REAL ESTATE	839	510.1	64.4%	1,307.09	-35.8%	839	702	19.5%
Equity Index Options								
DJIA	0	0	-	0	-	0	0	-100.0%
MINI \$5 DOW	1,224	804.15	52.3%	467.5	161.9%	1,224	548	123.6%
Energy Futures								
ETHANOL FWD	26	43.6	-39.9%	30.45	-13.9%	26	37	-28.9%

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	ADV JAN 2016	ADV JAN 2015	% CHG	ADV DEC 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Commodities and Alternative Investments								
Futures								
CORN	309,372	273,445.1	13.1%	198,886.77	55.6%	309,372	328,436	-5.8%
SOYBEAN	202,426	178,516.1	13.4%	225,790.05	-10.3%	202,426	213,814	-5.3%
SOYBEAN MEAL	81,455	77,928.65	4.5%	95,791.82	-15.0%	81,455	96,108	-15.2%
SOYBEAN OIL	90,171	99,266.85	-9.2%	132,910.32	-32.2%	90,171	114,218	-21.1%
OATS	823	730.9	12.6%	558.32	47.4%	823	769	7.0%
ROUGH RICE	781	615.85	26.9%	1,761.73	-55.7%	781	1,250	-37.5%
MINI CORN	336	542.95	-38.0%	331.36	1.5%	336	524	-35.8%
MINI SOYBEAN	551	1,065.95	-48.3%	709.59	-22.3%	551	906	-39.1%
MINI WHEAT	222	257.75	-14.0%	202.59	9.5%	222	328	-32.4%
ETHANOL	745	1,202	-38.0%	586.05	27.1%	745	742	0.4%
DOW-UBS COMMOD INDEX	1,211	762.35	58.9%	2,755.23	-56.0%	1,211	1,460	-17.1%
FERTILIZER PRODUCTS	171	84.25	103.3%	163.64	4.7%	171	107	59.5%
DJ_UBS ROLL SELECT INDEX FU	0	16.8	-100.0%	49.14	-100.0%	0	32	-100.0%
CHI WHEAT	95,825	89,359.05	7.2%	73,228.95	30.9%	95,825	122,927	-22.0%
KC WHEAT	27,776	23,842.6	16.5%	17,444.55	59.2%	27,776	29,091	-4.5%
Intercommodity Spread	0	0	-	0	-	0	0	-
Commodities and Alternative Investments								
Options								
CORN	69,533	101,450.8	-31.5%	47,143.59	47.5%	69,533	95,455	-27.2%
SOYBEAN	59,876	77,005.2	-22.2%	63,916.45	-6.3%	59,876	73,768	-18.8%
SOYBEAN MEAL	7,969	12,418.7	-35.8%	9,294.23	-14.3%	7,969	11,501	-30.7%
SOYBEAN OIL	7,942	9,496.9	-16.4%	14,726.32	-46.1%	7,942	8,534	-6.9%
SOYBEAN CRUSH	35	3.85	818.7%	27.73	27.6%	35	11	229.9%
OATS	57	135.25	-57.7%	56.59	1.2%	57	83	-30.8%
ROUGH RICE	118	61.4	91.9%	118.36	-0.4%	118	92	28.5%
WHEAT	0	24.25	-100.0%	4.55	-100.0%	0	3	-100.0%
JULY-DEC CORN CAL SPRD	189	203.15	-6.8%	167.59	12.9%	189	143	32.4%
JULY-NOV SOYBEAN CAL SPRD	74	221.35	-66.7%	3.14	2252.8%	74	147	-49.9%
SOYBN NEARBY+2 CAL SPRD	0	0	-	0	-	0	1	-100.0%
WHEAT NEARBY+2 CAL SPRD	67	379.5	-82.3%	200.68	-66.5%	67	535	-87.4%
CORN NEARBY+2 CAL SPRD	123	107.8	13.8%	81.64	50.3%	123	208	-41.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
JULY-DEC WHEAT CAL SPRD	133	25.75	415.5%	135.23	-1.8%	133	62	114.3%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	1	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	40	-100.0%
DEC-DEC CORN CAL SPRD	0	6.5	-100.0%	0	-	0	17	-100.0%
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	1.25	-100.0%	0	-	0	0	-100.0%
WHEAT-CORN ICSCO	268	188.75	42.1%	172.27	55.7%	268	81	232.6%
MAR-JULY WHEAT CAL SPRD	3	15.15	-82.6%	216.14	-98.8%	3	48	-94.5%
MAR-DEC CORN CAL SPRD	0	271.5	-100.0%	0	-	0	21	-100.0%
CHI WHEAT	34,142	31,441.75	8.6%	18,304	86.5%	34,142	29,389	16.2%
KC WHEAT	983	3,181.85	-69.1%	677.91	45.0%	983	1,839	-46.6%
MAR-JULY CORN CAL SPRD	125	0	-	112.23	11.6%	125	11	1044.0%
Intercommodity Spread	13	0	-	0	-	13	4	247.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%

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TOTAL FUTURES GROUP								
Interest Rate Futures	2,964,935	2,926,269.6	1.3%	2,040,121.36	45.3%	2,964,935	2,865,243	3.5%
Equity Index Futures	272,931	208,573.65	30.9%	171,057.36	59.6%	272,931	161,328	69.2%
Energy Futures	26	43.6	-39.9%	30.45	-13.9%	26	37	-28.9%
Commodities and Alternative Invest	811,865	747,637.15	8.6%	751,170.09	8.1%	811,865	910,713	-10.9%
TOTAL FUTURES	4,049,757	3,882,524	4.3%	2,962,379.27	36.7%	4,049,757.42	3,937,320.5	2.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	622,392	704,922.2	-11.7%	464,988.77	33.9%	622,392	571,156	9.0%
Equity Index Options	1,224	804.15	52.3%	467.5	161.9%	1,224	548	123.5%
Commodities and Alternative Invest	181,650	236,640.65	-23.2%	155,358.64	16.9%	181,650	221,999	-18.2%
TOTAL OPTIONS	805,266	942,367	-14.5%	620,814.91	29.7%	805,266	793,702.65	1.5%
TOTAL COMBINED								
Interest Rate	3,587,327	3,631,191.8	-1.2%	2,505,110.14	43.2%	3,587,327	3,436,399	4.4%
Equity Index	274,156	209,377.8	30.9%	171,524.86	59.8%	274,156	161,875	69.4%
Energy	26	43.6	-39.9%	30.45	-13.9%	26	37	-28.9%
Commodities and Alternative Invest	993,515	984,277.8	0.9%	906,528.73	9.6%	993,515	1,132,712	-12.3%
GRAND TOTAL	4,855,023	4,824,891	0.6%	3,583,194.18	35.5%	4,855,023.42	4,731,023.15	2.6%