

CBOT Exchange ADV Report - Monthly

September 2014

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	ADV SEP 2014	ADV SEP 2013	% CHG	ADV AUG 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	365,622	337,982.2	8.2%	473,734.48	-22.8%	363,031	388,743	-6.6%
10-YR NOTE	1,339,169	1,166,616.65	14.8%	1,623,203.62	-17.5%	1,330,572	1,293,366	2.9%
5-YR NOTE	790,284	673,237.85	17.4%	978,393.14	-19.2%	780,084	695,747	12.1%
2-YR NOTE	293,097	206,739.55	41.8%	434,319.62	-32.5%	272,953	229,428	19.0%
FED FUND	41,085	25,262.3	62.6%	37,332.1	10.1%	26,593	18,452	44.1%
10-YR SWAP	0	189.8	-100.0%	0	-	0	502	-100.0%
5-YR SWAP	0	79.35	-100.0%	0	-	0	315	-100.0%
5-YR SWAP RATE	5,840	2,853.5	104.6%	2,719.48	114.7%	3,064	2,048	49.6%
2-YR SWAP RATE	1,339	65.55	1942.6%	244.86	446.8%	430	298	44.5%
10-YR SWAP RATE	7,124	5,597.7	27.3%	1,049	579.1%	2,987	2,705	10.4%
30-YR SWAP	0	0	-	0	-	0	1	-100.0%
ULTRA T-BOND	83,801	72,179.75	16.1%	157,819	-46.9%	100,538	83,928	19.8%
30-YR SWAP RATE	394	510.5	-22.7%	224.14	76.0%	266	354	-24.9%
Interest Rate Options								
30-YR BOND	67,642	57,282.85	18.1%	74,633.95	-9.4%	63,695	75,896	-16.1%
10-YR NOTE	445,033	355,880.2	25.1%	402,851.38	10.5%	398,948	358,735	11.2%
5-YR NOTE	150,926	108,327.3	39.3%	113,120.62	33.4%	114,887	96,574	19.0%
2-YR NOTE	11,618	6,133.9	89.4%	7,061.67	64.5%	8,545	7,653	11.6%
FED FUND	288	130	121.9%	87.29	230.5%	110	215	-48.6%
FLEX 30-YR BOND	0	0	-	0	-	17	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
ULTRA T-BOND	1,132	448.95	152.1%	370.14	205.8%	587	350	68.0%
Equity Index Futures								
\$25 DJ	1	0.15	788.9%	0.95	40.0%	0	0	-4.8%
DJIA	963	1,505	-36.0%	507.43	89.8%	475	662	-28.3%
MINI \$5 DOW	165,522	146,740	12.8%	127,797.43	29.5%	149,364	140,670	6.2%
DJ US REAL ESTATE	820	477.45	71.8%	280.62	192.3%	445	208	113.7%
Equity Index Options								
DJIA	2	0.85	168.9%	0.52	336.4%	3	18	-85.9%
MINI \$5 DOW	449	637.6	-29.6%	497.71	-9.8%	523	723	-27.7%
Energy Futures								
ETHANOL FWD	52	106.85	-50.9%	87.05	-39.7%	72	176	-59.4%
Energy Options								
ETHANOL FWD	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Futures								
CORN	180,210	171,813.7	4.9%	275,302.14	-34.5%	276,431	255,248	8.3%
SOYBEAN	174,861	172,111.95	1.6%	141,307.52	23.7%	179,991	185,401	-2.9%
SOYBEAN MEAL	76,851	71,659	7.2%	79,260.29	-3.0%	77,074	80,306	-4.0%
SOYBEAN OIL	84,234	78,027.1	8.0%	84,542.76	-0.4%	90,766	94,468	-3.9%
OATS	538	869.4	-38.1%	645.52	-16.6%	821	1,012	-18.8%
ROUGH RICE	581	517.2	12.3%	1,204.67	-51.8%	796	1,111	-28.3%
WHEAT	85,933	66,173.35	29.9%	145,935.24	-41.1%	128,300	99,179	29.4%
MINI CORN	476	835.15	-43.0%	618.1	-23.0%	643	819	-21.6%
MINI SOYBEAN	1,032	1,233.55	-16.4%	833.95	23.7%	1,085	1,188	-8.6%
MINI WHEAT	346	977.15	-64.6%	514.19	-32.7%	409	500	-18.2%
ETHANOL	959	801.35	19.6%	828.52	15.7%	982	1,185	-17.2%
DOW-UBS COMMOD INDEX	2,326	1,039.95	123.7%	834.62	178.7%	1,017	765	33.0%
GRAIN BASIS SWAPS	0	377	-100.0%	0	-	1	164	-99.7%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	7	-100.0%
FERTILIZER PRODUCS	82	50.25	63.9%	66.19	24.5%	60	41	44.4%
DJ_UBS ROLL SELECT INDEX FU	52	17.05	205.8%	0	-	15	7	117.2%

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Commodities and Alternative Investments								
Options								
CORN	103,904	91,923.4	13.0%	76,321.81	36.1%	84,707	93,390	-9.3%
SOYBEAN	113,591	72,570.15	56.5%	72,800.29	56.0%	66,935	58,574	14.3%
SOYBEAN MEAL	15,243	10,320.8	47.7%	9,432.48	61.6%	9,154	8,111	12.9%
SOYBEAN OIL	6,063	5,608.7	8.1%	8,021.71	-24.4%	6,998	5,667	23.5%
SOYBEAN CRUSH	15	24.55	-39.1%	8.67	72.5%	11	13	-16.5%
OATS	117	163	-28.3%	97.67	19.6%	102	125	-18.1%
ROUGH RICE	65	26.95	141.2%	85.1	-23.6%	66	68	-3.1%
WHEAT	24,549	15,356.8	59.9%	23,012.62	6.7%	26,182	18,268	43.3%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	4	3	36.0%
JULY-DEC CORN CAL SPRD	1	21	-94.3%	21.67	-94.5%	466	369	26.1%
JULY-NOV SOYBEAN CAL SPRD	42	0	-	2.24	1793.6%	295	238	24.0%
SOYBN NEARBY+2 CAL SPRD	12	1.25	852.4%	72.86	-83.7%	43	41	3.9%
WHEAT NEARBY+2 CAL SPRD	239	91.95	160.4%	368.1	-35.0%	287	137	109.5%
CORN NEARBY+2 CAL SPRD	44	100	-55.7%	525.43	-91.6%	433	623	-30.6%
DEC-JULY WHEAT CAL SPRD	9	0	-	0	-	1	0	-
NOV-NOV SOYBEAN CAL SPRD	0	24.75	-100.0%	0	-	0	2	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	33	29	11.5%
SOYMEAL NEARBY+2 CAL SPRD	2	0	-	0	-	0	0	-30.1%
DEC-JULY CORN CAL SPRD	0	0.5	-100.0%	2.38	-100.0%	4	2	92.0%
DEC-DEC CORN CAL SPRD	24	11.1	117.9%	28.57	-15.3%	9	9	-0.2%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	26	-100.0%	5	0	2556.9%
SOY OIL NEARBY+2 CAL SPRD	4	3.25	9.9%	2.38	50.0%	12	8	41.1%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	1	2	-25.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
WHEAT-CORN ICSCO	165	6.5	2434.8%	0	-	39	7	447.3%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	21	1	1376.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	318.8%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	1	157.2%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	2	-84.2%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	19.05	-100.0%	2	0	-
NOV-DEC SOYBEAN CSO	2	0	-	0	-	4	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	1.43	-100.0%	1	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,927,755	2,491,314.7	17.5%	3,709,039.43	-21.1%	2,880,518	2,715,886	6.1%
Equity Index Futures	167,307	148,722.6	12.5%	128,586.43	30.1%	150,284	141,541	6.2%
Energy Futures	52	106.85	-50.9%	87.05	-39.7%	72	176	-59.4%
Commodities and Alternative Invest	608,482	566,503.15	7.4%	731,893.71	-16.9%	758,391	721,402	5.1%
TOTAL FUTURES	3,703,596	3,206,647.3	15.5%	4,569,606.62	-19.0%	3,789,264.74	3,579,004.84	5.9%
TOTAL OPTIONS GROUP								
Interest Rate Options	676,639	528,203.2	28.1%	598,125.05	13.1%	586,790	539,424	8.8%
Equity Index Options	451	638.45	-29.3%	498.24	-9.4%	525	741	-29.1%
Energy Options	0	0	-	0	-	0	0	-
Commodities and Alternative Invest	264,092	196,254.65	34.6%	190,850.43	38.4%	195,818	185,692	5.5%
TOTAL OPTIONS	941,182	725,096.3	29.8%	789,473.71	19.2%	783,133.35	725,856.93	7.9%

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TOTAL COMBINED								
Interest Rate	3,604,394	3,019,517.9	19.4%	4,307,164.48	-16.3%	3,467,308	3,255,309	6.5%
Equity Index	167,758	149,361.05	12.3%	129,084.67	30.0%	150,809	142,282	6.0%
Energy	52	106.85	-50.9%	87.05	-39.7%	72	176	-59.4%
Commodities and Alternative Invest	872,573	762,757.8	14.4%	922,744.14	-5.4%	954,209	907,094	5.2%
GRAND TOTAL	4,644,778	3,931,743.6	18.1%	5,359,080.33	-13.3%	4,572,398.09	4,304,861.77	6.2%

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