

CBOT Exchange ADV Report - Monthly

August 2015

Page 1 of 4

	ADV AUG 2015	ADV AUG 2014	% CHG	ADV JUL 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	354,225	473,734.48	-25.2%	247,904.91	42.9%	309,119	369,798	-16.4%
10-YR NOTE	1,632,720	1,623,203.62	0.6%	1,071,575	52.4%	1,392,808	1,351,132	3.1%
5-YR NOTE	1,088,411	978,393.14	11.2%	575,826.14	89.0%	791,962	779,481	1.6%
2-YR NOTE	520,631	434,319.62	19.9%	226,531.77	129.8%	357,681	284,977	25.5%
FED FUND	119,857	37,332.1	221.1%	78,804.23	52.1%	70,519	31,329	125.1%
5-YR SWAP RATE	1,698	2,719.48	-37.6%	1,296.5	31.0%	2,451	3,094	-20.8%
2-YR SWAP RATE	105	244.86	-56.9%	1.82	5698.5%	133	440	-69.8%
10-YR SWAP RATE	1,346	1,049	28.3%	1,421.86	-5.3%	2,773	3,112	-10.9%
ULTRA T-BOND	175,968	157,819	11.5%	86,769.23	102.8%	122,476	100,903	21.4%
30-YR SWAP RATE	105	224.14	-53.2%	68.45	53.2%	173	248	-30.1%
Interest Rate Options								
30-YR BOND	95,166	74,633.95	27.5%	109,410.73	-13.0%	89,128	65,101	36.9%
10-YR NOTE	366,478	402,851.38	-9.0%	432,136.14	-15.2%	431,998	399,460	8.1%
5-YR NOTE	95,887	113,120.62	-15.2%	86,082.05	11.4%	86,218	113,341	-23.9%
2-YR NOTE	9,678	7,061.67	37.0%	6,290.55	53.8%	9,881	9,873	0.1%
FED FUND	1,074	87.29	1130.2%	692.14	55.1%	1,352	101	1234.1%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
ULTRA T-BOND	641	370.14	73.2%	300.23	113.6%	540	622	-13.2%
Equity Index Futures								
\$25 DJ	0	0.95	-100.0%	0	-	0	0	-100.0%
DJIA	0	507.43	-100.0%	0	-	221	504	-56.1%
MINI \$5 DOW	221,488	127,797.43	73.3%	139,258.23	59.0%	157,289	154,975	1.5%
DJ US REAL ESTATE	497	280.62	77.2%	437.18	13.7%	588	481	22.2%
Equity Index Options								
DJIA	0	0.52	-100.0%	0	-	0	2	-90.8%
MINI \$5 DOW	949	497.71	90.6%	294.41	222.2%	546	598	-8.8%
Energy Futures								
ETHANOL FWD	33	87.05	-62.4%	34.82	-6.0%	39	64	-39.3%

CBOT Exchange ADV Report - Monthly

August 2015

Page 2 of 4

	ADV AUG 2015	ADV AUG 2014	% CHG	ADV JUL 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Commodities and Alternative Investments								
Futures								
CORN	373,137	275,302.14	35.5%	388,781.41	-4.0%	353,531	275,545	28.3%
SOYBEAN	202,706	141,307.52	43.5%	201,171.82	0.8%	213,500	195,117	9.4%
SOYBEAN MEAL	102,160	79,260.29	28.9%	99,151.95	3.0%	95,308	81,894	16.4%
SOYBEAN OIL	114,888	84,542.76	35.9%	107,224.45	7.1%	110,689	94,323	17.4%
OATS	664	645.52	2.9%	518.14	28.2%	800	796	0.6%
ROUGH RICE	1,826	1,204.67	51.6%	891.36	104.8%	1,177	896	31.4%
MINI CORN	498	618.1	-19.4%	795.86	-37.4%	570	684	-16.6%
MINI SOYBEAN	786	833.95	-5.7%	989.55	-20.6%	941	1,257	-25.1%
MINI WHEAT	366	514.19	-28.7%	396.95	-7.7%	362	401	-9.9%
ETHANOL	548	828.52	-33.9%	817.32	-33.0%	843	965	-12.6%
DOW-UBS COMMOD INDEX	1,017	834.62	21.9%	1,156.09	-12.0%	1,209	1,014	19.2%
GRAIN BASIS SWAPS	0	0	-	0	-	0	0	-100.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	0	-
FERTILIZER PRODUCTS	84	66.19	26.6%	73.64	13.8%	96	67	42.6%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	30.18	-99.1%	35	16	118.7%
KC WHEAT	38,101	25,382.19	50.1%	25,477.14	49.5%	30,866	23,290	32.5%
CHI WHEAT	141,027	120,553.05	17.0%	125,157.77	12.7%	131,570	102,591	28.2%
Intercommodity Spread	0	0	-	0	-	0	0	-

CBOT Exchange ADV Report - Monthly

August 2015

Page 3 of 4

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Commodities and Alternative Investments								
Options								
CORN	110,160	76,321.81	44.3%	180,706.23	-39.0%	109,541	84,312	29.9%
SOYBEAN	76,477	72,800.29	5.1%	86,455.59	-11.5%	78,843	71,098	10.9%
SOYBEAN MEAL	9,688	9,432.48	2.7%	9,532.82	1.6%	11,822	10,272	15.1%
SOYBEAN OIL	9,196	8,021.71	14.6%	8,248.27	11.5%	7,723	6,903	11.9%
SOYBEAN CRUSH	20	8.67	135.7%	3.09	560.9%	5	12	-54.0%
OATS	73	97.67	-25.2%	65.82	11.1%	89	99	-10.6%
ROUGH RICE	83	85.1	-2.1%	154.23	-46.0%	85	65	32.2%
WHEAT	0	0	-	0	-	3	1	94.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	9	21.67	-59.3%	0	-	140	357	-60.9%
JULY-NOV SOYBEAN CAL SPRD	0	2.24	-100.0%	0	-	200	228	-12.4%
SOYBN NEARBY+2 CAL SPRD	0	72.86	-100.0%	0	-	2	34	-95.0%
WHEAT NEARBY+2 CAL SPRD	904	368.1	145.5%	1,116.64	-19.1%	620	254	144.2%
CORN NEARBY+2 CAL SPRD	252	525.43	-52.0%	137.91	82.8%	203	354	-42.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	1.59	-100.0%	0	5	-95.7%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	10.86	-100.0%	2	0	-
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	76	24	211.4%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	2	1	114.3%
DEC-JULY CORN CAL SPRD	7	2.38	200.0%	127.27	-94.4%	44	4	1009.4%
DEC-DEC CORN CAL SPRD	25	28.57	-13.3%	19.05	30.0%	11	11	-3.7%
NOV-JULY SOYBEAN CAL SPRD	0	26	-100.0%	0	-	0	4	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	2.38	-100.0%	0	-	0	10	-95.5%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	0	1	-73.5%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
WHEAT-CORN ICSD	214	0	-	20.45	945.3%	80	61	31.4%
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	-	2	2	9.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	32	16	97.0%
KC WHEAT	1,100	1,192.81	-7.8%	1,064.05	3.3%	2,240	1,756	27.5%
CHI WHEAT	20,491	21,819.81	-6.1%	38,044	-46.1%	33,275	24,393	36.4%
Intercommodity Spread	0	0	-	1.82	-100.0%	4	0	4652.9%
DEC-JUL SOYBEAN OIL CSO	0	1.43	-100.0%	0	-	0	1	-100.0%
NOV-DEC SOYBEAN CSO	0	0	-	0	-	0	3	-100.0%
SEP-DEC SOYBEAN MEAL CSO	3	0	-	0	-	6	0	-
MAR-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	19.05	-100.0%	0	-	0	2	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,895,067	3,709,039.43	5.0%	2,290,199.91	70.1%	3,050,095	2,924,514	4.3%
Equity Index Futures	221,985	128,586.43	72.6%	139,695.41	58.9%	158,097	155,960	1.4%
Energy Futures	33	87.05	-62.4%	34.82	-6.0%	39	64	-39.3%
Commodities and Alternative Invest	977,810	731,893.71	33.6%	952,633.64	2.6%	941,497	778,856	20.9%
TOTAL FUTURES	5,094,894	4,569,606.62	11.5%	3,382,563.77	50.6%	4,149,728.4	3,859,394.29	7.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	568,923	598,125.05	-4.9%	634,911.82	-10.4%	619,116	588,511	5.2%
Equity Index Options	949	498.24	90.4%	294.41	222.2%	546	600	-9.1%
Commodities and Alternative Invest	228,700	190,850.43	19.8%	325,709.68	-29.8%	245,050	200,304	22.3%
TOTAL OPTIONS	798,572	789,473.71	1.2%	960,915.91	-16.9%	864,712.24	789,414.77	9.5%

CBOT Exchange ADV Report - Monthly

August 2015

Page 4 of 4

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TOTAL COMBINED								
Interest Rate	4,463,990	4,307,164.48	3.6%	2,925,111.73	52.6%	3,669,211	3,513,025	4.4%
Equity Index	222,933	129,084.67	72.7%	139,989.82	59.2%	158,643	156,560	1.3%
Energy	33	87.05	-62.4%	34.82	-6.0%	39	64	-39.3%
Commodities and Alternative Invest	1,206,510	922,744.14	30.8%	1,278,343.32	-5.6%	1,186,548	979,160	21.2%
GRAND TOTAL	5,893,466	5,359,080.33	10.0%	4,343,479.68	35.7%	5,014,440.64	4,648,809.06	7.9%