

CBOT Exchange ADV Report - Monthly

February 2014

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	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	432,208	566,242.84	-23.7%	279,575	54.6%	352,076	388,743	-9.4%
10-YR NOTE	1,566,960	1,766,965.84	-11.3%	1,105,625	41.7%	1,324,759	1,293,366	2.4%
5-YR NOTE	948,524	986,865.89	-3.9%	622,934.38	52.3%	777,590	695,747	11.8%
2-YR NOTE	338,794	389,934.37	-13.1%	190,707.76	77.7%	261,049	229,428	13.8%
FED FUND	17,968	14,359.32	25.1%	17,843.29	0.7%	17,902	18,452	-3.0%
10-YR SWAP	0	411.42	-100.0%	0	-	0	502	-100.0%
5-YR SWAP	0	261.58	-100.0%	0	-	0	315	-100.0%
5-YR SWAP RATE	1,041	1,349.89	-22.9%	2,014.48	-48.3%	1,552	2,048	-24.2%
2-YR SWAP RATE	167	672.63	-75.1%	72.9	129.4%	118	298	-60.5%
10-YR SWAP RATE	1,055	1,111.89	-5.1%	1,629.38	-35.3%	1,357	2,705	-49.8%
30-YR SWAP	0	1.21	-100.0%	0	-	0	1	-100.0%
ULTRA T-BOND	154,589	130,844.11	18.1%	70,043.62	120.7%	110,203	83,928	31.3%
30-YR SWAP RATE	233	91.05	155.7%	138.81	67.7%	183	354	-48.1%
Interest Rate Options								
30-YR BOND	60,854	74,672.89	-18.5%	53,993.19	12.7%	57,252	75,896	-24.6%
10-YR NOTE	482,430	328,298.21	46.9%	403,621.43	19.5%	441,056	358,735	22.9%
5-YR NOTE	85,225	134,823.11	-36.8%	111,476.1	-23.5%	99,007	96,574	2.5%
2-YR NOTE	5,359	12,661	-57.7%	5,391.71	-0.6%	5,376	7,653	-29.8%
FED FUND	0	262	-100.0%	92.71	-100.0%	49	215	-77.3%
FLEX 30-YR BOND	168	0	-	0	-	80	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
ULTRA T-BOND	1,166	250.11	366.3%	91.62	1172.9%	602	350	72.2%
Equity Index Futures								
\$25 DJ	0	0.05	-100.0%	0	-	0	0	-100.0%
DJIA	584	578.37	1.0%	401.1	45.7%	488	662	-26.3%
MINI \$5 DOW	163,981	132,906.84	23.4%	151,464.71	8.3%	157,410	140,670	11.9%
DJ US REAL ESTATE	211	66.21	218.0%	187	12.6%	198	208	-4.8%
Equity Index Options								
DJIA	0	2.89	-89.1%	0.1	231.7%	0	18	-98.9%
MINI \$5 DOW	541	749.42	-27.8%	612.71	-11.7%	579	723	-20.0%
Energy Futures								
ETHANOL FWD	81	303.26	-73.2%	94.9	-14.2%	89	176	-49.8%
Energy Options								
ETHANOL FWD	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Futures								
CORN	400,760	334,085.16	20.0%	275,753.81	45.3%	335,132	255,248	31.3%
SOYBEAN	267,923	240,439.74	11.4%	175,841.05	52.4%	219,580	185,401	18.4%
SOYBEAN MEAL	100,951	92,543.26	9.1%	72,339.48	39.6%	85,930	80,306	7.0%
SOYBEAN OIL	133,258	126,504.37	5.3%	83,434.19	59.7%	107,100	94,468	13.4%
OATS	1,626	1,811.11	-10.2%	898.1	81.1%	1,244	1,012	23.0%
ROUGH RICE	1,190	2,111.95	-43.7%	503.24	136.4%	829	1,111	-25.4%
WHEAT	172,682	141,002.58	22.5%	109,117.38	58.3%	139,311	99,179	40.5%
MINI CORN	804	1,068.11	-24.7%	536.95	49.8%	664	819	-19.0%
MINI SOYBEAN	1,535	1,843.89	-16.7%	970.19	58.2%	1,239	1,188	4.3%
MINI WHEAT	311	560.21	-44.5%	205.43	51.3%	256	500	-48.9%
ETHANOL	1,099	1,683.68	-34.7%	873.05	25.8%	980	1,185	-17.3%
DOW-UBS COMMOD INDEX	678	1,205.89	-43.8%	326.95	107.3%	494	765	-35.4%
GRAIN BASIS SWAPS	0	128.42	-100.0%	0	-	0	164	-100.0%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	7	-100.0%
FERTILIZER PRODUCTS	50	38.42	30.8%	44.29	13.5%	47	41	13.8%
DJ_UBS ROLL SELECT INDEX FUTURES	0	0	-	0	-	0	7	-100.0%
Commodities and Alternative Investments								
Options								
CORN	67,954	81,328.37	-16.4%	77,576.19	-12.4%	73,006	93,390	-21.8%
SOYBEAN	55,320	64,140.47	-13.8%	49,009.43	12.9%	52,007	58,574	-11.2%
SOYBEAN MEAL	10,054	6,640.11	51.4%	5,918.1	69.9%	7,883	8,111	-2.8%
SOYBEAN OIL	7,364	7,158.58	2.9%	5,127.95	43.6%	6,190	5,667	9.2%
SOYBEAN CRUSH	13	8.47	54.7%	21.57	-39.2%	18	13	37.2%
OATS	147	136.32	8.1%	151	-2.4%	149	125	19.9%
ROUGH RICE	45	62.21	-28.1%	51.81	-13.7%	48	68	-29.2%
WHEAT	21,053	24,019.84	-12.4%	21,995.62	-4.3%	21,548	18,268	18.0%
JULY-JULY WHEAT CAL SPRD	11	0.05	19912.0%	0	-	5	3	86.7%
JULY-DEC CORN CAL SPRD	752	593.21	26.8%	701.1	7.2%	725	369	96.4%
JULY-NOV SOYBEAN CAL SPRD	235	288.32	-18.5%	147.38	59.4%	189	238	-20.5%
SOYBN NEARBY+2 CAL SPRD	23	0.05	43125.9%	2.38	854.9%	12	41	-70.6%
WHEAT NEARBY+2 CAL SPRD	173	65.16	166.0%	293.86	-41.0%	237	137	72.7%
CORN NEARBY+2 CAL SPRD	352	299.21	17.6%	217.14	62.0%	281	623	-54.9%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-DEC WHEAT CAL SPRD	57	26.05	119.2%	35.76	59.7%	46	29	57.4%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	0	9	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOY OIL NEARBY+2 CAL SPRD	66	9.21	614.3%	9.52	590.8%	36	8	329.1%
JULY-DEC SOY OIL CAL SPRD	1	0	-	0	-	0	2	-86.3%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0.24	-100.0%	0	0	-
WHEAT-CORN ICSD	0	1.05	-100.0%	2.67	-100.0%	1	7	-80.2%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
MAR-JULY WHEAT CAL SPRD	1	0	-	15.71	-91.6%	9	1	1109.0%
MAR-DEC CORN CAL SPRD	0	0	-	2.86	-100.0%	2	2	-25.9%

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TOTAL FUTURES GROUP								
Interest Rate Futures	3,461,538	3,859,112.05	-10.3%	2,290,584.62	51.1%	2,846,788	2,715,886	4.8%
Equity Index Futures	164,776	133,551.47	23.4%	152,052.81	8.4%	158,096	141,541	11.7%
Energy Futures	81	303.26	-73.2%	94.9	-14.2%	89	176	-49.8%
Commodities and Alternative Invest	1,082,867	945,026.79	14.6%	720,844.1	50.2%	892,805	721,402	23.8%
TOTAL FUTURES	4,709,263	4,937,993.58	-4.6%	3,163,576.43	48.9%	3,897,777.55	3,579,004.84	8.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	635,203	550,967.32	15.3%	574,666.76	10.5%	603,421	539,424	11.9%
Equity Index Options	541	752.32	-28.1%	612.81	-11.7%	579	741	-21.9%
Energy Options	0	0	-	0	-	0	0	-
Commodities and Alternative Invest	163,620	184,776.68	-11.4%	161,280.29	1.5%	162,392	185,692	-12.5%
TOTAL OPTIONS	799,364	736,496.32	8.5%	736,559.86	8.5%	766,391.7	725,856.93	5.6%
TOTAL COMBINED								
Interest Rate	4,096,741	4,410,079.37	-7.1%	2,865,251.38	43.0%	3,450,209	3,255,309	6.0%
Equity Index	165,317	134,303.79	23.1%	152,665.62	8.3%	158,675	142,282	11.5%
Energy	81	303.26	-73.2%	94.9	-14.2%	89	176	-49.8%
Commodities and Alternative Invest	1,246,487	1,129,803.47	10.3%	882,124.38	41.3%	1,055,197	907,094	16.3%
GRAND TOTAL	5,508,627	5,674,489.89	-2.9%	3,900,136.29	41.2%	4,664,169.25	4,304,861.77	8.3%