

CBOT Exchange ADV Report - Monthly

April 2015

Page 1 of 4

	ADV APR 2015	ADV APR 2014	% CHG	ADV MAR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	215,796	298,089.67	-27.6%	235,601.5	-8.4%	319,257	369,798	-13.7%
10-YR NOTE	1,015,628	1,200,101	-15.4%	1,125,942.86	-9.8%	1,305,047	1,351,132	-3.4%
5-YR NOTE	528,157	670,865.67	-21.3%	637,306.14	-17.1%	738,618	779,481	-5.2%
2-YR NOTE	197,722	209,634.57	-5.7%	277,664.32	-28.8%	323,389	284,977	13.5%
FED FUND	50,502	21,712.1	132.6%	67,290.91	-25.0%	58,781	31,329	87.6%
5-YR SWAP RATE	1,510	2,198	-31.3%	4,522.73	-66.6%	2,538	3,094	-17.9%
2-YR SWAP RATE	37	496.43	-92.5%	494.68	-92.4%	154	440	-64.9%
10-YR SWAP RATE	1,926	1,298.1	48.3%	5,980	-67.8%	2,961	3,112	-4.9%
ULTRA T-BOND	69,988	66,116	5.9%	81,664	-14.3%	110,948	100,903	10.0%
30-YR SWAP RATE	156	105.05	48.5%	405.82	-61.6%	229	248	-7.6%
Interest Rate Options								
30-YR BOND	68,375	63,578.62	7.5%	56,423.82	21.2%	72,663	65,101	11.6%
10-YR NOTE	319,437	379,527.43	-15.8%	328,122	-2.6%	399,357	399,460	0.0%
5-YR NOTE	62,915	117,020.14	-46.2%	88,356.64	-28.8%	85,395	113,341	-24.7%
2-YR NOTE	5,745	13,378.81	-57.1%	8,017.77	-28.4%	10,584	9,873	7.2%
FED FUND	1,684	95.24	1668.5%	3,241.82	-48.0%	1,904	101	1778.7%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
ULTRA T-BOND	132	721.14	-81.7%	308.59	-57.3%	535	622	-14.0%
Equity Index Futures								
\$25 DJ	0	0.57	-100.0%	0	-	0	0	-100.0%
DJIA	161	257.95	-37.5%	493.82	-67.4%	384	504	-23.7%
MINI \$5 DOW	135,824	159,599.05	-14.9%	142,089.86	-4.4%	151,862	154,975	-2.0%
DJ US REAL ESTATE	329	242.86	35.3%	873.14	-62.4%	577	481	20.1%
Equity Index Options								
DJIA	0	0.52	-100.0%	0.95	-100.0%	0	2	-87.3%
MINI \$5 DOW	358	423.29	-15.5%	571.55	-37.4%	614	598	2.6%
Energy Futures								
ETHANOL FWD	36	74.29	-51.7%	57.45	-37.5%	44	64	-31.3%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2014.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CBOT Exchange ADV Report - Monthly

April 2015

Page 2 of 4

	ADV APR 2015	ADV APR 2014	% CHG	ADV MAR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Futures								
CORN	357,282	333,150.48	7.2%	277,782.09	28.6%	316,280	275,545	14.8%
SOYBEAN	228,626	199,615.48	14.5%	182,327.91	25.4%	210,586	195,117	7.9%
SOYBEAN MEAL	96,276	81,486.14	18.2%	73,988.59	30.1%	86,354	81,894	5.4%
SOYBEAN OIL	114,872	98,025.9	17.2%	76,521.64	50.1%	102,951	94,323	9.1%
OATS	1,147	862.52	33.0%	566.41	102.6%	870	796	9.4%
ROUGH RICE	1,874	1,078.29	73.8%	545.82	243.3%	1,145	896	27.8%
WHEAT	174,214	151,656.95	14.9%	132,203.77	31.8%	148,489	125,881	18.0%
MINI CORN	433	755.81	-42.8%	504.09	-14.2%	537	684	-21.6%
MINI SOYBEAN	750	1,206.67	-37.8%	844.41	-11.1%	995	1,257	-20.9%
MINI WHEAT	318	430.38	-26.1%	304.55	4.5%	302	401	-24.6%
ETHANOL	912	1,158.05	-21.3%	795.82	14.5%	900	965	-6.7%
DOW-UBS COMMOD INDEX	684	513.19	33.2%	1,862.73	-63.3%	979	1,014	-3.4%
GRAIN BASIS SWAPS	0	0	-	0	-	0	0	-100.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	0	-
FERTILIZER PRODUCS	92	53.33	72.6%	105	-12.3%	108	67	61.5%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	121.82	-100.0%	36	16	124.9%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2014.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CBOT Exchange ADV Report - Monthly

April 2015

Page 3 of 4

	ADV APR 2015	ADV APR 2014	% CHG	ADV MAR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Options								
CORN	75,199	72,308	4.0%	91,556.5	-17.9%	85,549	84,312	1.5%
SOYBEAN	70,846	60,621.38	16.9%	67,163.59	5.5%	73,862	71,098	3.9%
SOYBEAN MEAL	12,130	7,200.14	68.5%	10,112.73	19.9%	11,545	10,272	12.4%
SOYBEAN OIL	5,106	5,807.29	-12.1%	6,349.36	-19.6%	6,896	6,903	-0.1%
SOYBEAN CRUSH	0	4.14	-97.8%	1.82	-95.0%	3	12	-75.2%
OATS	133	30.67	333.8%	65.27	103.8%	105	99	5.7%
ROUGH RICE	60	65.48	-8.6%	84.59	-29.3%	68	65	5.8%
WHEAT	28,380	26,351.33	7.7%	31,630	-10.3%	30,168	26,150	15.4%
JULY-JULY WHEAT CAL SPRD	0	9.48	-100.0%	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	11	788.38	-98.6%	45.68	-76.1%	105	357	-70.7%
JULY-NOV SOYBEAN CAL SPRD	280	653.62	-57.1%	258.18	8.5%	231	228	1.3%
SOYBN NEARBY+2 CAL SPRD	0	180.05	-100.0%	0	-	0	34	-100.0%
WHEAT NEARBY+2 CAL SPRD	569	447.71	27.1%	684.41	-16.8%	506	254	99.2%
CORN NEARBY+2 CAL SPRD	65	388.24	-83.2%	113.86	-42.7%	77	354	-78.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	5	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	1.5	-100.0%	0	0	-
JULY-DEC WHEAT CAL SPRD	99	70.14	41.6%	35.73	178.0%	60	24	147.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	4.55	-100.0%	4	1	333.8%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	1	4	-69.9%
DEC-DEC CORN CAL SPRD	4	0.48	701.8%	5.82	-34.4%	4	11	-60.3%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	4	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	8.57	-100.0%	0	-	0	10	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	1	-70.2%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
WHEAT-CORN ICSD	18	1.38	1216.6%	13.64	33.3%	59	61	-2.8%
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	0	0	-	0	-	4	2	120.6%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	65	16	298.7%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-DEC SOYBEAN CSO	0	28.57	-100.0%	0	-	0	3	-100.0%
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-	0	1	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,081,422	2,470,616.57	-15.8%	2,436,872.95	-14.6%	2,861,923	2,924,514	-2.1%
Equity Index Futures	136,314	160,100.43	-14.9%	143,456.82	-5.0%	152,824	155,960	-2.0%
Energy Futures	36	74.29	-51.7%	57.45	-37.5%	44	64	-31.3%
Commodities and Alternative Invest	977,480	869,993.19	12.4%	748,474.64	30.6%	870,534	778,856	11.8%
TOTAL FUTURES	3,195,251	3,500,784.48	-8.7%	3,328,861.86	-4.0%	3,885,325.39	3,859,394.29	0.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	458,288	574,321.38	-20.2%	484,470.64	-5.4%	570,438	588,511	-3.1%
Equity Index Options	358	423.81	-15.6%	572.5	-37.5%	614	600	2.3%
Commodities and Alternative Invest	192,902	174,965.05	10.3%	208,127.23	-7.3%	209,314	200,304	4.5%
TOTAL OPTIONS	651,547	749,710.24	-13.1%	693,170.36	-6.0%	780,366.21	789,414.77	-1.1%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2014.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CBOT Exchange ADV Report - Monthly

April 2015

Page 4 of 4

	ADV APR 2015	ADV APR 2014	% CHG	ADV MAR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
TOTAL COMBINED								
Interest Rate	2,539,709	3,044,937.95	-16.6%	2,921,343.59	-13.1%	3,432,361	3,513,025	-2.3%
Equity Index	136,671	160,524.24	-14.9%	144,029.32	-5.1%	153,438	156,560	-2.0%
Energy	36	74.29	-51.7%	57.45	-37.5%	44	64	-31.3%
Commodities and Alternative Invest	1,170,381	1,044,958.24	12.0%	956,601.86	22.3%	1,079,848	979,160	10.3%
GRAND TOTAL	3,846,798	4,250,494.71	-9.5%	4,022,032.23	-4.4%	4,665,691.59	4,648,809.06	0.4%

*** Note - KC HRW Wheat monthly and YTD volume comparatives to prior year is not using a complete year, since collection of 2013 volume data did not start until April 15, 2014.

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.