

**CBOT Exchange ADV Report - Monthly**

October 2014

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|                              | ADV<br>OCT 2014 | ADV<br>OCT 2013 | % CHG  | ADV<br>SEP 2014 | % CHG  | ADV<br>Y.T.D 2014 | ADV<br>Y.T.D 2013 | % CHG   |
|------------------------------|-----------------|-----------------|--------|-----------------|--------|-------------------|-------------------|---------|
| <b>Interest Rate Futures</b> |                 |                 |        |                 |        |                   |                   |         |
| 30-YR BOND                   | 450,878         | 269,300.74      | 67.4%  | 365,621.57      | 23.3%  | 372,607           | 388,743           | -4.2%   |
| 10-YR NOTE                   | 1,701,138       | 924,595.17      | 84.0%  | 1,339,168.62    | 27.0%  | 1,370,965         | 1,293,366         | 6.0%    |
| 5-YR NOTE                    | 906,885         | 443,402.04      | 104.5% | 790,283.9       | 14.8%  | 793,906           | 695,747           | 14.1%   |
| 2-YR NOTE                    | 295,734         | 136,216.96      | 117.1% | 293,097.48      | 0.9%   | 275,436           | 229,428           | 20.1%   |
| FED FUND                     | 48,078          | 18,212.43       | 164.0% | 41,085.14       | 17.0%  | 28,935            | 18,452            | 56.8%   |
| 10-YR SWAP                   | 0               | 0               | -      | 0               | -      | 0                 | 502               | -100.0% |
| 5-YR SWAP                    | 0               | 0               | -      | 0               | -      | 0                 | 315               | -100.0% |
| 5-YR SWAP RATE               | 2,236           | 2,250.74        | -0.7%  | 5,839.52        | -61.7% | 2,974             | 2,048             | 45.2%   |
| 2-YR SWAP RATE               | 258             | 252.96          | 1.9%   | 1,338.95        | -80.8% | 411               | 298               | 38.2%   |
| 10-YR SWAP RATE              | 1,558           | 1,440.35        | 8.2%   | 7,124.19        | -78.1% | 2,831             | 2,705             | 4.7%    |
| 30-YR SWAP                   | 0               | 0               | -      | 0               | -      | 0                 | 1                 | -100.0% |
| ULTRA T-BOND                 | 91,949          | 60,347.65       | 52.4%  | 83,801.19       | 9.7%   | 99,602            | 83,928            | 18.7%   |
| 30-YR SWAP RATE              | 100             | 239.48          | -58.2% | 394.43          | -74.6% | 247               | 354               | -30.0%  |
| <b>Interest Rate Options</b> |                 |                 |        |                 |        |                   |                   |         |
| 30-YR BOND                   | 94,377          | 54,251.61       | 74.0%  | 67,642.19       | 39.5%  | 67,040            | 75,896            | -11.7%  |
| 10-YR NOTE                   | 445,722         | 335,228.52      | 33.0%  | 445,032.62      | 0.2%   | 404,047           | 358,735           | 12.6%   |
| 5-YR NOTE                    | 141,922         | 76,214.78       | 86.2%  | 150,926.24      | -6.0%  | 117,834           | 96,574            | 22.0%   |
| 2-YR NOTE                    | 12,253          | 8,590.17        | 42.6%  | 11,617.76       | 5.5%   | 8,949             | 7,653             | 16.9%   |
| FED FUND                     | 46              | 687             | -93.3% | 288.48          | -84.0% | 103               | 215               | -51.9%  |
| FLEX 30-YR BOND              | 0               | 0               | -      | 0               | -      | 15                | 0                 | -       |
| FLEX 10-YR NOTE              | 0               | 0               | -      | 0               | -      | 0                 | 2                 | -100.0% |
| ULTRA T-BOND                 | 372             | 164.61          | 126.1% | 1,131.86        | -67.1% | 564               | 350               | 61.3%   |
| <b>Equity Index Futures</b>  |                 |                 |        |                 |        |                   |                   |         |
| \$25 DJ                      | 1               | 1.39            | -25.0% | 1.33            | -21.7% | 0                 | 0                 | 13.5%   |
| DJIA                         | 400             | 684.26          | -41.6% | 963.1           | -58.5% | 466               | 662               | -29.6%  |
| MINI \$5 DOW                 | 236,695         | 151,339.96      | 56.4%  | 165,521.95      | 43.0%  | 158,884           | 140,670           | 12.9%   |
| DJ US REAL ESTATE            | 383             | 187.09          | 104.8% | 820.33          | -53.3% | 438               | 208               | 110.4%  |
| <b>Equity Index Options</b>  |                 |                 |        |                 |        |                   |                   |         |
| DJIA                         | 1               | 0.22            | 380.0% | 2.29            | -54.3% | 2                 | 18                | -86.8%  |
| MINI \$5 DOW                 | 959             | 835.09          | 14.9%  | 449             | 113.6% | 570               | 723               | -21.2%  |
| <b>Energy Futures</b>        |                 |                 |        |                 |        |                   |                   |         |
| ETHANOL FWD                  | 35              | 128.22          | -73.0% | 52.48           | -34.0% | 68                | 176               | -61.7%  |
| <b>Energy Options</b>        |                 |                 |        |                 |        |                   |                   |         |
| ETHANOL FWD                  | 0               | 0               | -      | 0               | -      | 0                 | 0                 | -       |

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|------------------------------------------------|-----------------|-----------------|---------|-----------------|---------|-------------------|-------------------|---------|
| <b>Commodities and Alternative Investments</b> |                 |                 |         |                 |         |                   |                   |         |
| <b>Futures</b>                                 |                 |                 |         |                 |         |                   |                   |         |
| CORN                                           | 255,453         | 213,891.22      | 19.4%   | 180,209.67      | 41.8%   | 274,144           | 255,248           | 7.4%    |
| SOYBEAN                                        | 315,723         | 229,939.83      | 37.3%   | 174,861.14      | 80.6%   | 194,787           | 185,401           | 5.1%    |
| SOYBEAN MEAL                                   | 106,818         | 70,973.43       | 50.5%   | 76,851.29       | 39.0%   | 80,316            | 80,306            | 0.0%    |
| SOYBEAN OIL                                    | 95,650          | 82,979.04       | 15.3%   | 84,234.05       | 13.6%   | 91,298            | 94,468            | -3.4%   |
| OATS                                           | 728             | 950.57          | -23.4%  | 538.1           | 35.4%   | 811               | 1,012             | -19.8%  |
| ROUGH RICE                                     | 1,675           | 1,285.57        | 30.3%   | 581             | 188.2%  | 892               | 1,111             | -19.7%  |
| WHEAT                                          | 97,857          | 75,713.39       | 29.2%   | 85,932.9        | 13.9%   | 124,982           | 99,179            | 26.0%   |
| MINI CORN                                      | 771             | 921.48          | -16.3%  | 476.19          | 61.9%   | 657               | 819               | -19.9%  |
| MINI SOYBEAN                                   | 2,233           | 1,305.04        | 71.1%   | 1,031.67        | 116.4%  | 1,211             | 1,188             | 1.9%    |
| MINI WHEAT                                     | 340             | 1,249.39        | -72.8%  | 346.24          | -1.8%   | 401               | 500               | -19.7%  |
| ETHANOL                                        | 982             | 583.17          | 68.3%   | 958.76          | 2.4%    | 982               | 1,185             | -17.2%  |
| DOW-UBS COMMOD INDEX                           | 796             | 138.35          | 475.2%  | 2,326.24        | -65.8%  | 993               | 765               | 29.9%   |
| GRAIN BASIS SWAPS                              | 0               | 3.48            | -100.0% | 0               | -       | 0                 | 164               | -99.7%  |
| DOW-UBS COMMOD INDEX SWA                       | 0               | 0               | -       | 0               | -       | 0                 | 7                 | -100.0% |
| FERTILIZER PRODUCTS                            | 88              | 40              | 120.7%  | 82.38           | 7.1%    | 63                | 41                | 51.9%   |
| DJ_UBS ROLL SELECT INDEX FU                    | 0               | 0               | -       | 52.14           | -100.0% | 14                | 7                 | 93.6%   |

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|------------------------------------------------|------------------|---------------------|--------------|---------------------|--------------|--------------------|---------------------|--------------|
| <b>Commodities and Alternative Investments</b> |                  |                     |              |                     |              |                    |                     |              |
| <b>Options</b>                                 |                  |                     |              |                     |              |                    |                     |              |
| CORN                                           | 106,520          | 73,326.04           | 45.3%        | 103,903.86          | 2.5%         | 87,085             | 93,390              | -6.8%        |
| SOYBEAN                                        | 122,293          | 58,586.13           | 108.7%       | 113,590.95          | 7.7%         | 72,969             | 58,574              | 24.6%        |
| SOYBEAN MEAL                                   | 16,010           | 8,038.78            | 99.2%        | 15,242.57           | 5.0%         | 9,902              | 8,111               | 22.1%        |
| SOYBEAN OIL                                    | 6,490            | 5,694.57            | 14.0%        | 6,063.43            | 7.0%         | 6,942              | 5,667               | 22.5%        |
| SOYBEAN CRUSH                                  | 26               | 2.78                | 839.1%       | 14.95               | 74.8%        | 12                 | 13                  | -3.4%        |
| OATS                                           | 109              | 91.91               | 18.6%        | 116.81              | -6.7%        | 103                | 125                 | -17.5%       |
| ROUGH RICE                                     | 44               | 81.7                | -46.1%       | 65                  | -32.3%       | 64                 | 68                  | -6.7%        |
| WHEAT                                          | 21,555           | 16,090.17           | 34.0%        | 24,549.1            | -12.2%       | 25,678             | 18,268              | 40.6%        |
| JULY-JULY WHEAT CAL SPRD                       | 0                | 0                   | -            | 0                   | -            | 3                  | 3                   | 21.2%        |
| JULY-DEC CORN CAL SPRD                         | 5                | 76.52               | -92.9%       | 1.19                | 356.5%       | 416                | 369                 | 12.5%        |
| JULY-NOV SOYBEAN CAL SPRD                      | 23               | 6.52                | 246.0%       | 42.38               | -46.8%       | 265                | 238                 | 11.5%        |
| SOYBN NEARBY+2 CAL SPRD                        | 0                | 20.74               | -97.9%       | 11.9                | -96.3%       | 38                 | 41                  | -7.3%        |
| WHEAT NEARBY+2 CAL SPRD                        | 138              | 231.22              | -40.4%       | 239.43              | -42.5%       | 271                | 137                 | 97.6%        |
| CORN NEARBY+2 CAL SPRD                         | 48               | 32.3                | 48.9%        | 44.33               | 8.5%         | 391                | 623                 | -37.3%       |
| DEC-JULY WHEAT CAL SPRD                        | 20               | 0                   | -            | 8.81                | 124.6%       | 3                  | 0                   | -            |
| NOV-NOV SOYBEAN CAL SPRD                       | 0                | 1.13                | -100.0%      | 0                   | -            | 0                  | 2                   | -100.0%      |
| JULY-DEC WHEAT CAL SPRD                        | 0                | 0                   | -            | 0                   | -            | 29                 | 29                  | -0.6%        |
| SOYMEAL NEARBY+2 CAL SPRD                      | 0                | 0                   | -            | 2.38                | -100.0%      | 0                  | 0                   | -37.7%       |
| DEC-JULY CORN CAL SPRD                         | 9                | 1.74                | 412.5%       | 0                   | -            | 5                  | 2                   | 114.6%       |
| DEC-DEC CORN CAL SPRD                          | 9                | 19.57               | -52.2%       | 24.19               | -61.4%       | 9                  | 9                   | 0.4%         |
| NOV-JULY SOYBEAN CAL SPRD                      | 0                | 0                   | -            | 0                   | -            | 5                  | 0                   | 2267.3%      |
| SOY OIL NEARBY+2 CAL SPRD                      | 9                | 5.43                | 60.0%        | 3.57                | 143.5%       | 12                 | 8                   | 36.9%        |
| JULY-DEC SOY OIL CAL SPRD                      | 0                | 0                   | -            | 0                   | -            | 1                  | 2                   | -33.8%       |
| JULY-DEC SOYMEAL CAL SPRD                      | 0                | 0                   | -            | 0                   | -            | 0                  | 0                   | -            |
| WHEAT-CORN IC50                                | 0                | 8.74                | -100.0%      | 164.76              | -100.0%      | 34                 | 7                   | 387.7%       |
| SOYBEAN CORN RATIO                             | 0                | 0                   | -            | 0                   | -            | 0                  | 0                   | -            |
| AUG-NOV SOYBEAN CAL SPRD                       | 0                | 0                   | -            | 0                   | -            | 19                 | 1                   | 1215.1%      |
| MAY-NOV SOYBEAN CAL SPRD                       | 0                | 0                   | -            | 0                   | -            | 1                  | 0                   | 273.2%       |
| MAR-JULY WHEAT CAL SPRD                        | 0                | 0                   | -            | 0                   | -            | 2                  | 1                   | 129.2%       |
| MAR-DEC CORN CAL SPRD                          | 0                | 0                   | -            | 0                   | -            | 0                  | 2                   | -85.9%       |
| JAN-MAY SOYBEAN CAL SPRD                       | 0                | 0                   | -            | 0                   | -            | 2                  | 0                   | -            |
| NOV-DEC SOYBEAN CSO                            | 0                | 0                   | -            | 1.9                 | -100.0%      | 3                  | 0                   | -            |
| DEC-JUL SOYBEAN OIL CSO                        | 0                | 0                   | -            | 0                   | -            | 1                  | 0                   | -            |
| <b>TOTAL FUTURES GROUP</b>                     |                  |                     |              |                     |              |                    |                     |              |
| Interest Rate Futures                          | 3,498,812        | 1,856,258.52        | 88.5%        | 2,927,755           | 19.5%        | 2,947,915          | 2,715,886           | 8.5%         |
| Equity Index Futures                           | 237,479          | 152,212.7           | 56.0%        | 167,306.71          | 41.9%        | 159,789            | 141,541             | 12.9%        |
| Energy Futures                                 | 35               | 128.22              | -73.0%       | 52.48               | -34.0%       | 68                 | 176                 | -61.7%       |
| Commodities and Alternative Invest             | 879,113          | 679,973.96          | 29.3%        | 608,481.76          | 44.5%        | 771,551            | 721,402             | 7.0%         |
| <b>TOTAL FUTURES</b>                           | <b>4,615,439</b> | <b>2,688,573.39</b> | <b>71.7%</b> | <b>3,703,595.95</b> | <b>24.6%</b> | <b>3,879,321.6</b> | <b>3,579,004.84</b> | <b>8.4%</b>  |
| <b>TOTAL OPTIONS GROUP</b>                     |                  |                     |              |                     |              |                    |                     |              |
| Interest Rate Options                          | 694,692          | 475,136.7           | 46.2%        | 676,639.14          | 2.7%         | 598,552            | 539,424             | 11.0%        |
| Equity Index Options                           | 960              | 835.3               | 15.0%        | 451.29              | 112.8%       | 573                | 741                 | -22.7%       |
| Energy Options                                 | 0                | 0                   | -            | 0                   | -            | 0                  | 0                   | -            |
| Commodities and Alternative Invest             | 273,307          | 162,316             | 68.4%        | 264,091.52          | 3.5%         | 204,264            | 185,692             | 10.0%        |
| <b>TOTAL OPTIONS</b>                           | <b>968,960</b>   | <b>638,288</b>      | <b>51.8%</b> | <b>941,181.95</b>   | <b>3.0%</b>  | <b>803,389.29</b>  | <b>725,856.93</b>   | <b>10.7%</b> |

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| <b>TOTAL COMBINED</b>              |                  |                     |              |                     |              |                    |                     |             |
| Interest Rate                      | 4,193,504        | 2,331,395.22        | 79.9%        | 3,604,394.14        | 16.3%        | 3,546,467          | 3,255,309           | 8.9%        |
| Equity Index                       | 238,440          | 153,048             | 55.8%        | 167,758             | 42.1%        | 160,361            | 142,282             | 12.7%       |
| Energy                             | 35               | 128.22              | -73.0%       | 52.48               | -34.0%       | 68                 | 176                 | -61.7%      |
| Commodities and Alternative Invest | 1,152,420        | 842,289.96          | 36.8%        | 872,573.29          | 32.1%        | 975,815            | 907,094             | 7.6%        |
| <b>GRAND TOTAL</b>                 | <b>5,584,398</b> | <b>3,326,861.39</b> | <b>67.9%</b> | <b>4,644,777.91</b> | <b>20.2%</b> | <b>4,682,710.9</b> | <b>4,304,861.77</b> | <b>8.8%</b> |

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