

CBOT Exchange ADV Report - Monthly

July 2015

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	ADV JUL 2015	ADV JUL 2014	% CHG	ADV JUN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	247,905	305,409.23	-18.8%	259,468.5	-4.5%	302,675	369,798	-18.2%
10-YR NOTE	1,071,575	1,063,733.77	0.7%	1,354,790.91	-20.9%	1,358,535	1,351,132	0.5%
5-YR NOTE	575,826	644,653	-10.7%	694,979.91	-17.1%	749,612	779,481	-3.8%
2-YR NOTE	226,532	177,888.55	27.3%	297,986.73	-24.0%	334,403	284,977	17.3%
FED FUND	78,804	33,914.64	132.4%	73,895.45	6.6%	63,471	31,329	102.6%
5-YR SWAP RATE	1,297	2,059.14	-37.0%	4,405.14	-70.6%	2,558	3,094	-17.3%
2-YR SWAP RATE	2	184.45	-99.0%	280.77	-99.4%	137	440	-68.9%
10-YR SWAP RATE	1,422	835.41	70.2%	5,901.95	-75.9%	2,976	3,112	-4.4%
ULTRA T-BOND	86,769	67,059.59	29.4%	99,217.05	-12.5%	114,834	100,903	13.8%
30-YR SWAP RATE	68	129.45	-47.1%	169.64	-59.6%	183	248	-26.2%
Interest Rate Options								
30-YR BOND	109,411	64,315.36	70.1%	107,320.27	1.9%	88,265	65,101	35.6%
10-YR NOTE	432,136	322,470.64	34.0%	535,393.82	-19.3%	441,358	399,460	10.5%
5-YR NOTE	86,082	105,276.05	-18.2%	90,368.86	-4.7%	84,837	113,341	-25.1%
2-YR NOTE	6,291	7,028.73	-10.5%	15,352.36	-59.0%	9,909	9,873	0.4%
FED FUND	692	200	246.1%	577.32	19.9%	1,391	101	1273.3%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
ULTRA T-BOND	300	579.91	-48.2%	227.32	32.1%	525	622	-15.6%
Equity Index Futures								
\$25 DJ	0	0.09	-100.0%	0	-	0	0	-100.0%
DJIA	0	83.36	-100.0%	122.5	-100.0%	253	504	-49.8%
MINI \$5 DOW	139,258	137,677.45	1.1%	161,210.73	-13.6%	148,117	154,975	-4.4%
DJ US REAL ESTATE	437	187.68	132.9%	947.41	-53.9%	601	481	24.9%
Equity Index Options								
DJIA	0	0.27	-100.0%	0.45	-100.0%	0	2	-89.5%
MINI \$5 DOW	294	546.14	-46.1%	320.36	-8.1%	488	598	-18.4%
Energy Futures								
ETHANOL FWD	35	52.36	-33.5%	31.73	9.7%	40	64	-37.9%

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Commodities and Alternative Investments								
Futures								
CORN	388,781	224,470.73	73.2%	490,701.64	-20.8%	350,730	275,545	27.3%
SOYBEAN	201,172	171,169.41	17.5%	285,643.09	-29.6%	215,042	195,117	10.2%
SOYBEAN MEAL	99,152	77,422.82	28.1%	130,084.32	-23.8%	94,329	81,894	15.2%
SOYBEAN OIL	107,224	84,974.14	26.2%	147,115.86	-27.1%	110,089	94,323	16.7%
OATS	518	520.27	-0.4%	987.91	-47.6%	820	796	3.0%
ROUGH RICE	891	485.27	83.7%	1,380.68	-35.4%	1,084	896	21.1%
WHEAT	150,635	100,489.86	49.9%	225,922.27	-33.3%	160,052	125,881	27.1%
MINI CORN	796	488.23	63.0%	710.09	12.1%	581	684	-15.1%
MINI SOYBEAN	990	945.27	4.7%	1,182.91	-16.3%	963	1,257	-23.4%
MINI WHEAT	397	423.45	-6.3%	547.82	-27.5%	361	401	-10.1%
ETHANOL	817	818.86	-0.2%	793.91	2.9%	885	965	-8.2%
DOW-UBS COMMOD INDEX	1,156	548.95	110.6%	2,763.32	-58.2%	1,236	1,014	21.9%
GRAIN BASIS SWAPS	0	0	-	0	-	0	0	-100.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	0	-
FERTILIZER PRODUCS	74	57.73	27.6%	67.5	9.1%	97	67	45.1%
DJ_UBS ROLL SELECT INDEX FU	30	3.82	690.5%	102.32	-70.5%	40	16	149.7%

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Commodities and Alternative Investments								
Options								
CORN	180,706	112,414.59	60.7%	142,771	26.6%	109,453	84,312	29.8%
SOYBEAN	86,456	85,866.14	0.7%	103,157.27	-16.2%	79,181	71,098	11.4%
SOYBEAN MEAL	9,533	10,846.45	-12.1%	16,864.91	-43.5%	12,127	10,272	18.1%
SOYBEAN OIL	8,248	7,404.55	11.4%	8,223	0.3%	7,512	6,903	8.8%
SOYBEAN CRUSH	3	18.68	-83.5%	0.73	325.0%	3	12	-72.1%
OATS	66	100.36	-34.4%	89.59	-26.5%	91	99	-8.3%
ROUGH RICE	154	46.09	234.6%	97.45	58.3%	86	65	32.7%
WHEAT	39,110	24,701.77	58.3%	58,163	-32.8%	37,512	26,150	43.4%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	0	45.45	-100.0%	534.91	-100.0%	158	357	-55.7%
JULY-NOV SOYBEAN CAL SPRD	0	3.86	-100.0%	237.68	-100.0%	229	228	0.1%
SOYBN NEARBY+2 CAL SPRD	0	11.14	-100.0%	8.18	-100.0%	2	34	-94.3%
WHEAT NEARBY+2 CAL SPRD	1,117	248.27	349.8%	380.41	193.5%	579	254	128.2%
CORN NEARBY+2 CAL SPRD	138	506.73	-72.8%	601.32	-77.1%	196	354	-44.4%
DEC-JULY WHEAT CAL SPRD	2	0	-	0	-	0	5	-95.1%
NOV-NOV SOYBEAN CAL SPRD	11	0	-	0	-	2	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	199.45	-100.0%	86	24	255.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0.45	-100.0%	0	-	2	1	144.9%
DEC-JULY CORN CAL SPRD	127	34.32	270.9%	169.09	-24.7%	50	4	1142.4%
DEC-DEC CORN CAL SPRD	19	13.64	39.7%	20.27	-6.1%	9	11	-21.9%
NOV-JULY SOYBEAN CAL SPRD	0	0.18	-100.0%	0	-	0	4	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	2.95	-100.0%	3.41	-100.0%	1	10	-94.8%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	1	-69.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
WHEAT-CORN ICSD	20	40.91	-50.0%	53.18	-61.5%	61	61	-0.1%
AUG-NOV SOYBEAN CAL SPRD	0	107.82	-100.0%	0	-	0	16	-100.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	2	24.5%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	37	16	125.1%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-DEC SOYBEAN CSO	0	0	-	0	-	0	3	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
SEP-DEC SOYBEAN MEAL CSO	0	0	-	45.45	-100.0%	7	0	-
DEC-JUL SOYBEAN OIL CSO	0	2.27	-100.0%	0	-	0	1	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,290,200	2,295,867.23	-0.2%	2,791,096.05	-17.9%	2,929,384	2,924,514	0.2%
Equity Index Futures	139,695	137,948.59	1.3%	162,280.64	-13.9%	148,971	155,960	-4.5%
Energy Futures	35	52.36	-33.5%	31.73	9.7%	40	64	-37.9%
Commodities and Alternative Invest	952,634	662,818.82	43.7%	1,288,003.64	-26.0%	936,310	778,856	20.2%
TOTAL FUTURES	3,382,564	3,096,687	9.2%	4,241,412.05	-20.2%	4,014,704.72	3,859,394.29	4.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	634,912	499,870.68	27.0%	749,239.95	-15.3%	626,287	588,511	6.4%
Equity Index Options	294	546.41	-46.1%	320.82	-8.2%	488	600	-18.7%
Commodities and Alternative Invest	325,710	242,416.64	34.4%	331,620.32	-1.8%	247,386	200,304	23.5%
TOTAL OPTIONS	960,916	742,833.73	29.4%	1,081,181.09	-11.1%	874,160.91	789,414.77	10.7%

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TOTAL COMBINED								
Interest Rate	2,925,112	2,795,737.91	4.6%	3,540,336	-17.4%	3,555,671	3,513,025	1.2%
Equity Index	139,990	138,495	1.1%	162,601.45	-13.9%	149,459	156,560	-4.5%
Energy	35	52.36	-33.5%	31.73	9.7%	40	64	-37.9%
Commodities and Alternative Invest	1,278,343	905,235.45	41.2%	1,619,623.95	-21.1%	1,183,696	979,160	20.9%
GRAND TOTAL	4,343,480	3,839,520.73	13.1%	5,322,593.14	-18.4%	4,888,865.63	4,648,809.06	5.2%

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