

## CBOT Exchange ADV Report - Monthly

May 2014

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	ADV MAY 2014	ADV MAY 2013	% CHG	ADV APR 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
<b>Interest Rate Futures</b>								
30-YR BOND	459,469	606,252.05	-24.2%	298,089.67	54.1%	357,859	388,743	-7.9%
10-YR NOTE	1,646,157	1,954,804.36	-15.8%	1,200,101	37.2%	1,363,467	1,293,366	5.4%
5-YR NOTE	974,931	1,087,020.05	-10.3%	670,865.67	45.3%	793,455	695,747	14.0%
2-YR NOTE	390,799	400,551.95	-2.4%	209,634.57	86.4%	269,138	229,428	17.3%
FED FUND	18,527	20,012.05	-7.4%	21,712.1	-14.7%	19,725	18,452	6.9%
10-YR SWAP	0	858.32	-100.0%	0	-	0	502	-100.0%
5-YR SWAP	0	395	-100.0%	0	-	0	315	-100.0%
5-YR SWAP RATE	1,680	1,436.32	17.0%	2,198	-23.6%	2,417	2,048	18.0%
2-YR SWAP RATE	409	331.5	23.4%	496.43	-17.6%	314	298	5.4%
10-YR SWAP RATE	1,106	3,342.64	-66.9%	1,298.1	-14.8%	2,280	2,705	-15.7%
30-YR SWAP	0	2.73	-100.0%	0	-	0	1	-100.0%
ULTRA T-BOND	146,065	129,477.18	12.8%	66,116	120.9%	104,415	83,928	24.4%
30-YR SWAP RATE	159	1,269.27	-87.5%	105.05	51.0%	238	354	-32.7%
<b>Interest Rate Options</b>								
30-YR BOND	72,511	127,998.09	-43.4%	63,578.62	14.0%	62,851	75,896	-17.2%
10-YR NOTE	396,009	425,216.59	-6.9%	379,527.43	4.3%	413,991	358,735	15.4%
5-YR NOTE	104,682	120,778.73	-13.3%	117,020.14	-10.5%	106,887	96,574	10.7%
2-YR NOTE	7,858	11,756.5	-33.2%	13,378.81	-41.3%	8,761	7,653	14.5%
FED FUND	0	104.55	-100.0%	95.24	-100.0%	82	215	-61.8%
FLEX 30-YR BOND	0	0	-	0	-	31	0	-
FLEX 10-YR NOTE	0	9.09	-100.0%	0	-	0	2	-100.0%
ULTRA T-BOND	657	551.55	19.1%	721.14	-8.9%	567	350	62.1%
<b>Equity Index Futures</b>								
\$25 DJ	0	0	-	0.57	-25.0%	0	0	-48.6%
DJIA	186	208.09	-10.6%	257.95	-27.9%	416	662	-37.2%
MINI \$5 DOW	125,607	146,004	-14.0%	159,599.05	-21.3%	157,774	140,670	12.2%
DJ US REAL ESTATE	316	66.68	373.3%	242.86	30.0%	358	208	72.1%
<b>Equity Index Options</b>								
DJIA	9	1.23	660.5%	0.52	1681.8%	3	18	-85.9%
MINI \$5 DOW	794	1,024.41	-22.5%	423.29	87.5%	555	723	-23.2%
<b>Energy Futures</b>								
ETHANOL FWD	75	118.14	-36.6%	74.29	0.8%	73	176	-58.6%
<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	219,688	224,439.86	-2.1%	333,150.48	-34.1%	298,904	255,248	17.1%
SOYBEAN	138,792	160,132.05	-13.3%	199,615.48	-30.5%	189,356	185,401	2.1%
SOYBEAN MEAL	54,205	70,831.18	-23.5%	81,486.14	-33.5%	74,722	80,306	-7.0%
SOYBEAN OIL	69,059	83,253.32	-17.0%	98,025.9	-29.6%	91,751	94,468	-2.9%
OATS	568	767.77	-26.0%	862.52	-34.1%	957	1,012	-5.4%
ROUGH RICE	530	641.95	-17.4%	1,078.29	-50.8%	756	1,111	-32.0%
WHEAT	113,767	85,123.45	33.6%	151,656.95	-25.0%	136,034	99,179	37.2%
MINI CORN	545	720.45	-24.3%	755.81	-27.8%	721	819	-12.0%
MINI SOYBEAN	1,002	1,088.41	-7.9%	1,206.67	-16.9%	1,214	1,188	2.2%
MINI WHEAT	417	188.86	120.6%	430.38	-3.2%	396	500	-20.9%
ETHANOL	960	1,368.91	-29.8%	1,158.05	-17.1%	1,012	1,185	-14.6%
DOW-UBS COMMOD INDEX	262	167.36	56.7%	513.19	-48.9%	704	765	-7.9%
GRAIN BASIS SWAPS	2	85.41	-97.1%	0	-	1	164	-99.7%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	7	-100.0%
FERTILIZER PRODUCTS	53	30.23	74.1%	53.33	-1.3%	53	41	27.3%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	0	-	8	7	19.4%
<b>Commodities and Alternative Investments</b>								
<b>Options</b>								
CORN	71,712	88,382.73	-18.9%	72,308	-0.8%	76,200	93,390	-18.4%
SOYBEAN	55,536	62,652.27	-11.4%	60,621.38	-8.4%	54,805	58,574	-6.4%
SOYBEAN MEAL	8,519	5,725.82	48.8%	7,200.14	18.3%	7,443	8,111	-8.2%
SOYBEAN OIL	7,746	5,053.77	53.3%	5,807.29	33.4%	6,715	5,667	18.5%
SOYBEAN CRUSH	4	15.86	-76.6%	4.14	-10.3%	9	13	-27.5%
OATS	100	107.09	-6.8%	30.67	225.5%	107	125	-13.9%
ROUGH RICE	70	22.64	208.2%	65.48	6.5%	59	68	-13.6%
WHEAT	32,024	16,846.41	90.1%	26,351.33	21.5%	28,087	18,268	53.7%
JULY-JULY WHEAT CAL SPRD	8	3	181.0%	9.48	-11.1%	6	3	142.5%
JULY-DEC CORN CAL SPRD	900	1,018.23	-11.6%	788.38	14.1%	779	369	110.9%
JULY-NOV SOYBEAN CAL SPRD	487	1,091.68	-55.4%	653.62	-25.4%	371	238	55.9%
SOYBN NEARBY+2 CAL SPRD	17	2.32	641.5%	180.05	-90.5%	52	41	27.8%
WHEAT NEARBY+2 CAL SPRD	363	83.5	335.0%	447.71	-18.9%	274	137	100.1%
CORN NEARBY+2 CAL SPRD	1,215	1,197.95	1.4%	388.24	212.9%	486	623	-22.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-DEC WHEAT CAL SPRD	43	92.09	-53.6%	70.14	-39.1%	47	29	60.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0.23	-100.0%	0	-	0	0	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
DEC-DEC CORN CAL SPRD	1	10	-85.7%	0.48	200.0%	3	9	-71.7%
NOV-JULY SOYBEAN CAL SPRD	2	0	-	0	-	0	0	100.7%
SOY OIL NEARBY+2 CAL SPRD	0	12.86	-100.0%	8.57	-100.0%	16	8	93.2%
JULY-DEC SOY OIL CAL SPRD	0	2.23	-100.0%	0	-	2	2	19.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
WHEAT-CORN ICSD	103	2.73	3662.7%	1.38	7330.8%	22	7	208.9%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0.23	-100.0%	0	-	0	1	-100.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	2	0	664.5%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	3	1	369.5%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	1	2	-71.2%
NOV-DEC SOYBEAN CSO	0	0	-	28.57	-100.0%	6	0	-

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<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	3,639,301	4,205,753.41	-13.5%	2,470,616.57	47.3%	2,913,308	2,715,886	7.3%
Equity Index Futures	126,109	146,278.77	-13.8%	160,100.43	-21.2%	158,548	141,541	12.0%
Energy Futures	75	118.14	-36.6%	74.29	0.8%	73	176	-58.6%
Commodities and Alternative Invest	599,852	628,839.23	-4.6%	869,993.19	-31.1%	796,588	721,402	10.4%
<b>TOTAL FUTURES</b>	<b>4,365,337</b>	<b>4,980,989.55</b>	<b>-12.4%</b>	<b>3,500,784.48</b>	<b>24.7%</b>	<b>3,868,516.93</b>	<b>3,579,004.84</b>	<b>8.1%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	581,715	686,415.09	-15.3%	574,321.38	1.3%	593,169	539,424	10.0%
Equity Index Options	803	1,025.64	-21.7%	423.81	89.5%	558	741	-24.7%
Energy Options	0	0	-	0	-	0	0	-
Commodities and Alternative Invest	178,849	182,323.64	-1.9%	174,965.05	2.2%	175,497	185,692	-5.5%
<b>TOTAL OPTIONS</b>	<b>761,368</b>	<b>869,764.37</b>	<b>-12.5%</b>	<b>749,710.24</b>	<b>1.6%</b>	<b>769,222.87</b>	<b>725,856.93</b>	<b>6.0%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	4,221,017	4,892,168.5	-13.7%	3,044,937.95	38.6%	3,506,476	3,255,309	7.7%
Equity Index	126,912	147,304.41	-13.8%	160,524.24	-20.9%	159,106	142,282	11.8%
Energy	75	118.14	-36.6%	74.29	0.8%	73	176	-58.6%
Commodities and Alternative Invest	778,701	811,162.86	-4.0%	1,044,958.24	-25.5%	972,084	907,094	7.2%
<b>GRAND TOTAL</b>	<b>5,126,705</b>	<b>5,850,753.91</b>	<b>-12.4%</b>	<b>4,250,494.71</b>	<b>20.6%</b>	<b>4,637,739.81</b>	<b>4,304,861.77</b>	<b>7.7%</b>

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