

**CBOT Exchange ADV Report - Monthly**

January 2015

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	ADV JAN 2015	ADV JAN 2014	% CHG	ADV DEC 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>Interest Rate Futures</b>								
30-YR BOND	397,809	279,575	42.3%	306,458.09	29.8%	397,809	369,798	7.6%
10-YR NOTE	1,374,959	1,105,625	24.4%	1,045,716.68	31.5%	1,374,959	1,351,132	1.8%
5-YR NOTE	736,964	622,934.38	18.3%	590,088.95	24.9%	736,964	779,481	-5.5%
2-YR NOTE	255,658	190,707.76	34.1%	229,736.41	11.3%	255,658	284,977	-10.3%
FED FUND	57,846	17,843.29	224.2%	51,317.45	12.7%	57,846	31,329	84.6%
5-YR SWAP RATE	2,294	2,014.48	13.9%	5,745.45	-60.1%	2,294	3,094	-25.8%
2-YR SWAP RATE	27	72.9	-63.1%	829.14	-96.8%	27	440	-93.9%
10-YR SWAP RATE	2,478	1,629.38	52.1%	7,300.73	-66.1%	2,478	3,112	-20.4%
ULTRA T-BOND	98,042	70,043.62	40.0%	83,153.41	17.9%	98,042	100,903	-2.8%
30-YR SWAP RATE	193	138.81	39.2%	377.27	-48.8%	193	248	-22.1%
<b>Interest Rate Options</b>								
30-YR BOND	97,161	53,993.19	80.0%	65,855	47.5%	97,161	65,101	49.2%
10-YR NOTE	496,277	403,621.43	23.0%	396,051.86	25.3%	496,277	399,460	24.2%
5-YR NOTE	92,714	111,476.1	-16.8%	103,225.68	-10.2%	92,714	113,341	-18.2%
2-YR NOTE	17,158	5,391.71	218.2%	17,278.77	-0.7%	17,158	9,873	73.8%
FED FUND	569	92.71	513.7%	54.59	942.3%	569	101	461.6%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
ULTRA T-BOND	1,044	91.62	1039.0%	1,532.64	-31.9%	1,044	622	67.8%
<b>Equity Index Futures</b>								
\$25 DJ	0	0	-	0.09	-100.0%	0	0	-100.0%
DJIA	729	401.1	81.7%	1,084.41	-32.8%	729	504	44.7%
MINI \$5 DOW	207,335	151,464.71	36.9%	162,476.23	27.6%	207,335	154,975	33.8%
DJ US REAL ESTATE	510	187	172.8%	953.09	-46.5%	510	481	6.1%
<b>Equity Index Options</b>								
DJIA	0	0.1	-100.0%	1	-100.0%	0	2	-100.0%
MINI \$5 DOW	804	612.71	31.2%	846.59	-5.0%	804	598	34.4%
<b>Energy Futures</b>								
ETHANOL FWD	44	94.9	-54.1%	43	1.4%	44	64	-32.4%

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
CORN	273,445	275,753.81	-0.8%	188,778.18	44.8%	273,445	275,545	-0.8%
SOYBEAN	178,516	175,841.05	1.5%	200,373.59	-10.9%	178,516	195,117	-8.5%
SOYBEAN MEAL	77,929	72,339.48	7.7%	73,631.27	5.8%	77,929	81,894	-4.8%
SOYBEAN OIL	99,267	83,434.19	19.0%	96,329.23	3.0%	99,267	94,323	5.2%
OATS	731	898.1	-18.6%	340.09	114.9%	731	796	-8.2%
ROUGH RICE	616	503.24	22.4%	1,234.41	-50.1%	616	896	-31.2%
WHEAT	113,202	109,117.38	3.7%	108,868.86	4.0%	113,202	125,881	-10.1%
MINI CORN	543	536.95	1.1%	657.95	-17.5%	543	684	-20.6%
MINI SOYBEAN	1,066	970.19	9.9%	1,381.86	-22.9%	1,066	1,257	-15.2%
MINI WHEAT	258	205.43	25.5%	438.68	-41.2%	258	401	-35.8%
ETHANOL	1,202	873.05	37.7%	762.41	57.7%	1,202	965	24.6%
DOW-UBS COMMOD INDEX	762	326.95	133.2%	1,644.77	-53.7%	762	1,014	-24.8%
GRAIN BASIS SWAPS	0	0	-	0	-	0	0	-100.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	0	-
FERTILIZER PRODUCS	84	44.29	90.2%	106.82	-21.1%	84	67	25.4%
DJ_UBS ROLL SELECT INDEX FU	17	0	-	53.45	-68.6%	17	16	4.0%

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<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
CORN	101,451	77,576.19	30.8%	55,087.86	84.2%	101,451	84,312	20.3%
SOYBEAN	77,005	49,009.43	57.1%	54,650.41	40.9%	77,005	71,098	8.3%
SOYBEAN MEAL	12,419	5,918.1	109.8%	8,258	50.4%	12,419	10,272	20.9%
SOYBEAN OIL	9,497	5,127.95	85.2%	5,559.05	70.8%	9,497	6,903	37.6%
SOYBEAN CRUSH	4	21.57	-82.2%	3.64	5.9%	4	12	-67.5%
OATS	135	151	-10.4%	29.64	356.4%	135	99	36.3%
ROUGH RICE	61	51.81	18.5%	88	-30.2%	61	65	-4.8%
WHEAT	34,648	21,995.62	57.5%	33,967.59	2.0%	34,648	26,150	32.5%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	203	701.1	-71.0%	49.09	313.8%	203	357	-43.1%
JULY-NOV SOYBEAN CAL SPRD	221	147.38	50.2%	43.91	404.1%	221	228	-3.1%
SOYBN NEARBY+2 CAL SPRD	0	2.38	-100.0%	13.64	-100.0%	0	34	-100.0%
WHEAT NEARBY+2 CAL SPRD	380	293.86	29.1%	199.41	90.3%	380	254	49.5%
CORN NEARBY+2 CAL SPRD	108	217.14	-50.4%	192	-43.9%	108	354	-69.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	5	-100.0%
JULY-DEC WHEAT CAL SPRD	26	35.76	-28.0%	0	-	26	24	6.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	4.55	-100.0%	0	1	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	4	-100.0%
DEC-DEC CORN CAL SPRD	7	0	-	9.5	-31.6%	7	11	-41.2%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	4	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	9.52	-100.0%	2.5	-100.0%	0	10	-100.0%
JULY-DEC SOY OIL CAL SPRD	1	0	-	0	-	1	1	23.5%
JULY-DEC SOYMEAL CAL SPRD	0	0.24	-100.0%	0	-	0	0	-100.0%
WHEAT-CORN ICSD	189	2.67	6978.0%	300	-37.1%	189	61	210.7%
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	15	15.71	-3.6%	0	-	15	2	777.7%
MAR-DEC CORN CAL SPRD	272	2.86	9402.6%	185.23	46.6%	272	16	1554.6%
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	-	13.64	-100.0%	0	2	-100.0%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-	0	1	-100.0%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	2,926,270	2,290,584.62	27.8%	2,320,723.59	26.1%	2,926,270	2,924,514	0.1%
Equity Index Futures	208,574	152,052.81	37.2%	164,513.82	26.8%	208,574	155,960	33.7%
Energy Futures	44	94.9	-54.1%	43	1.4%	44	64	-32.4%
Commodities and Alternative Invest	747,637	720,844.1	3.7%	674,601.59	10.8%	747,637	778,856	-4.0%
<b>TOTAL FUTURES</b>	<b>3,882,524</b>	<b>3,163,576.43</b>	<b>22.7%</b>	<b>3,159,882</b>	<b>22.9%</b>	<b>3,882,524</b>	<b>3,859,394.29</b>	<b>0.6%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	704,922	574,666.76	22.7%	583,998.55	20.7%	704,922	588,511	19.8%
Equity Index Options	804	612.81	31.2%	847.59	-5.1%	804	600	34.0%
Commodities and Alternative Invest	236,641	161,280.29	46.7%	158,657.64	49.2%	236,641	200,304	18.1%
<b>TOTAL OPTIONS</b>	<b>942,367</b>	<b>736,559.86</b>	<b>27.9%</b>	<b>743,503.77</b>	<b>26.7%</b>	<b>942,367</b>	<b>789,414.77</b>	<b>19.4%</b>

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<b>TOTAL COMBINED</b>								
Interest Rate	3,631,192	2,865,251.38	26.7%	2,904,722.14	25.0%	3,631,192	3,513,025	3.4%
Equity Index	209,378	152,665.62	37.1%	165,361.41	26.6%	209,378	156,560	33.7%
Energy	44	94.9	-54.1%	43	1.4%	44	64	-32.4%
Commodities and Alternative Invest	984,278	882,124.38	11.6%	833,259.23	18.1%	984,278	979,160	0.5%
<b>GRAND TOTAL</b>	<b>4,824,891</b>	<b>3,900,136.29</b>	<b>23.7%</b>	<b>3,903,385.77</b>	<b>23.6%</b>	<b>4,824,891</b>	<b>4,648,809.06</b>	<b>3.8%</b>

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