

CBOT Exchange ADV Report - Monthly

April 2014

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	ADV APR 2014	ADV APR 2013	% CHG	ADV MAR 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	298,090	375,895.09	-20.7%	327,032.76	-8.9%	331,837	388,743	-14.6%
10-YR NOTE	1,200,101	1,084,499.09	10.7%	1,317,870.67	-8.9%	1,291,070	1,293,366	-0.2%
5-YR NOTE	670,866	501,088.05	33.9%	764,790.52	-12.3%	746,980	695,747	7.4%
2-YR NOTE	209,635	144,077.64	45.5%	222,390.14	-5.7%	237,981	229,428	3.7%
FED FUND	21,712	11,857.23	83.1%	22,410	-3.1%	20,032	18,452	8.6%
10-YR SWAP	0	354.45	-100.0%	0	-	0	502	-100.0%
5-YR SWAP	0	214.73	-100.0%	0	-	0	315	-100.0%
5-YR SWAP RATE	2,198	966.82	127.3%	5,021.76	-56.2%	2,606	2,048	27.2%
2-YR SWAP RATE	495	233.59	111.9%	408.71	21.1%	289	298	-3.0%
10-YR SWAP RATE	1,298	963.41	34.7%	6,193.1	-79.0%	2,580	2,705	-4.6%
30-YR SWAP	0	1.55	-100.0%	0	-	0	1	-100.0%
ULTRA T-BOND	66,116	67,253.95	-1.7%	90,039.1	-26.6%	93,748	83,928	11.7%
30-YR SWAP RATE	105	84.45	24.4%	554.14	-81.0%	258	354	-27.0%
Interest Rate Options								
30-YR BOND	63,579	82,488.95	-22.9%	63,125.86	0.7%	60,377	75,896	-20.4%
10-YR NOTE	379,527	249,994.5	51.8%	414,886.43	-8.5%	418,596	358,735	16.7%
5-YR NOTE	117,020	56,747.45	106.2%	113,966.86	2.7%	107,451	96,574	11.3%
2-YR NOTE	13,379	3,071.05	335.6%	11,491.86	16.4%	8,992	7,653	17.5%
FED FUND	95	68.18	39.7%	214.38	-55.6%	103	215	-52.0%
FLEX 30-YR BOND	0	0	-	0	-	39	0	-
FLEX 10-YR NOTE	0	9.09	-100.0%	0	-	0	2	-100.0%
ULTRA T-BOND	721	379.55	90.0%	254.19	183.7%	543	350	55.4%
Equity Index Futures								
\$25 DJ	1	0.05	1155.8%	0	-	0	0	-63.1%
DJIA	258	409.86	-37.1%	665.14	-61.2%	475	662	-28.4%
MINI \$5 DOW	159,599	155,354.91	2.7%	188,809.62	-15.5%	166,012	140,670	18.0%
DJ US REAL ESTATE	243	59.95	305.1%	821.76	-70.4%	369	208	77.3%
Equity Index Options								
DJIA	1	2.59	-79.8%	2.05	-74.4%	1	18	-95.7%
MINI \$5 DOW	423	709.14	-40.3%	404.29	4.7%	494	723	-31.7%
Energy Futures								
ETHANOL FWD	74	347.73	-78.6%	40.67	82.7%	73	176	-58.8%
Energy Options								
ETHANOL FWD	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Futures								
CORN	333,150	322,266.82	3.4%	274,868.38	21.2%	319,191	255,248	25.1%
SOYBEAN	199,615	205,294.5	-2.8%	172,090.43	16.0%	202,305	185,401	9.1%
SOYBEAN MEAL	81,486	90,252.45	-9.7%	67,127.14	21.4%	79,977	80,306	-0.4%
SOYBEAN OIL	98,026	111,531.82	-12.1%	78,930.43	24.2%	97,562	94,468	3.3%
OATS	863	1,410.68	-38.9%	894.57	-3.6%	1,057	1,012	4.5%
ROUGH RICE	1,078	1,836.77	-41.3%	519.57	107.5%	814	1,111	-26.8%
WHEAT	151,657	131,314.27	15.5%	136,434.9	11.2%	141,736	99,179	42.9%
MINI CORN	756	834.73	-9.5%	969.38	-22.0%	766	819	-6.6%
MINI SOYBEAN	1,207	892.5	35.2%	1,384.57	-12.8%	1,268	1,188	6.7%
MINI WHEAT	430	311.55	38.1%	606.1	-29.0%	390	500	-21.9%
ETHANOL	1,158	1,819.68	-36.4%	978.43	18.4%	1,025	1,185	-13.5%
DOW-UBS COMMOD INDEX	513	222.14	131.0%	1,738.14	-70.5%	817	765	6.9%
GRAIN BASIS SWAPS	0	518.86	-100.0%	0	-	0	164	-100.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	7	-100.0%
FERTILIZER PRODUCTS	53	62.05	-14.0%	62.86	-15.2%	53	41	27.4%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	41.52	-100.0%	11	7	50.0%

Commodities and Alternative Investments

Options								
CORN	72,308	113,971	-36.6%	90,662.43	-20.2%	77,349	93,390	-17.2%
SOYBEAN	60,621	48,309.55	25.5%	53,587.19	13.1%	54,618	58,574	-6.8%
SOYBEAN MEAL	7,200	6,304.59	14.2%	5,771.57	24.8%	7,167	8,111	-11.6%
SOYBEAN OIL	5,807	7,421.77	-21.8%	7,593	-23.5%	6,451	5,667	13.8%
SOYBEAN CRUSH	4	8.95	-53.7%	4.19	-1.1%	11	13	-16.4%
OATS	31	156.82	-80.4%	111.1	-72.4%	109	125	-12.4%
ROUGH RICE	65	75.55	-13.3%	62.62	4.6%	56	68	-17.5%
WHEAT	26,351	19,573.91	34.6%	38,341.57	-31.3%	27,079	18,268	48.2%
JULY-JULY WHEAT CAL SPRD	9	9.45	0.2%	4.43	114.0%	6	3	124.0%
JULY-DEC CORN CAL SPRD	788	463.45	70.1%	750.57	5.0%	748	369	102.6%
JULY-NOV SOYBEAN CAL SPRD	654	527.77	23.8%	317	106.2%	341	238	43.3%
SOYBN NEARBY+2 CAL SPRD	180	3.45	5111.8%	36.48	393.6%	61	41	49.8%
WHEAT NEARBY+2 CAL SPRD	448	174.41	156.7%	82.9	440.0%	251	137	83.4%
CORN NEARBY+2 CAL SPRD	388	963.82	-59.7%	246	57.8%	300	623	-51.9%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-DEC WHEAT CAL SPRD	70	149.68	-53.1%	28.67	144.7%	48	29	63.5%
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	-	10.43	-95.4%	3	9	-68.6%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOY OIL NEARBY+2 CAL SPRD	9	11.86	-27.8%	2.43	252.9%	21	8	142.6%
JULY-DEC SOY OIL CAL SPRD	0	7.14	-100.0%	10.24	-100.0%	3	2	50.3%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
WHEAT-CORN ICSSO	1	4.55	-69.6%	0.24	480.0%	1	7	-84.4%
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	3.64	-100.0%	11.9	-100.0%	3	0	860.3%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	4	1	489.7%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	1	2	-63.8%
NOV-DEC SOYBEAN CSO	29	0	-	2.38	1100.0%	8	0	-

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TOTAL FUTURES GROUP								
Interest Rate Futures	2,470,615	2,187,490.05	12.9%	2,756,710.9	-10.4%	2,727,382	2,715,886	0.4%
Equity Index Futures	160,100	155,824.77	2.7%	190,296.52	-15.9%	166,856	141,541	17.9%
Energy Futures	74	347.73	-78.6%	40.67	82.7%	73	176	-58.8%
Commodities and Alternative Invest	869,993	868,568.82	0.2%	736,646.43	18.1%	846,971	721,402	17.4%
TOTAL FUTURES	3,500,783	3,212,231.36	9.0%	3,683,694.52	-5.0%	3,741,281.96	3,579,004.84	4.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	574,321	392,758.77	46.2%	603,939.57	-4.9%	596,102	539,424	10.5%
Equity Index Options	424	711.73	-40.5%	406.33	4.3%	495	741	-33.2%
Energy Options	0	0	-	0	-	0	0	-
Commodities and Alternative Invest	174,965	198,141.36	-11.7%	197,637.33	-11.5%	174,638	185,692	-6.0%
TOTAL OPTIONS	749,710	591,611.86	26.7%	801,983.24	-6.5%	771,234.53	725,856.93	6.3%
TOTAL COMBINED								
Interest Rate	3,044,936	2,580,248.82	18.0%	3,360,650.48	-9.4%	3,323,484	3,255,309	2.1%
Equity Index	160,524	156,536.5	2.5%	190,702.86	-15.8%	167,351	142,282	17.6%
Energy	74	347.73	-78.6%	40.67	82.7%	73	176	-58.8%
Commodities and Alternative Invest	1,044,958	1,066,710.18	-2.0%	934,283.76	11.8%	1,021,609	907,094	12.6%
GRAND TOTAL	4,250,493	3,803,843.23	11.7%	4,485,677.76	-5.2%	4,512,516.49	4,304,861.77	4.8%

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