

CBOT Exchange ADV Report - Monthly

February 2016

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	ADV FEB 2016	ADV FEB 2015	% CHG	ADV JAN 2016	% CHG	ADV Y.T.D 2016	ADV Y.T.D 2015	% CHG
Interest Rate Futures								
30-YR BOND	409,241	453,231.47	-9.7%	293,146.63	39.6%	352,682	284,196	24.1%
10-YR NOTE	2,066,391	1,773,956.79	16.5%	1,437,372.84	43.8%	1,759,946	1,297,791	35.6%
5-YR NOTE	1,214,740	1,101,359.84	10.3%	716,771.37	69.5%	972,140	753,785	29.0%
2-YR NOTE	496,151	593,139.53	-16.4%	275,242.84	80.3%	388,529	328,224	18.4%
FED FUND	126,933	59,496.74	113.3%	121,804.79	4.2%	124,435	80,031	55.5%
5-YR SWAP RATE	3,041	1,688.79	80.0%	2,922.11	4.1%	2,983	2,752	8.4%
2-YR SWAP RATE	38	30.21	26.4%	21.68	76.2%	30	152	-80.2%
10-YR SWAP RATE	2,046	1,172.11	74.5%	1,692.79	20.8%	1,874	2,990	-37.3%
7-YR SWAP	81	0	-	38.26	111.2%	60	31	94.1%
ULTRA T-BOND	187,939	205,869.11	-8.7%	98,884.26	90.1%	144,553	115,151	25.5%
30-YR SWAP RATE	89	147.68	-39.9%	80.21	10.6%	85	141	-40.2%
Ultra 10-Year Note	42,632	0	-	16,957.16	151.4%	30,124	0	-
Interest Rate Options								
30-YR BOND	102,401	70,645.58	44.9%	105,842.21	-3.3%	104,077	83,189	25.1%
10-YR NOTE	436,598	472,357.47	-7.6%	379,670.95	15.0%	408,864	386,648	5.7%
5-YR NOTE	116,798	100,291.84	16.5%	132,428.26	-11.8%	124,413	90,026	38.2%
2-YR NOTE	5,251	12,238.47	-57.1%	3,899.11	34.7%	4,592	9,534	-51.8%
FED FUND	594	2,012.63	-70.5%	337.11	76.1%	469	1,343	-65.1%
ULTRA T-BOND	205	729.21	-71.8%	208.42	-1.5%	207	417	-50.3%
Ultra 10-Year Note	1	0	-	5.58	-91.0%	3	0	-
Equity Index Futures								
DJIA	0	153	-100.0%	0	-	0	147	-100.0%
MINI \$5 DOW	215,354	123,357.21	74.6%	272,092.37	-20.9%	242,996	160,479	51.4%
DJ US REAL ESTATE	592	593.26	-0.2%	838.74	-29.4%	712	702	1.4%
Equity Index Options								
DJIA	0	0.05	-100.0%	0	-	0	0	-100.0%
MINI \$5 DOW	1,007	758.32	32.8%	1,224.47	-17.7%	1,113	548	103.2%
Energy Futures								
ETHANOL FWD	38	39.47	-4.0%	26.21	44.6%	32	37	-12.7%

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Commodities and Alternative Investments								
Futures								
CORN	392,924	358,470.58	9.6%	309,371.53	27.0%	352,219	328,436	7.2%
SOYBEAN	260,189	256,175.63	1.6%	202,425.63	28.5%	232,048	213,814	8.5%
SOYBEAN MEAL	102,773	98,053.89	4.8%	81,454.84	26.2%	92,387	96,108	-3.9%
SOYBEAN OIL	115,546	123,628.68	-6.5%	90,170.68	28.1%	103,183	114,218	-9.7%
OATS	1,277	1,048.58	21.8%	822.84	55.2%	1,056	769	37.3%
ROUGH RICE	1,778	1,551.63	14.6%	781.32	127.5%	1,292	1,250	3.4%
MINI CORN	365	687.89	-46.9%	336.37	8.5%	351	524	-33.0%
MINI SOYBEAN	580	1,377.11	-57.9%	551.37	5.1%	566	906	-37.5%
MINI WHEAT	221	328.84	-32.8%	221.79	-0.4%	221	328	-32.5%
ETHANOL	596	689.63	-13.6%	744.79	-20.0%	669	742	-9.9%
DOW-UBS COMMOD INDEX	963	527.95	82.4%	1,211.32	-20.5%	1,084	1,460	-25.8%
FERTILIZER PRODUCTS	165	157.11	5.0%	171.32	-3.7%	168	107	56.5%
DJ_UBS ROLL SELECT INDEX FU	4	0	-	0	-	2	32	-93.3%
CHI WHEAT	161,237	137,413.63	17.3%	95,825.16	68.3%	129,370	122,927	5.2%
KC WHEAT	43,552	37,287.37	16.8%	27,776.21	56.8%	35,866	29,091	23.3%
Intercommodity Spread	0	0	-	0	-	0	0	-
Commodities and Alternative Investments								
Options								
CORN	62,195	73,840.11	-15.8%	69,533	-10.6%	65,770	95,455	-31.1%
SOYBEAN	63,560	81,803.47	-22.3%	59,875.84	6.2%	61,765	73,768	-16.3%
SOYBEAN MEAL	7,173	11,604.42	-38.2%	7,969.11	-10.0%	7,561	11,501	-34.3%
SOYBEAN OIL	7,874	6,864.79	14.7%	7,941.58	-0.8%	7,907	8,534	-7.3%
SOYBEAN CRUSH	34	6.58	409.2%	35.37	-5.3%	34	11	221.0%
OATS	34	86.16	-60.5%	57.26	-40.5%	45	83	-45.2%
ROUGH RICE	127	66.53	90.7%	117.84	7.6%	122	92	33.5%
WHEAT	0	0	-	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	123	178.21	-31.3%	189.26	-35.3%	155	143	8.5%
JULY-NOV SOYBEAN CAL SPRD	127	154.37	-18.0%	73.79	71.6%	101	147	-31.5%
SOYBN NEARBY+2 CAL SPRD	3	0	-	0	-	1	1	15.8%
WHEAT NEARBY+2 CAL SPRD	515	357.32	44.2%	67.32	665.2%	297	535	-44.5%
CORN NEARBY+2 CAL SPRD	52	16.21	218.3%	122.68	-57.9%	86	208	-58.5%
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	334	78.42	325.6%	132.74	151.4%	236	62	280.7%
SOYMEAL NEARBY+2 CAL SPRD	0	10.53	-100.0%	0	-	0	1	-100.0%
DEC-JULY CORN CAL SPRD	0	5.26	-100.0%	0	-	0	40	-100.0%
DEC-DEC CORN CAL SPRD	35	1.16	2922.7%	0	-	18	17	7.1%
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	7	22.37	-68.5%	268.16	-97.4%	134	81	66.5%
MAR-JULY WHEAT CAL SPRD	80	0.68	11592.5%	2.63	2940.0%	42	48	-11.4%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	21	-100.0%
CHI WHEAT	25,160	23,018.68	9.3%	34,142.26	-26.3%	29,536	29,389	0.5%
KC WHEAT	1,648	2,813.16	-41.4%	982.68	67.7%	1,324	1,839	-28.0%
MAR-JULY CORN CAL SPRD	2	0	-	125.21	-98.4%	62	11	467.0%
Intercommodity Spread	80	0	-	13.16	508.0%	47	4	1151.4%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	0	-	0	4	-100.0%

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TOTAL FUTURES GROUP								
Interest Rate Futures	4,549,319	4,190,092.26	8.6%	2,964,934.95	53.4%	3,777,440	2,865,243	31.8%
Equity Index Futures	215,946	124,103.47	74.0%	272,931.11	-20.9%	243,708	161,328	51.1%
Energy Futures	38	39.47	-4.0%	26.21	44.6%	32	37	-12.7%
Commodities and Alternative Invest	1,082,170	1,017,398.53	6.4%	811,865.16	33.3%	950,483	910,713	4.4%
TOTAL FUTURES	5,847,473	5,331,633.74	9.7%	4,049,757.42	44.4%	4,971,663.03	3,937,320.5	26.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	661,847	658,275.21	0.5%	622,391.63	6.3%	642,625	571,156	12.5%
Equity Index Options	1,007	758.37	32.8%	1,224.47	-17.7%	1,113	548	103.2%
Commodities and Alternative Invest	169,162	200,928.42	-15.8%	181,649.89	-6.9%	175,246	221,999	-21.1%
TOTAL OPTIONS	832,016	859,962	-3.2%	805,266	3.3%	818,983.72	793,702.65	3.2%
TOTAL COMBINED								
Interest Rate	5,211,166	4,848,367.47	7.5%	3,587,326.58	45.3%	4,420,065	3,436,399	28.6%
Equity Index	216,954	124,861.84	73.8%	274,155.58	-20.9%	244,821	161,875	51.2%
Energy	38	39.47	-4.0%	26.21	44.6%	32	37	-12.7%
Commodities and Alternative Invest	1,251,331	1,218,326.95	2.7%	993,515.05	25.9%	1,125,728	1,132,712	-0.6%
GRAND TOTAL	6,679,489	6,191,595.74	7.9%	4,855,023.42	37.6%	5,790,646.75	4,731,023.15	22.4%