

CBOT Exchange ADV Report - Monthly

June 2015

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	ADV JUN 2015	ADV JUN 2014	% CHG	ADV MAY 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	259,469	335,470.43	-22.7%	341,633.65	-24.1%	312,314	369,798	-15.5%
10-YR NOTE	1,354,791	1,147,548.48	18.1%	1,900,284.3	-28.7%	1,409,040	1,351,132	4.3%
5-YR NOTE	694,980	647,873.29	7.3%	1,046,494.6	-33.6%	780,198	779,481	0.1%
2-YR NOTE	297,987	209,742.24	42.1%	538,825.2	-44.7%	353,388	284,977	24.0%
FED FUND	73,895	27,377.86	169.9%	54,601.45	35.3%	60,772	31,329	94.0%
5-YR SWAP RATE	4,405	4,856.71	-9.3%	1,997.9	120.5%	2,780	3,094	-10.1%
2-YR SWAP RATE	281	535.19	-47.5%	52.85	431.3%	160	440	-63.5%
10-YR SWAP RATE	5,902	6,510.05	-9.3%	1,531.55	285.4%	3,250	3,112	4.4%
ULTRA T-BOND	99,217	76,052.71	30.5%	179,013.2	-44.6%	119,774	100,903	18.7%
30-YR SWAP RATE	170	455.62	-62.8%	132.95	27.6%	203	248	-18.0%
Interest Rate Options								
30-YR BOND	107,320	52,302.43	105.2%	108,791.75	-1.4%	84,544	65,101	29.9%
10-YR NOTE	535,394	355,297.38	50.7%	522,367.35	2.5%	442,981	399,460	10.9%
5-YR NOTE	90,369	129,926.71	-30.4%	75,068.6	20.4%	84,618	113,341	-25.3%
2-YR NOTE	15,352	7,485.86	105.1%	5,104.25	200.8%	10,546	9,873	6.8%
FED FUND	577	0.62	93166.3%	931.1	-38.0%	1,515	101	1394.8%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
ULTRA T-BOND	227	369.86	-38.5%	1,059.15	-78.5%	565	622	-9.2%
Equity Index Futures								
\$25 DJ	0	0	-	0	-	0	0	-100.0%
DJIA	123	651.76	-81.2%	128.7	-4.8%	297	504	-41.0%
MINI \$5 DOW	161,211	125,766.14	28.2%	127,917	26.0%	149,676	154,975	-3.4%
DJ US REAL ESTATE	947	928.43	2.0%	495.4	91.2%	629	481	30.9%
Equity Index Options								
DJIA	0	7	-93.5%	0	-	0	2	-87.7%
MINI \$5 DOW	320	437.05	-26.7%	363.9	-12.0%	522	598	-12.7%
Energy Futures								
ETHANOL FWD	32	87.81	-63.9%	37.1	-14.5%	41	64	-36.5%

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Commodities and Alternative Investments								
Futures								
CORN	490,702	317,991.38	54.3%	297,874.65	64.7%	344,033	275,545	24.9%
SOYBEAN	285,643	187,114.67	52.7%	171,126.5	66.9%	217,483	195,117	11.5%
SOYBEAN MEAL	130,084	86,279.05	50.8%	82,785.5	57.1%	93,480	81,894	14.1%
SOYBEAN OIL	147,116	104,755.52	40.4%	102,130.35	44.0%	110,593	94,323	17.2%
OATS	988	928.14	6.4%	757.6	30.4%	873	796	9.7%
ROUGH RICE	1,381	1,126.9	22.5%	719.25	92.0%	1,118	896	24.9%
WHEAT	225,922	144,235.62	56.6%	145,943.25	54.8%	161,710	125,881	28.5%
MINI CORN	710	612.86	15.9%	384.1	84.9%	543	684	-20.7%
MINI SOYBEAN	1,183	909	30.1%	560.05	111.2%	958	1,257	-23.8%
MINI WHEAT	548	417.33	31.3%	358.35	52.9%	355	401	-11.6%
ETHANOL	794	1,182.95	-32.9%	1,000.65	-20.7%	897	965	-7.0%
DOW-UBS COMMOD INDEX	2,763	1,915.71	44.2%	708.85	289.8%	1,250	1,014	23.3%
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	67	67.62	-0.2%	111	-39.2%	102	67	51.4%
DJ_UBS ROLL SELECT INDEX FU	102	40.24	154.3%	0	-	42	16	160.8%

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Commodities and Alternative Investments								
Options								
CORN	142,771	86,593.52	64.9%	93,625.65	52.5%	96,913	84,312	14.9%
SOYBEAN	103,157	54,077.86	90.8%	66,876.55	54.3%	77,901	71,098	9.6%
SOYBEAN MEAL	16,865	9,409.14	79.2%	12,188.3	38.4%	12,584	10,272	22.5%
SOYBEAN OIL	8,223	7,868.38	4.5%	8,477.1	-3.0%	7,383	6,903	6.9%
SOYBEAN CRUSH	1	6.95	-89.5%	7.9	-90.8%	3	12	-71.8%
OATS	90	67.76	32.2%	62.4	43.6%	95	99	-3.9%
ROUGH RICE	97	104.95	-7.1%	69	41.2%	74	65	14.0%
WHEAT	58,163	23,192.62	150.8%	43,510.95	33.7%	37,230	26,150	42.4%
JULY-JULY WHEAT CAL SPRD	0	0.76	-100.0%	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	535	278.67	92.0%	139.8	282.6%	186	357	-47.9%
JULY-NOV SOYBEAN CAL SPRD	238	773.19	-69.3%	459.45	-48.3%	269	228	17.7%
SOYBN NEARBY+2 CAL SPRD	8	27.9	-70.7%	5	63.6%	2	34	-93.3%
WHEAT NEARBY+2 CAL SPRD	380	357.52	6.4%	512.95	-25.8%	485	254	91.0%
CORN NEARBY+2 CAL SPRD	601	388.1	54.9%	310.5	93.7%	207	354	-41.5%
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	199	62.29	220.2%	166.6	19.7%	102	24	318.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	2	1	188.0%
DEC-JULY CORN CAL SPRD	169	0	-	35	383.1%	36	4	802.2%
DEC-DEC CORN CAL SPRD	20	0	-	2	913.6%	7	11	-38.5%
NOV-JULY SOYBEAN CAL SPRD	0	19.05	-100.0%	0	-	0	4	-100.0%
SOY OIL NEARBY+2 CAL SPRD	3	17.62	-80.7%	0	-	1	10	-93.9%
JULY-DEC SOY OIL CAL SPRD	0	1.43	-100.0%	1	-100.0%	0	1	-64.4%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
WHEAT-CORN IC50	53	31.19	70.5%	120	-55.7%	68	61	11.5%
AUG-NOV SOYBEAN CAL SPRD	0	77.38	-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	-	3	2	46.4%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	43	16	164.7%
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	45	0	-	0	-	8	0	-
DEC-JUL SOYBEAN OIL CSO	0	7.38	-100.0%	0	-	0	1	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,791,096	2,456,422.57	13.6%	4,064,567.65	-31.3%	3,041,881	2,924,514	4.0%
Equity Index Futures	162,281	127,346.33	27.4%	128,541.1	26.2%	150,603	155,960	-3.4%
Energy Futures	32	87.81	-63.9%	37.1	-14.5%	41	64	-36.5%
Commodities and Alternative Invest	1,288,004	847,579.48	52.0%	804,460.1	60.1%	933,437	778,856	19.8%
TOTAL FUTURES	4,241,412	3,431,436.19	23.6%	4,997,605.95	-15.1%	4,125,961.53	3,859,394.29	6.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	749,240	545,382.86	37.4%	713,322.2	5.0%	624,769	588,511	6.2%
Equity Index Options	321	444.05	-27.8%	363.9	-11.8%	522	600	-13.0%
Commodities and Alternative Invest	331,620	183,363.67	80.9%	226,570.15	46.4%	233,601	200,304	16.6%
TOTAL OPTIONS	1,081,181	729,190.57	48.3%	940,256.25	15.0%	858,892.03	789,414.77	8.8%

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TOTAL COMBINED								
Interest Rate	3,540,336	3,001,805.43	17.9%	4,777,889.85	-25.9%	3,666,649	3,513,025	4.4%
Equity Index	162,601	127,790.38	27.2%	128,905	26.1%	151,125	156,560	-3.5%
Energy	32	87.81	-63.9%	37.1	-14.5%	41	64	-36.5%
Commodities and Alternative Invest	1,619,624	1,030,943.14	57.1%	1,031,030.25	57.1%	1,167,038	979,160	19.2%
GRAND TOTAL	5,322,593	4,160,626.76	27.9%	5,937,862.2	-10.4%	4,984,853.56	4,648,809.06	7.2%

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