

CBOT Exchange ADV Report - Monthly

November 2014

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	ADV NOV 2014	ADV NOV 2013	% CHG	ADV OCT 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	411,949	385,609.95	6.8%	450,877.57	-8.6%	375,857	388,743	-3.3%
10-YR NOTE	1,484,518	1,373,188.4	8.1%	1,701,137.78	-12.7%	1,380,346	1,293,366	6.7%
5-YR NOTE	838,579	819,872.45	2.3%	906,884.74	-7.5%	797,596	695,747	14.6%
2-YR NOTE	454,899	299,108.85	52.1%	295,733.52	53.8%	290,261	229,428	26.5%
FED FUND	34,766	12,901.5	169.5%	48,077.57	-27.7%	29,417	18,452	59.4%
10-YR SWAP	0	0	-	0	-	0	502	-100.0%
5-YR SWAP	0	0	-	0	-	0	315	-100.0%
5-YR SWAP RATE	1,355	2,594.9	-47.8%	2,235.61	-39.4%	2,840	2,048	38.6%
2-YR SWAP RATE	303	78.85	284.5%	257.74	17.6%	402	298	35.2%
10-YR SWAP RATE	1,381	2,493.05	-44.6%	1,557.96	-11.4%	2,711	2,705	0.2%
30-YR SWAP	0	0	-	0	-	0	1	-100.0%
ULTRA T-BOND	135,907	133,065.3	2.1%	91,949.09	47.8%	102,601	83,928	22.2%
30-YR SWAP RATE	105	174.5	-39.9%	100.09	4.8%	236	354	-33.4%
Interest Rate Options								
30-YR BOND	42,701	80,648.4	-47.1%	94,376.52	-54.8%	65,029	75,896	-14.3%
10-YR NOTE	352,469	364,348.6	-3.3%	445,721.74	-20.9%	399,786	358,735	11.4%
5-YR NOTE	75,149	84,337.2	-10.9%	141,922.35	-47.0%	114,308	96,574	18.4%
2-YR NOTE	11,558	2,694.85	328.9%	12,253.17	-5.7%	9,165	7,653	19.7%
FED FUND	133	0	-	46.04	188.1%	106	215	-50.7%
FLEX 30-YR BOND	0	0	-	0	-	14	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
ULTRA T-BOND	214	668.65	-68.1%	372.22	-42.6%	535	350	53.0%
Equity Index Futures								
\$25 DJ	0	0.2	-100.0%	1.04	-100.0%	0	0	4.1%
DJIA	246	200.45	23.0%	399.61	-38.3%	448	662	-32.3%
MINI \$5 DOW	102,886	124,698.9	-17.5%	236,695.43	-56.5%	154,258	140,670	9.7%
DJ US REAL ESTATE	407	178.45	127.8%	383.22	6.1%	436	208	109.2%
Equity Index Options								
DJIA	0	0.9	-53.2%	1.04	-59.6%	2	18	-87.7%
MINI \$5 DOW	621	502.15	23.6%	959.17	-35.3%	574	723	-20.6%
Energy Futures								
ETHANOL FWD	55	47.4	16.6%	34.61	59.7%	67	176	-62.3%
Energy Options								
ETHANOL FWD	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Futures								
CORN	391,564	384,759.6	1.8%	255,452.91	53.3%	283,844	255,248	11.2%
SOYBEAN	192,693	170,066.1	13.3%	315,723.04	-39.0%	194,614	185,401	5.0%
SOYBEAN MEAL	108,989	94,082.15	15.8%	106,818.09	2.0%	82,685	80,306	3.0%
SOYBEAN OIL	125,592	113,159.5	11.0%	95,649.78	31.3%	94,131	94,468	-0.4%
OATS	1,153	1,148.85	0.3%	728.43	58.3%	839	1,012	-17.0%
ROUGH RICE	543	521.55	4.1%	1,674.7	-67.6%	863	1,111	-22.3%
WHEAT	155,568	115,602.35	34.6%	97,856.61	59.0%	127,508	99,179	28.6%
MINI CORN	1,020	935.15	9.0%	770.87	32.3%	687	819	-16.2%
MINI SOYBEAN	1,629	1,276.55	27.6%	2,232.83	-27.0%	1,245	1,188	4.8%
MINI WHEAT	356	568.25	-37.3%	339.87	4.8%	398	500	-20.4%
ETHANOL	1,005	551.25	82.2%	981.74	2.3%	984	1,185	-17.0%
DOW-UBS COMMOD INDEX	519	207.4	150.3%	795.83	-34.8%	954	765	24.8%
GRAIN BASIS SWAPS	0	2.4	-100.0%	0	-	0	164	-99.7%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	7	-100.0%
FERTILIZER PRODUCS	69	66	4.1%	88.26	-22.2%	63	41	53.0%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	0	-	13	7	77.6%

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Commodities and Alternative Investments								
Options								
CORN	87,367	104,490.05	-16.4%	106,519.7	-18.0%	87,108	93,390	-6.7%
SOYBEAN	69,359	50,517.75	37.3%	122,292.52	-43.3%	72,671	58,574	24.1%
SOYBEAN MEAL	16,718	12,631.55	32.3%	16,010.09	4.4%	10,465	8,111	29.0%
SOYBEAN OIL	8,025	4,319.75	85.8%	6,490.26	23.6%	7,032	5,667	24.1%
SOYBEAN CRUSH	16	6.35	144.5%	26.13	-40.6%	13	13	-1.3%
OATS	141	143	-1.6%	109	29.1%	106	125	-14.9%
ROUGH RICE	45	69.3	-35.4%	44	1.7%	62	68	-9.0%
WHEAT	22,346	17,793.7	25.6%	21,554.74	3.7%	25,403	18,268	39.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	3	3	11.2%
JULY-DEC CORN CAL SPRD	64	28.25	125.1%	5.43	1069.8%	386	369	4.7%
JULY-NOV SOYBEAN CAL SPRD	34	1.25	2615.8%	22.57	50.4%	246	238	3.5%
SOYBN NEARBY+2 CAL SPRD	8	39.9	-79.9%	0.43	1739.9%	35	41	-13.3%
WHEAT NEARBY+2 CAL SPRD	129	95.15	35.2%	137.7	-6.5%	259	137	89.0%
CORN NEARBY+2 CAL SPRD	128	94.55	35.8%	48.09	167.1%	369	623	-40.8%
DEC-JULY WHEAT CAL SPRD	31	0	-	19.78	57.0%	5	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-DEC WHEAT CAL SPRD	0	1.5	-100.0%	0	-	27	29	-8.8%
SOYMEAL NEARBY+2 CAL SPRD	3	0	-	0	-	0	0	4.8%
DEC-JULY CORN CAL SPRD	0	7	-100.0%	8.91	-100.0%	4	2	96.9%
DEC-DEC CORN CAL SPRD	37	20	83.2%	9.35	291.9%	11	9	26.2%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	4	0	2071.7%
SOY OIL NEARBY+2 CAL SPRD	0	3	-100.0%	8.7	-100.0%	11	8	25.6%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	1	2	-39.3%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
WHEAT-CORN ICSD	76	42.05	81.5%	0	-	38	7	436.7%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	17	1	1106.5%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	242.4%
MAR-JULY WHEAT CAL SPRD	4	2.75	53.1%	0	-	2	1	157.6%
MAR-DEC CORN CAL SPRD	0	5	-100.0%	0	-	0	2	-87.1%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	2	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-	3	0	-
MAR-JULY CORN CAL SPRD	11	0	-	0	-	1	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-	1	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	3,363,763	3,029,087.75	11.0%	3,498,811.65	-3.9%	2,982,267	2,715,886	9.8%
Equity Index Futures	103,539	125,078	-17.2%	237,479.3	-56.4%	155,142	141,541	9.6%
Energy Futures	55	47.4	16.6%	34.61	59.7%	67	176	-62.3%
Commodities and Alternative Invest	980,700	882,947.1	11.1%	879,112.96	11.6%	788,828	721,402	9.3%
TOTAL FUTURES	4,448,058	4,037,160.25	10.2%	4,615,438.52	-3.6%	3,926,304.17	3,579,004.84	9.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	482,224	532,697.7	-9.5%	694,692.04	-30.6%	588,943	539,424	9.2%
Equity Index Options	621	503.05	23.5%	960.22	-35.3%	577	741	-22.2%
Energy Options	0	0	-	0	-	0	0	-
Commodities and Alternative Invest	204,539	190,311.85	7.5%	273,307.39	-25.2%	204,287	185,692	10.0%
TOTAL OPTIONS	687,384	723,512.6	-5.0%	968,959.65	-29.1%	793,806.26	725,856.93	9.4%

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TOTAL COMBINED								
Interest Rate	3,845,987	3,561,785.45	8.0%	4,193,503.7	-8.3%	3,571,210	3,255,309	9.7%
Equity Index	104,161	125,581.05	-17.1%	238,439.52	-56.3%	155,719	142,282	9.4%
Energy	55	47.4	16.6%	34.61	59.7%	67	176	-62.3%
Commodities and Alternative Invest	1,185,239	1,073,258.95	10.4%	1,152,420.35	2.8%	993,115	907,094	9.5%
GRAND TOTAL	5,135,442	4,760,672.85	7.9%	5,584,398.17	-8.0%	4,720,110.42	4,304,861.77	9.6%

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