

## CBOT Exchange ADV Report - Monthly

February 2015

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	ADV FEB 2015	ADV FEB 2014	% CHG	ADV JAN 2015	% CHG	ADV Y.T.D 2015	ADV Y.T.D 2014	% CHG
<b>Interest Rate Futures</b>								
30-YR BOND	453,231	432,208.37	4.9%	397,808.65	13.9%	424,810	369,798	14.9%
10-YR NOTE	1,773,957	1,566,959.53	13.2%	1,374,959.3	29.0%	1,569,343	1,351,132	16.2%
5-YR NOTE	1,101,360	948,524.21	16.1%	736,964.1	49.4%	914,490	779,481	17.3%
2-YR NOTE	593,140	338,793.79	75.1%	255,657.5	132.0%	420,072	284,977	47.4%
FED FUND	59,497	17,967.68	231.1%	57,845.85	2.9%	58,650	31,329	87.2%
5-YR SWAP RATE	1,689	1,040.79	62.3%	2,294	-26.4%	1,999	3,094	-35.4%
2-YR SWAP RATE	30	167.21	-81.9%	26.9	12.3%	29	440	-93.5%
10-YR SWAP RATE	1,172	1,054.95	11.1%	2,478.15	-52.7%	1,842	3,112	-40.8%
ULTRA T-BOND	205,869	154,589	33.2%	98,041.9	110.0%	150,573	100,903	49.2%
30-YR SWAP RATE	148	232.84	-36.6%	193.25	-23.6%	171	248	-31.0%
<b>Interest Rate Options</b>								
30-YR BOND	70,646	60,854.05	16.1%	97,161.25	-27.3%	84,243	65,101	29.4%
10-YR NOTE	472,357	482,430.05	-2.1%	496,276.75	-4.8%	484,624	399,460	21.3%
5-YR NOTE	100,292	85,225.16	17.7%	92,713.65	8.2%	96,406	113,341	-14.9%
2-YR NOTE	12,238	5,358.63	128.4%	17,158	-28.7%	14,761	9,873	49.5%
FED FUND	2,013	0	-	569	253.7%	1,272	101	1155.7%
FLEX 30-YR BOND	0	168.42	-100.0%	0	-	0	13	-100.0%
ULTRA T-BOND	729	1,166.26	-37.5%	1,043.55	-30.1%	890	622	43.1%
<b>Equity Index Futures</b>								
\$25 DJ	0	0	-	0	-	0	0	-100.0%
DJIA	153	584.32	-73.8%	728.95	-79.0%	448	504	-11.0%
MINI \$5 DOW	123,357	163,981.26	-24.8%	207,334.6	-40.5%	166,423	154,975	7.4%
DJ US REAL ESTATE	593	210.58	181.7%	510.1	16.3%	551	481	14.5%
<b>Equity Index Options</b>								
DJIA	0	0.32	-83.3%	0	-	0	2	-98.8%
MINI \$5 DOW	758	540.79	40.2%	804.15	-5.7%	782	598	30.7%
<b>Energy Futures</b>								
ETHANOL FWD	39	81.42	-51.5%	43.6	-9.5%	42	64	-35.5%

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<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
CORN	358,471	400,760.47	-10.6%	273,445.1	31.1%	314,868	275,545	14.3%
SOYBEAN	256,176	267,923.42	-4.4%	178,516.1	43.5%	216,350	195,117	10.9%
SOYBEAN MEAL	98,054	100,950.84	-2.9%	77,928.65	25.8%	87,733	81,894	7.1%
SOYBEAN OIL	123,629	133,257.63	-7.2%	99,266.85	24.5%	111,135	94,323	17.8%
OATS	1,049	1,626.42	-35.5%	730.9	43.5%	886	796	11.3%
ROUGH RICE	1,552	1,189.53	30.4%	615.85	151.9%	1,072	896	19.7%
WHEAT	174,701	172,681.84	1.2%	113,201.65	54.3%	143,163	125,881	13.7%
MINI CORN	688	804.32	-14.5%	542.95	26.7%	614	684	-10.3%
MINI SOYBEAN	1,377	1,535.11	-10.3%	1,065.95	29.2%	1,218	1,257	-3.1%
MINI WHEAT	329	310.89	5.8%	257.75	27.6%	292	401	-27.1%
ETHANOL	690	1,098.63	-37.2%	1,202	-42.6%	952	965	-1.3%
DOW-UBS COMMOD INDEX	528	677.68	-22.1%	762.35	-30.7%	648	1,014	-36.1%
GRAIN BASIS SWAPS	0	0	-	0	-	0	0	-100.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	0	-
FERTILIZER PRODUCS	157	50.26	212.6%	84.25	86.5%	120	67	78.3%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	16.8	-100.0%	9	16	-46.7%

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<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
CORN	73,840	67,953.68	8.7%	101,450.8	-27.2%	87,999	84,312	4.4%
SOYBEAN	81,803	55,320.47	47.9%	77,005.2	6.2%	79,343	71,098	11.6%
SOYBEAN MEAL	11,604	10,053.95	15.4%	12,418.7	-6.6%	12,022	10,272	17.0%
SOYBEAN OIL	6,865	7,363.84	-6.8%	9,496.9	-27.7%	8,215	6,903	19.0%
SOYBEAN CRUSH	7	13.11	-49.8%	3.85	70.9%	5	12	-56.3%
OATS	86	147.32	-41.5%	135.25	-36.3%	111	99	12.2%
ROUGH RICE	67	44.74	48.7%	61.4	8.3%	64	65	-1.0%
WHEAT	25,832	21,053	22.7%	34,647.85	-25.4%	30,353	26,150	16.1%
JULY-JULY WHEAT CAL SPRD	0	10.53	-100.0%	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	178	751.89	-76.3%	203.15	-12.3%	191	357	-46.5%
JULY-NOV SOYBEAN CAL SPRD	154	234.89	-34.3%	221.35	-30.3%	189	228	-17.4%
SOYBN NEARBY+2 CAL SPRD	0	22.74	-100.0%	0	-	0	34	-100.0%
WHEAT NEARBY+2 CAL SPRD	357	173.32	106.2%	379.5	-5.8%	369	254	45.3%
CORN NEARBY+2 CAL SPRD	16	351.84	-95.4%	107.8	-85.0%	63	354	-82.1%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	5	-100.0%
JULY-DEC WHEAT CAL SPRD	78	57.11	37.3%	25.75	204.5%	51	24	111.8%
SOYMEAL NEARBY+2 CAL SPRD	11	0	-	0	-	5	1	515.4%
DEC-JULY CORN CAL SPRD	5	0	-	0	-	3	4	-36.0%
DEC-DEC CORN CAL SPRD	1	0	-	6.5	-82.2%	4	11	-64.8%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	4	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	65.79	-100.0%	0	-	0	10	-100.0%
JULY-DEC SOY OIL CAL SPRD	0	0.53	-100.0%	1.25	-100.0%	1	1	-36.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
WHEAT-CORN ICSD	22	0	-	188.75	-88.1%	108	61	77.3%
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	1	1.32	-48.0%	15.15	-95.5%	8	2	369.4%
MAR-DEC CORN CAL SPRD	0	0	-	271.5	-100.0%	139	16	748.5%
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%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	4,190,092	3,461,538.37	21.0%	2,926,269.6	43.2%	3,541,978	2,924,514	21.1%
Equity Index Futures	124,103	164,776.16	-24.7%	208,573.65	-40.5%	167,422	155,960	7.3%
Energy Futures	39	81.42	-51.5%	43.6	-9.5%	42	64	-35.5%
Commodities and Alternative Invest	1,017,399	1,082,867.05	-6.0%	747,637.15	36.1%	879,059	778,856	12.9%
<b>TOTAL FUTURES</b>	<b>5,331,634</b>	<b>4,709,263</b>	<b>13.2%</b>	<b>3,882,524</b>	<b>37.3%</b>	<b>4,588,500.54</b>	<b>3,859,394.29</b>	<b>18.9%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	658,275	635,202.58	3.6%	704,922.2	-6.6%	682,197	588,511	15.9%
Equity Index Options	758	541.11	40.2%	804.15	-5.7%	782	600	30.3%
Commodities and Alternative Invest	200,928	163,620.05	22.8%	236,640.65	-15.1%	219,242	200,304	9.5%
<b>TOTAL OPTIONS</b>	<b>859,962</b>	<b>799,363.74</b>	<b>7.6%</b>	<b>942,367</b>	<b>-8.7%</b>	<b>902,220.97</b>	<b>789,414.77</b>	<b>14.3%</b>

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<b>TOTAL COMBINED</b>								
Interest Rate	4,848,367	4,096,740.95	18.3%	3,631,191.8	33.5%	4,224,175	3,513,025	20.2%
Equity Index	124,862	165,317.26	-24.5%	209,377.8	-40.4%	168,203	156,560	7.4%
Energy	39	81.42	-51.5%	43.6	-9.5%	42	64	-35.5%
Commodities and Alternative Invest	1,218,327	1,246,487.11	-2.3%	984,277.8	23.8%	1,098,302	979,160	12.2%
<b>GRAND TOTAL</b>	<b>6,191,596</b>	<b>5,508,626.74</b>	<b>12.4%</b>	<b>4,824,891</b>	<b>28.3%</b>	<b>5,490,721.51</b>	<b>4,648,809.06</b>	<b>18.1%</b>

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