

CBOT Exchange ADV Report - Monthly
 May 2015

	ADV MAY 2015	ADV MAY 2014	% CHG	ADV APR 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	341,634	459,468.9	-25.6%	215,795.55	58.3%	323,602	369,798	-12.5%
10-YR NOTE	1,900,284	1,646,157.48	15.4%	1,015,627.5	87.1%	1,420,627	1,351,132	5.1%
5-YR NOTE	1,046,495	974,930.81	7.3%	528,157.18	98.1%	798,400	779,481	2.4%
2-YR NOTE	538,825	390,798.52	37.9%	197,722.36	172.5%	365,221	284,977	28.2%
FED FUND	54,601	18,526.67	194.7%	50,501.82	8.1%	57,969	31,329	85.0%
5-YR SWAP RATE	1,998	1,680.14	18.9%	1,509.95	32.3%	2,433	3,094	-21.3%
2-YR SWAP RATE	53	408.95	-87.1%	37.45	41.1%	135	440	-69.4%
10-YR SWAP RATE	1,532	1,105.95	38.5%	1,925.59	-20.5%	2,683	3,112	-13.8%
ULTRA T-BOND	179,013	146,065.38	22.6%	69,988.32	155.8%	124,165	100,903	23.1%
30-YR SWAP RATE	133	158.57	-16.2%	156	-14.8%	211	248	-15.1%
Interest Rate Options								
30-YR BOND	108,792	72,510.81	50.0%	68,375.18	59.1%	79,679	65,101	22.4%
10-YR NOTE	522,367	396,008.57	31.9%	319,436.77	63.5%	423,242	399,460	6.0%
5-YR NOTE	75,069	104,681.67	-28.3%	62,915	19.3%	83,390	113,341	-26.4%
2-YR NOTE	5,104	7,857.52	-35.0%	5,744.64	-11.1%	9,520	9,873	-3.6%
FED FUND	931	0	-	1,684.27	-44.7%	1,715	101	1592.4%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
ULTRA T-BOND	1,059	656.9	61.2%	131.82	703.5%	637	622	2.4%
Equity Index Futures								
\$25 DJ	0	0.43	-100.0%	0	-	0	0	-100.0%
DJIA	129	185.95	-30.8%	161.23	-20.2%	335	504	-33.6%
MINI \$5 DOW	127,917	125,606.95	1.8%	135,823.77	-5.8%	147,213	154,975	-5.0%
DJ US REAL ESTATE	495	315.62	57.0%	328.55	50.8%	561	481	16.7%
Equity Index Options								
DJIA	0	9.33	-100.0%	0	-	0	2	-89.7%
MINI \$5 DOW	364	793.71	-54.2%	357.59	1.8%	565	598	-5.5%
Energy Futures								
ETHANOL FWD	37	74.9	-50.5%	35.91	3.3%	43	64	-33.5%

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Commodities and Alternative Investments								
Futures								
CORN	297,875	219,688.24	35.6%	357,281.95	-16.6%	312,706	275,545	13.5%
SOYBEAN	171,127	138,792.19	23.3%	228,626.18	-25.2%	202,924	195,117	4.0%
SOYBEAN MEAL	82,786	54,205	52.7%	96,276.14	-14.0%	85,661	81,894	4.6%
SOYBEAN OIL	102,130	69,059.05	47.9%	114,872.36	-11.1%	102,792	94,323	9.0%
OATS	758	568.48	33.3%	1,147.41	-34.0%	849	796	6.6%
ROUGH RICE	719	530.24	35.6%	1,873.59	-61.6%	1,062	896	18.6%
WHEAT	145,943	113,767	28.3%	174,214.14	-16.2%	147,994	125,881	17.6%
MINI CORN	384	545.38	-29.6%	432.55	-11.2%	507	684	-25.9%
MINI SOYBEAN	560	1,002.14	-44.1%	750.32	-25.4%	910	1,257	-27.6%
MINI WHEAT	358	416.67	-14.0%	318.14	12.6%	313	401	-21.9%
ETHANOL	1,001	960.38	4.2%	911.59	9.8%	920	965	-4.7%
DOW-UBS COMMOD INDEX	709	262.19	170.4%	683.55	3.7%	927	1,014	-8.6%
GRAIN BASIS SWAPS	0	2.48	-100.0%	0	-	0	0	-100.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	0	-
FERTILIZER PRODUCTS	111	52.62	111.0%	92.05	20.6%	109	67	62.3%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	0	-	29	16	81.2%

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Commodities and Alternative Investments								
Options								
CORN	93,626	71,712.19	30.6%	75,199.27	24.5%	87,118	84,312	3.3%
SOYBEAN	66,877	55,535.71	20.4%	70,846.14	-5.6%	72,506	71,098	2.0%
SOYBEAN MEAL	12,188	8,519.33	43.1%	12,129.95	0.5%	11,670	10,272	13.6%
SOYBEAN OIL	8,477	7,745.62	9.4%	5,106.45	66.0%	7,203	6,903	4.3%
SOYBEAN CRUSH	8	3.71	112.7%	0.09	8590.9%	4	12	-67.0%
OATS	62	99.81	-37.5%	133.05	-53.1%	97	99	-2.6%
ROUGH RICE	69	69.76	-1.1%	59.82	15.3%	68	65	6.1%
WHEAT	43,511	32,023.86	35.9%	28,379.86	53.3%	32,759	26,150	25.3%
JULY-JULY WHEAT CAL SPRD	0	8.43	-100.0%	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	140	899.76	-84.5%	10.91	1181.5%	112	357	-68.8%
JULY-NOV SOYBEAN CAL SPRD	459	487.43	-5.7%	280.18	64.0%	276	228	20.7%
SOYBN NEARBY+2 CAL SPRD	5	17.19	-70.9%	0	-	1	34	-97.1%
WHEAT NEARBY+2 CAL SPRD	513	363.19	41.2%	569.18	-9.9%	507	254	99.7%
CORN NEARBY+2 CAL SPRD	311	1,214.62	-74.4%	65.27	375.7%	122	354	-65.4%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	5	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
JULY-DEC WHEAT CAL SPRD	167	42.71	290.0%	99.32	67.7%	81	24	232.3%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	3	1	249.5%
DEC-JULY CORN CAL SPRD	35	0	-	0	-	8	4	93.8%
DEC-DEC CORN CAL SPRD	2	1.43	40.0%	3.82	-47.6%	4	11	-64.5%
NOV-JULY SOYBEAN CAL SPRD	0	1.95	-100.0%	0	-	0	4	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	0	-	0	-	0	10	-100.0%
JULY-DEC SOY OIL CAL SPRD	1	0	-	0	-	0	1	-56.8%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
WHEAT-CORN IC50	120	102.62	16.9%	18.18	560.0%	71	61	16.7%
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	0	0	-	0	-	3	2	77.7%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	53	16	221.3%
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%
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-	0	1	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	4,064,568	3,639,301.38	11.7%	2,081,421.73	95.3%	3,095,446	2,924,514	5.8%
Equity Index Futures	128,541	126,108.95	1.9%	136,313.55	-5.7%	148,109	155,960	-5.0%
Energy Futures	37	74.9	-50.5%	35.91	3.3%	43	64	-33.5%
Commodities and Alternative Invest	804,460	599,852.05	34.1%	977,479.95	-17.7%	857,704	778,856	10.1%
TOTAL FUTURES	4,997,606	4,365,337.29	14.5%	3,195,251.14	56.4%	4,101,302.19	3,859,394.29	6.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	713,322	581,715.48	22.6%	458,287.68	55.6%	598,183	588,511	1.6%
Equity Index Options	364	803.05	-54.7%	357.59	1.8%	565	600	-5.8%
Commodities and Alternative Invest	226,570	178,849.33	26.7%	192,901.5	17.5%	212,665	200,304	6.2%
TOTAL OPTIONS	940,256	761,367.86	23.5%	651,546.77	44.3%	811,412.82	789,414.77	2.8%

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TOTAL COMBINED								
Interest Rate	4,777,890	4,221,016.86	13.2%	2,539,709.41	88.1%	3,693,629	3,513,025	5.1%
Equity Index	128,905	126,912	1.6%	136,671.14	-5.7%	148,674	156,560	-5.0%
Energy	37	74.9	-50.5%	35.91	3.3%	43	64	-33.5%
Commodities and Alternative Invest	1,031,030	778,701.38	32.4%	1,170,381.46	-11.9%	1,070,369	979,160	9.3%
GRAND TOTAL	5,937,862	5,126,705.14	15.8%	3,846,797.91	54.4%	4,912,715.01	4,648,809.06	5.7%

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