

CBOT Exchange ADV Report - Monthly

March 2016

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	ADV MAR 2016	ADV MAR 2015	% CHG	ADV FEB 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	227,295	235,601.5	-3.5%	409,240.75	-44.5%	307,461	284,196	8.2%
10-YR NOTE	1,112,764	1,125,942.86	-1.2%	2,066,390.65	-46.1%	1,526,536	1,297,791	17.6%
5-YR NOTE	601,328	637,306.14	-5.6%	1,214,739.55	-50.5%	838,404	753,785	11.2%
2-YR NOTE	250,970	277,664.32	-9.6%	496,151.1	-49.4%	338,918	328,224	3.3%
FED FUND	116,168	67,290.91	72.6%	126,932.9	-8.5%	121,453	80,031	51.8%
5-YR SWAP RATE	4,819	4,522.73	6.5%	3,040.65	58.5%	3,645	2,752	32.5%
2-YR SWAP RATE	128	494.68	-74.1%	38.2	235.6%	66	152	-56.9%
10-YR SWAP RATE	3,788	5,980	-36.7%	2,045.65	85.2%	2,564	2,990	-14.2%
7-YR SWAP	32	0	-	80.8	-60.1%	50	31	61.6%
ULTRA T-BOND	81,829	81,664	0.2%	187,938.85	-56.5%	121,931	115,151	5.9%
30-YR SWAP RATE	120	405.82	-70.5%	88.7	34.8%	97	141	-31.2%
Ultra 10-Year Note	45,592	0	-	42,631.6	6.9%	35,702	0	-
Interest Rate Options								
30-YR BOND	76,408	56,423.82	35.4%	102,400.6	-25.4%	94,098	83,189	13.1%
10-YR NOTE	324,154	328,122	-1.2%	436,597.6	-25.8%	378,313	386,648	-2.2%
5-YR NOTE	85,968	88,356.64	-2.7%	116,798.3	-26.4%	110,548	90,026	22.8%
2-YR NOTE	5,424	8,017.77	-32.3%	5,250.55	3.3%	4,892	9,534	-48.7%
FED FUND	594	3,241.82	-81.7%	593.75	0.0%	514	1,343	-61.7%
ULTRA T-BOND	229	308.59	-25.8%	205.35	11.5%	215	417	-48.4%
Ultra 10-Year Note	18	0	-	0.5	3536.4%	8	0	-
Equity Index Futures								
DJIA	0	493.82	-100.0%	0	-	0	147	-100.0%
MINI \$5 DOW	150,027	142,089.86	5.6%	215,354.3	-30.3%	209,466	160,479	30.5%
DJ US REAL ESTATE	1,404	873.14	60.9%	592.1	137.2%	962	702	37.0%
Equity Index Options								
DJIA	0	0.95	-100.0%	0	-	0	0	-100.0%
MINI \$5 DOW	520	571.55	-9.1%	1,007.4	-48.4%	899	548	64.2%
Energy Futures								
ETHANOL FWD	25	57.45	-56.8%	37.9	-34.5%	30	37	-19.9%

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Commodities and Alternative Investments								
Futures								
CORN	275,505	277,782.09	-0.8%	392,924.1	-29.9%	324,552	328,436	-1.2%
SOYBEAN	202,514	182,327.91	11.1%	260,188.85	-22.2%	221,396	213,814	3.5%
SOYBEAN MEAL	77,112	73,988.59	4.2%	102,773.2	-25.0%	86,878	96,108	-9.6%
SOYBEAN OIL	84,819	76,521.64	10.8%	115,545.5	-26.6%	96,560	114,218	-15.5%
OATS	667	566.41	17.7%	1,277.15	-47.8%	915	769	19.0%
ROUGH RICE	730	545.82	33.7%	1,777.8	-59.0%	1,089	1,250	-12.9%
MINI CORN	387	504.09	-23.1%	365	6.1%	364	524	-30.5%
MINI SOYBEAN	893	844.41	5.7%	579.7	54.0%	684	906	-24.5%
MINI WHEAT	241	304.55	-20.9%	221	9.0%	228	328	-30.4%
ETHANOL	697	795.82	-12.4%	596.15	16.9%	679	742	-8.5%
DOW-UBS COMMOD INDEX	2,828	1,862.73	51.8%	963.05	193.6%	1,713	1,460	17.3%
FERTILIZER PRODUCTS	87	105	-17.5%	165	-47.5%	139	107	29.1%
DJ_UBS ROLL SELECT INDEX FU	30	121.82	-75.2%	4.15	627.3%	12	32	-61.4%
CHI WHEAT	94,751	108,855.86	-13.0%	161,237.2	-41.2%	116,884	122,927	-4.9%
KC WHEAT	28,247	23,347.91	21.0%	43,551.8	-35.1%	33,118	29,091	13.8%
Intercommodity Spread	0	0	-	0	-	0	0	-
Commodities and Alternative Investments								
Options								
CORN	80,538	91,556.5	-12.0%	62,195.35	29.5%	71,096	95,455	-25.5%
SOYBEAN	83,651	67,163.59	24.5%	63,560.1	31.6%	69,658	73,768	-5.6%
SOYBEAN MEAL	7,616	10,112.73	-24.7%	7,173.35	6.2%	7,581	11,501	-34.1%
SOYBEAN OIL	12,271	6,349.36	93.3%	7,874.3	55.8%	9,481	8,534	11.1%
SOYBEAN CRUSH	25	1.82	1265.0%	33.5	-25.9%	31	11	188.7%
OATS	61	65.27	-5.9%	34.05	80.3%	51	83	-38.2%
ROUGH RICE	90	84.59	5.9%	126.85	-29.4%	111	92	20.6%
WHEAT	0	0	-	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	275	45.68	502.0%	122.5	124.5%	198	143	38.7%
JULY-NOV SOYBEAN CAL SPRD	144	258.18	-44.4%	126.6	13.4%	116	147	-21.0%
SOYBN NEARBY+2 CAL SPRD	14	0	-	2.5	445.5%	6	1	418.4%
WHEAT NEARBY+2 CAL SPRD	301	684.41	-56.0%	515.1	-41.5%	298	535	-44.2%
CORN NEARBY+2 CAL SPRD	43	113.86	-62.1%	51.6	-16.3%	71	208	-66.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	0	-100.0%
NOV-NOV SOYBEAN CAL SPRD	6	1.5	290.9%	0	-	2	1	96.7%
JULY-DEC WHEAT CAL SPRD	59	35.73	65.1%	333.75	-82.3%	172	62	177.8%
SOYMEAL NEARBY+2 CAL SPRD	113	4.55	2375.0%	0	-	41	1	3321.6%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	40	-100.0%
DEC-DEC CORN CAL SPRD	49	5.82	742.2%	35	40.0%	29	17	73.9%
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	0	-	0	-	0	0	-100.0%
WHEAT-CORN IC SO	0	13.64	-100.0%	7.05	-100.0%	86	81	6.5%
MAR-JULY WHEAT CAL SPRD	0	0	-	80	-100.0%	27	48	-43.3%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
CHI WHEAT	32,421	29,639.14	9.4%	25,160.25	28.9%	30,577	29,389	4.0%
KC WHEAT	1,646	1,990.86	-17.3%	1,647.6	-0.1%	1,440	1,839	-21.7%
MAR-JULY CORN CAL SPRD	0	0	-	2.05	-100.0%	40	11	262.5%
Intercommodity Spread	0	0	-	80	-100.0%	30	4	700.1%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%

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TOTAL FUTURES GROUP								
Interest Rate Futures	2,444,832	2,436,872.95	0.3%	4,549,319.4	-46.3%	3,296,827	2,865,243	15.1%
Equity Index Futures	151,431	143,456.82	5.6%	215,946.4	-29.9%	210,428	161,328	30.4%
Energy Futures	25	57.45	-56.8%	37.9	-34.5%	30	37	-19.9%
Commodities and Alternative Invest	769,507	748,474.64	2.8%	1,082,169.65	-28.9%	885,213	910,713	-2.8%
TOTAL FUTURES	3,365,795	3,328,861.86	1.1%	5,847,473.35	-42.4%	4,392,497.64	3,937,320.5	11.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	492,795	484,470.64	1.7%	661,846.65	-25.5%	588,588	571,156	3.1%
Equity Index Options	520	572.5	-9.2%	1,007.4	-48.4%	899	548	64.1%
Commodities and Alternative Invest	219,322	208,127.23	5.4%	169,161.5	29.7%	191,142	221,999	-13.9%
TOTAL OPTIONS	712,637	693,170.36	2.8%	832,015.55	-14.3%	780,629.1	793,702.65	-1.6%
TOTAL COMBINED								
Interest Rate	2,937,628	2,921,343.59	0.6%	5,211,166.05	-43.6%	3,885,415	3,436,399	13.1%
Equity Index	151,951	144,029.32	5.5%	216,953.8	-30.0%	211,327	161,875	30.5%
Energy	25	57.45	-56.8%	37.9	-34.5%	30	37	-19.9%
Commodities and Alternative Invest	988,829	956,601.86	3.4%	1,251,331.15	-21.0%	1,076,355	1,132,712	-5.0%
GRAND TOTAL	4,078,432	4,022,032.23	1.4%	6,679,488.9	-38.9%	5,173,126.74	4,731,023.15	9.3%