

CBOT Exchange ADV Report - Monthly

December 2015

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	ADV DEC 2015	ADV DEC 2014	% CHG	ADV NOV 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	205,994	306,458.09	-32.8%	281,287.4	-26.8%	284,196	369,798	-23.1%
10-YR NOTE	892,920	1,045,716.68	-14.6%	1,430,623.9	-37.6%	1,297,791	1,351,132	-3.9%
5-YR NOTE	538,618	590,088.95	-8.7%	1,025,633.55	-47.5%	753,785	779,481	-3.3%
2-YR NOTE	216,604	229,736.41	-5.7%	397,320.9	-45.5%	328,224	284,977	15.2%
FED FUND	103,155	51,317.45	101.0%	66,347.3	55.5%	80,031	31,329	155.5%
5-YR SWAP RATE	4,561	5,745.45	-20.6%	1,732.35	163.3%	2,752	3,094	-11.1%
2-YR SWAP RATE	236	829.14	-71.6%	27.95	743.6%	152	440	-65.4%
10-YR SWAP RATE	4,384	7,300.73	-40.0%	1,620.4	170.5%	2,990	3,112	-3.9%
7-YR SWAP	181	0	-	122.55	47.5%	31	0	-
ULTRA T-BOND	73,365	83,153.41	-11.8%	156,752.3	-53.2%	115,151	100,903	14.1%
30-YR SWAP RATE	104	377.27	-72.4%	36.35	186.6%	141	248	-43.0%
Interest Rate Options								
30-YR BOND	66,139	65,855	0.4%	63,808.7	3.7%	83,189	65,101	27.8%
10-YR NOTE	285,073	396,051.86	-28.0%	286,095.25	-0.4%	386,648	399,460	-3.2%
5-YR NOTE	108,534	103,225.68	5.1%	115,128.15	-5.7%	90,026	113,341	-20.6%
2-YR NOTE	4,818	17,278.77	-72.1%	8,859.05	-45.6%	9,534	9,873	-3.4%
FED FUND	206	54.59	277.6%	1,345.45	-84.7%	1,343	101	1225.4%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
ULTRA T-BOND	218	1,532.64	-85.8%	174	25.4%	417	622	-33.0%
Equity Index Futures								
\$25 DJ	0	0.09	-100.0%	0	-	0	0	-100.0%
DJIA	0	1,084.41	-100.0%	0	-	147	504	-70.8%
MINI \$5 DOW	169,750	162,476.23	4.5%	128,307.3	32.3%	160,479	154,975	3.6%
DJ US REAL ESTATE	1,307	953.09	37.1%	557.65	134.4%	702	481	46.0%
Equity Index Options								
DJIA	0	1	-100.0%	0	-	0	2	-93.9%
MINI \$5 DOW	468	846.59	-44.8%	595.3	-21.5%	548	598	-8.4%
Energy Futures								
ETHANOL FWD	30	43	-29.2%	27.9	9.2%	37	64	-42.8%

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Commodities and Alternative Investments								
Futures								
CORN	198,887	188,778.18	5.4%	436,826.35	-54.5%	328,436	275,545	19.2%
SOYBEAN	225,790	200,373.59	12.7%	165,729.25	36.2%	213,814	195,117	9.6%
SOYBEAN MEAL	95,792	73,631.27	30.1%	107,372.1	-10.8%	96,108	81,894	17.4%
SOYBEAN OIL	132,910	96,329.23	38.0%	133,368.5	-0.3%	114,218	94,323	21.1%
OATS	558	340.09	64.2%	1,248.95	-55.3%	769	796	-3.4%
ROUGH RICE	1,762	1,234.41	42.7%	955.35	84.4%	1,250	896	39.6%
MINI CORN	331	657.95	-49.6%	566.65	-41.5%	524	684	-23.4%
MINI SOYBEAN	710	1,381.86	-48.6%	613.55	15.7%	906	1,257	-27.9%
MINI WHEAT	203	438.68	-53.8%	321.3	-36.9%	328	401	-18.3%
ETHANOL	586	762.41	-23.1%	560.55	4.5%	742	965	-23.1%
DOW-UBS COMMOD INDEX	2,755	1,644.77	67.5%	1,195.6	130.4%	1,460	1,014	44.0%
GRAIN BASIS SWAPS	0	0	-	0	-	0	0	-100.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	0	-
FERTILIZER PRODUCTS	164	106.82	53.2%	148.75	10.0%	107	67	59.9%
DJ_UBS ROLL SELECT INDEX FU	49	53.45	-8.1%	0	-	32	16	96.1%
CHI WHEAT	73,229	89,204.77	-17.9%	157,218	-53.4%	122,927	102,591	19.8%
KC WHEAT	17,445	19,664.09	-11.3%	45,506.9	-61.7%	29,091	23,290	24.9%
Intercommodity Spread	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Options								
CORN	47,144	55,087.86	-14.4%	71,169.9	-33.8%	95,455	84,312	13.2%
SOYBEAN	63,916	54,650.41	17.0%	52,024.9	22.9%	73,768	71,098	3.8%
SOYBEAN MEAL	9,294	8,258	12.5%	12,314.5	-24.5%	11,501	10,272	12.0%
SOYBEAN OIL	14,726	5,559.05	164.9%	9,604.25	53.3%	8,534	6,903	23.6%
SOYBEAN CRUSH	28	3.64	662.5%	23.15	19.8%	11	12	-9.5%
OATS	57	29.64	91.0%	79.75	-29.0%	83	99	-16.6%
ROUGH RICE	118	88	34.5%	73.15	61.8%	92	65	42.1%
WHEAT	5	17.05	-73.3%	3.75	21.2%	3	1	75.3%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	168	49.09	241.4%	54.8	205.8%	143	357	-60.0%
JULY-NOV SOYBEAN CAL SPRD	3	43.91	-92.9%	111.15	-97.2%	147	228	-35.6%
SOYBN NEARBY+2 CAL SPRD	0	13.64	-100.0%	0	-	1	34	-96.7%
WHEAT NEARBY+2 CAL SPRD	201	199.41	0.6%	323.6	-38.0%	535	254	110.7%
CORN NEARBY+2 CAL SPRD	82	192	-57.5%	495.75	-83.5%	208	354	-41.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	5	-97.2%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	-
JULY-DEC WHEAT CAL SPRD	135	0	-	0	-	62	24	155.2%
SOYMEAL NEARBY+2 CAL SPRD	0	4.55	-100.0%	0	-	1	1	42.3%
DEC-JULY CORN CAL SPRD	0	0	-	1.75	-100.0%	40	4	893.1%
DEC-DEC CORN CAL SPRD	0	9.5	-100.0%	36.75	-100.0%	17	11	51.5%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	4	-93.2%
SOY OIL NEARBY+2 CAL SPRD	0	2.5	-100.0%	0	-	0	10	-97.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	1	-82.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
WHEAT-CORN ICSD	172	300	-42.6%	18	857.1%	81	61	32.7%
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	216	0	-	85.4	153.1%	48	2	2665.1%
MAR-DEC CORN CAL SPRD	0	185.23	-100.0%	0	-	21	16	30.8%
CHI WHEAT	18,304	31,770.73	-42.4%	22,606.7	-19.0%	29,389	24,393	20.5%
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	678	2,179.82	-68.9%	1,954.85	-65.3%	1,839	1,756	4.7%
MAR-JULY CORN CAL SPRD	112	13.64	723.0%	15	648.2%	11	2	451.6%
Intercommodity Spread	0	0	-	0	-	4	0	4673.9%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	4	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-	0	1	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,040,121	2,320,723.59	-12.1%	3,361,504.95	-39.3%	2,865,243	2,924,514	-2.0%
Equity Index Futures	171,057	164,513.82	4.0%	128,864.95	32.7%	161,328	155,960	3.4%
Energy Futures	30	43	-29.2%	27.9	9.2%	37	64	-42.8%
Commodities and Alternative Invest	751,170	674,601.59	11.4%	1,051,631.8	-28.6%	910,713	778,856	16.9%
TOTAL FUTURES	2,962,379	3,159,882	-6.3%	4,542,029.6	-34.8%	3,937,320.5	3,859,394.29	2.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	464,989	583,998.55	-20.4%	475,410.6	-2.2%	571,156	588,511	-2.9%
Equity Index Options	468	847.59	-44.8%	595.3	-21.5%	548	600	-8.7%
Commodities and Alternative Invest	155,359	158,657.64	-2.1%	170,997.1	-9.1%	221,999	200,304	10.8%
TOTAL OPTIONS	620,815	743,503.77	-16.5%	647,003	-4.0%	793,702.65	789,414.77	0.5%

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TOTAL COMBINED								
Interest Rate	2,505,110	2,904,722.14	-13.8%	3,836,915.55	-34.7%	3,436,399	3,513,025	-2.2%
Equity Index	171,525	165,361.41	3.7%	129,460.25	32.5%	161,875	156,560	3.4%
Energy	30	43	-29.2%	27.9	9.2%	37	64	-42.8%
Commodities and Alternative Invest	906,529	833,259.23	8.8%	1,222,628.9	-25.9%	1,132,712	979,160	15.7%
GRAND TOTAL	3,583,194	3,903,385.77	-8.2%	5,189,032.6	-30.9%	4,731,023.15	4,648,809.06	1.8%