

CBOT Exchange ADV Report - Monthly

March 2015

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	ADV MAR 2015	ADV MAR 2014	% CHG	ADV FEB 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
Interest Rate Futures								
30-YR BOND	235,602	327,032.76	-28.0%	453,231.47	-48.0%	356,571	369,798	-3.6%
10-YR NOTE	1,125,943	1,317,870.67	-14.6%	1,773,956.79	-36.5%	1,409,428	1,351,132	4.3%
5-YR NOTE	637,306	764,790.52	-16.7%	1,101,359.84	-42.1%	814,522	779,481	4.5%
2-YR NOTE	277,664	222,390.14	24.9%	593,139.53	-53.2%	368,712	284,977	29.4%
FED FUND	67,291	22,410	200.3%	59,496.74	13.1%	61,766	31,329	97.2%
5-YR SWAP RATE	4,523	5,021.76	-9.9%	1,688.79	167.8%	2,909	3,094	-6.0%
2-YR SWAP RATE	495	408.71	21.0%	30.21	1537.4%	197	440	-55.3%
10-YR SWAP RATE	5,980	6,193.1	-3.4%	1,172.11	410.2%	3,334	3,112	7.1%
ULTRA T-BOND	81,664	90,039.1	-9.3%	205,869.11	-60.3%	125,721	100,903	24.6%
30-YR SWAP RATE	406	554.14	-26.8%	147.68	174.8%	256	248	3.1%
Interest Rate Options								
30-YR BOND	56,424	63,125.86	-10.6%	70,645.58	-20.1%	74,210	65,101	14.0%
10-YR NOTE	328,122	414,886.43	-20.9%	472,357.47	-30.5%	428,181	399,460	7.2%
5-YR NOTE	88,357	113,966.86	-22.5%	100,291.84	-11.9%	93,503	113,341	-17.5%
2-YR NOTE	8,018	11,491.86	-30.2%	12,238.47	-34.5%	12,329	9,873	24.9%
FED FUND	3,242	214.38	1412.2%	2,012.63	61.1%	1,983	101	1856.8%
FLEX 30-YR BOND	0	0	-	0	-	0	13	-100.0%
ULTRA T-BOND	309	254.19	21.4%	729.21	-57.7%	681	622	9.4%
Equity Index Futures								
\$25 DJ	0	0	-	0	-	0	0	-100.0%
DJIA	494	665.14	-25.8%	153	222.8%	465	504	-7.7%
MINI \$5 DOW	142,090	188,809.62	-24.7%	123,357.21	15.2%	157,647	154,975	1.7%
DJ US REAL ESTATE	873	821.76	6.3%	593.26	47.2%	667	481	38.7%
Equity Index Options								
DJIA	1	2.05	-53.4%	0.05	1714.8%	0	2	-82.7%
MINI \$5 DOW	572	404.29	41.4%	758.32	-24.6%	706	598	18.0%
Energy Futures								
ETHANOL FWD	57	40.67	41.3%	39.47	45.6%	47	64	-26.6%

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Commodities and Alternative Investments								
Futures								
CORN	277,782	274,868.38	1.1%	358,470.58	-22.5%	301,493	275,545	9.4%
SOYBEAN	182,328	172,090.43	5.9%	256,175.63	-28.8%	204,080	195,117	4.6%
SOYBEAN MEAL	73,989	67,127.14	10.2%	98,053.89	-24.5%	82,776	81,894	1.1%
SOYBEAN OIL	76,522	78,930.43	-3.1%	123,628.68	-38.1%	98,652	94,323	4.6%
OATS	566	894.57	-36.7%	1,048.58	-46.0%	771	796	-3.2%
ROUGH RICE	546	519.57	5.1%	1,551.63	-64.8%	882	896	-1.5%
WHEAT	132,204	136,434.9	-3.1%	174,701	-24.3%	139,210	125,881	10.6%
MINI CORN	504	969.38	-48.0%	687.89	-26.7%	574	684	-16.1%
MINI SOYBEAN	844	1,384.57	-39.0%	1,377.11	-38.7%	1,083	1,257	-13.8%
MINI WHEAT	305	606.1	-49.8%	328.84	-7.4%	297	401	-26.0%
ETHANOL	796	978.43	-18.7%	689.63	15.4%	896	965	-7.1%
DOW-UBS COMMOD INDEX	1,863	1,738.14	7.2%	527.95	252.8%	1,086	1,014	7.1%
GRAIN BASIS SWAPS	0	0	-	0	-	0	0	-100.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	0	-
FERTILIZER PRODUCTS	105	62.86	67.0%	157.11	-33.2%	114	67	70.4%
DJ_UBS ROLL SELECT INDEX FU	122	41.52	193.4%	0	-	49	16	206.0%

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Commodities and Alternative Investments								
Options								
CORN	91,557	90,662.43	1.0%	73,840.11	24.0%	89,282	84,312	5.9%
SOYBEAN	67,164	53,587.19	25.3%	81,803.47	-17.9%	74,950	71,098	5.4%
SOYBEAN MEAL	10,113	5,771.57	75.2%	11,604.42	-12.9%	11,333	10,272	10.3%
SOYBEAN OIL	6,349	7,593	-16.4%	6,864.79	-7.5%	7,542	6,903	9.2%
SOYBEAN CRUSH	2	4.19	-56.6%	6.58	-72.4%	4	12	-66.5%
OATS	65	111.1	-41.2%	86.16	-24.2%	95	99	-4.6%
ROUGH RICE	85	62.62	35.1%	66.53	27.2%	71	65	10.6%
WHEAT	31,630	38,341.57	-17.5%	25,831.84	22.4%	30,813	26,150	17.8%
JULY-JULY WHEAT CAL SPRD	0	4.43	-100.0%	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	46	750.57	-93.9%	178.21	-74.4%	139	357	-61.2%
JULY-NOV SOYBEAN CAL SPRD	258	317	-18.6%	154.37	67.3%	214	228	-6.4%
SOYBN NEARBY+2 CAL SPRD	0	36.48	-100.0%	0	-	0	34	-100.0%
WHEAT NEARBY+2 CAL SPRD	684	82.9	725.5%	357.32	91.5%	483	254	90.1%
CORN NEARBY+2 CAL SPRD	114	246	-53.7%	16.21	602.4%	81	354	-77.0%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	5	-100.0%
NOV-NOV SOYBEAN CAL SPRD	2	0	-	0	-	1	0	-
JULY-DEC WHEAT CAL SPRD	36	28.67	24.6%	78.42	-54.4%	46	24	88.5%
SOYMEAL NEARBY+2 CAL SPRD	5	0	-	10.53	-56.8%	5	1	490.2%
DEC-JULY CORN CAL SPRD	0	0	-	5.26	-100.0%	2	4	-59.1%
DEC-DEC CORN CAL SPRD	6	10.43	-44.2%	1.16	402.5%	5	11	-58.5%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	4	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	2.43	-100.0%	0	-	0	10	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	10.24	-100.0%	0	-	0	1	-59.5%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
WHEAT-CORN ICSD	14	0.24	5627.2%	22.37	-39.0%	74	61	21.4%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	16	-100.0%
MAY-NOV SOYBEAN CAL SPRD	0	11.9	-100.0%	0	-	0	1	-100.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0.68	-100.0%	5	2	200.1%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	89	16	442.5%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
NOV-DEC SOYBEAN CSO	0	2.38	-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	2,436,873	2,756,710.9	-11.6%	4,190,092.26	-41.8%	3,143,416	2,924,514	7.5%
Equity Index Futures	143,457	190,296.52	-24.6%	124,103.47	15.6%	158,779	155,960	1.8%
Energy Futures	57	40.67	41.3%	39.47	45.6%	47	64	-26.6%
Commodities and Alternative Invest	748,475	736,646.43	1.6%	1,017,398.53	-26.4%	831,963	778,856	6.8%
TOTAL FUTURES	3,328,862	3,683,694.52	-9.6%	5,331,633.74	-37.6%	4,134,204.62	3,859,394.29	7.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	484,471	603,939.57	-19.8%	658,275.21	-26.4%	610,886	588,511	3.8%
Equity Index Options	573	406.33	40.9%	758.37	-24.5%	706	600	17.7%
Commodities and Alternative Invest	208,127	197,637.33	5.3%	200,928.42	3.6%	215,234	200,304	7.5%
TOTAL OPTIONS	693,170	801,983.24	-13.6%	859,962	-19.4%	826,825.67	789,414.77	4.7%

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TOTAL COMBINED								
Interest Rate	2,921,344	3,360,650.48	-13.1%	4,848,367.47	-39.7%	3,754,301	3,513,025	6.9%
Equity Index	144,029	190,702.86	-24.5%	124,861.84	15.4%	159,485	156,560	1.9%
Energy	57	40.67	41.3%	39.47	45.6%	47	64	-26.6%
Commodities and Alternative Invest	956,602	934,283.76	2.4%	1,218,326.95	-21.5%	1,047,197	979,160	6.9%
GRAND TOTAL	4,022,032	4,485,677.76	-10.3%	6,191,595.74	-35.0%	4,961,030.3	4,648,809.06	6.7%

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