

CBOT Exchange ADV Report - Monthly

March 2014

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	ADV MAR 2014	ADV MAR 2013	% CHG	ADV FEB 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	327,033	384,595.4	-15.0%	432,208.37	-24.3%	343,454	388,743	-11.7%
10-YR NOTE	1,317,871	1,230,336.65	7.1%	1,566,959.53	-15.9%	1,322,388	1,293,366	2.2%
5-YR NOTE	764,791	598,553.05	27.8%	948,524.21	-19.4%	773,183	695,747	11.1%
2-YR NOTE	222,390	189,324.95	17.5%	338,793.79	-34.4%	247,740	229,428	8.0%
FED FUND	22,410	17,354.05	29.1%	17,967.68	24.7%	19,454	18,452	5.4%
10-YR SWAP	0	1,883.95	-100.0%	0	-	0	502	-100.0%
5-YR SWAP	0	901.5	-100.0%	0	-	0	315	-100.0%
5-YR SWAP RATE	5,022	1,815.65	176.6%	1,040.79	382.5%	2,746	2,048	34.1%
2-YR SWAP RATE	409	479.4	-14.7%	167.21	144.4%	218	298	-26.8%
10-YR SWAP RATE	6,193	2,333.75	165.4%	1,054.95	487.1%	3,022	2,705	11.7%
30-YR SWAP	0	0.8	-100.0%	0	-	0	1	-100.0%
ULTRA T-BOND	90,039	71,748.9	25.5%	154,589	-41.8%	103,261	83,928	23.0%
30-YR SWAP RATE	554	78.1	609.5%	232.84	138.0%	311	354	-12.1%
Interest Rate Options								
30-YR BOND	63,126	80,978	-22.0%	60,854.05	3.7%	59,274	75,896	-21.9%
10-YR NOTE	414,886	306,675.05	35.3%	482,430.05	-14.0%	432,046	358,735	20.4%
5-YR NOTE	113,967	60,341.75	88.9%	85,225.16	33.7%	104,157	96,574	7.9%
2-YR NOTE	11,492	5,377.65	113.7%	5,358.63	114.5%	7,481	7,653	-2.2%
FED FUND	214	280.1	-23.5%	0	-	106	215	-50.8%
FLEX 30-YR BOND	0	0	-	168.42	-100.0%	52	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
ULTRA T-BOND	254	296.5	-14.3%	1,166.26	-78.2%	482	350	38.0%
Equity Index Futures								
\$25 DJ	0	0.8	-100.0%	0	-	0	0	-100.0%
DJIA	665	1,090.15	-39.0%	584.32	13.8%	549	662	-17.1%
MINI \$5 DOW	188,810	152,246.7	24.0%	163,981.26	15.1%	168,220	140,670	19.6%
DJ US REAL ESTATE	822	277.35	196.3%	210.58	290.2%	413	208	98.2%
Equity Index Options								
DJIA	2	203.45	-99.0%	0.32	548.4%	1	18	-95.3%
MINI \$5 DOW	404	731.85	-44.8%	540.79	-25.2%	519	723	-28.3%
Energy Futures								
ETHANOL FWD	41	357.85	-88.6%	81.42	-50.1%	72	176	-59.2%
Energy Options								
ETHANOL FWD	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Futures								
CORN	274,868	246,473.55	11.5%	400,760.47	-31.4%	314,385	255,248	23.2%
SOYBEAN	172,090	159,651.4	7.8%	267,923.42	-35.8%	203,231	185,401	9.6%
SOYBEAN MEAL	67,127	63,896.95	5.1%	100,950.84	-33.5%	79,457	80,306	-1.1%
SOYBEAN OIL	78,930	73,294.3	7.7%	133,257.63	-40.8%	97,402	94,468	3.1%
OATS	895	847.45	5.6%	1,626.42	-45.0%	1,124	1,012	11.1%
ROUGH RICE	520	996.3	-47.8%	1,189.53	-56.3%	723	1,111	-35.0%
WHEAT	136,435	96,867.3	40.8%	172,681.84	-21.0%	138,321	99,179	39.5%
MINI CORN	969	952.8	1.7%	804.32	20.5%	769	819	-6.1%
MINI SOYBEAN	1,385	1,189.1	16.4%	1,535.11	-9.8%	1,289	1,188	8.5%
MINI WHEAT	606	401.1	51.1%	310.89	95.0%	376	500	-24.7%
ETHANOL	978	1,864.5	-47.5%	1,098.63	-10.9%	980	1,185	-17.4%
DOW-UBS COMMOD INDEX	1,738	3,046.55	-42.9%	677.68	156.5%	922	765	20.6%
GRAIN BASIS SWAPS	0	256.45	-100.0%	0	-	0	164	-100.0%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	0	7	-100.0%
FERTILIZER PRODUCTS	63	23	173.3%	50.26	25.1%	53	41	26.9%
DJ_UBS ROLL SELECT INDEX FUTURES	42	0	-	0	-	14	7	101.6%

Commodities and Alternative Investments

Options								
CORN	90,662	88,244.65	2.7%	67,953.68	33.4%	79,084	93,390	-15.3%
SOYBEAN	53,587	44,884.95	19.4%	55,320.47	-3.1%	52,551	58,574	-10.3%
SOYBEAN MEAL	5,772	5,307.2	8.7%	10,053.95	-42.6%	7,156	8,111	-11.8%
SOYBEAN OIL	7,593	6,171.65	23.0%	7,363.84	3.1%	6,673	5,667	17.8%
SOYBEAN CRUSH	4	27.75	-84.9%	13.11	-68.0%	13	13	1.2%
OATS	111	122.2	-9.1%	147.32	-24.6%	136	125	9.3%
ROUGH RICE	63	145	-56.8%	44.74	40.0%	53	68	-22.1%
WHEAT	38,342	24,507.2	56.5%	21,053	82.1%	27,329	18,268	49.6%
JULY-JULY WHEAT CAL SPRD	4	9.25	-52.1%	10.53	-57.9%	5	3	79.3%
JULY-DEC CORN CAL SPRD	751	485.65	54.5%	751.89	-0.2%	734	369	98.8%
JULY-NOV SOYBEAN CAL SPRD	317	376.7	-15.8%	234.89	35.0%	233	238	-2.0%
SOYBN NEARBY+2 CAL SPRD	36	0	-	22.74	60.4%	20	41	-50.0%
WHEAT NEARBY+2 CAL SPRD	83	160.35	-48.3%	173.32	-52.2%	184	137	34.1%
CORN NEARBY+2 CAL SPRD	246	739.35	-66.7%	351.84	-30.1%	269	623	-56.8%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-DEC WHEAT CAL SPRD	29	14.5	97.7%	57.11	-49.8%	40	29	37.0%
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	10	0	-	0	-	4	9	-59.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOY OIL NEARBY+2 CAL SPRD	2	9.25	-73.7%	65.79	-96.3%	25	8	191.3%
JULY-DEC SOY OIL CAL SPRD	10	0	-	0.53	1844.9%	4	2	102.1%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
WHEAT-CORN ICSSO	0	0	-	0	-	1	7	-85.8%
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	12	0	-	0	-	4	0	1190.8%
MAR-JULY WHEAT CAL SPRD	0	0	-	1.32	-100.0%	6	1	692.8%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	1	2	-51.4%

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TOTAL FUTURES GROUP								
Interest Rate Futures	2,756,711	2,499,406.15	10.3%	3,461,538.37	-20.4%	2,815,778	2,715,886	3.7%
Equity Index Futures	190,297	153,615	23.9%	164,776.16	15.5%	169,182	141,541	19.5%
Energy Futures	41	357.85	-88.6%	81.42	-50.1%	72	176	-59.2%
Commodities and Alternative Invest	736,646	649,760.75	13.4%	1,082,867.05	-32.0%	839,045	721,402	16.3%
TOTAL FUTURES	3,683,695	3,303,139.75	11.5%	4,709,263	-21.8%	3,824,076.84	3,579,004.84	6.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	603,940	453,949.05	33.0%	635,202.58	-4.9%	603,600	539,424	11.9%
Equity Index Options	406	935.3	-56.6%	541.11	-24.9%	519	741	-29.9%
Energy Options	0	0	-	0	-	0	0	-
Commodities and Alternative Invest	197,635	171,205.65	15.4%	163,620.05	20.8%	174,525	185,692	-6.0%
TOTAL OPTIONS	801,981	626,090	28.1%	799,363.74	0.3%	778,643.7	725,856.93	7.3%
TOTAL COMBINED								
Interest Rate	3,360,650	2,953,355.2	13.8%	4,096,740.95	-18.0%	3,419,377	3,255,309	5.0%
Equity Index	190,703	154,550.3	23.4%	165,317.26	15.4%	169,701	142,282	19.3%
Energy	41	357.85	-88.6%	81.42	-50.1%	72	176	-59.2%
Commodities and Alternative Invest	934,281	820,966.4	13.8%	1,246,487.11	-25.0%	1,013,570	907,094	11.7%
GRAND TOTAL	4,485,675	3,929,229.75	14.2%	5,508,626.74	-18.6%	4,602,720.54	4,304,861.77	6.9%

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