

CBOT Exchange ADV Report - Monthly

June 2014

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	ADV JUN 2014	ADV JUN 2013	% CHG	ADV MAY 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	335,470	480,079.35	-30.1%	459,468.9	-27.0%	354,067	388,743	-8.9%
10-YR NOTE	1,147,548	1,645,633.8	-30.3%	1,646,157.48	-30.3%	1,326,900	1,293,366	2.6%
5-YR NOTE	647,873	853,634.35	-24.1%	974,930.81	-33.5%	768,800	695,747	10.5%
2-YR NOTE	209,742	235,152.2	-10.8%	390,798.52	-46.3%	259,079	229,428	12.9%
FED FUND	27,378	27,348.05	0.1%	18,526.67	47.8%	21,021	18,452	13.9%
10-YR SWAP	0	1,677.75	-100.0%	0	-	0	502	-100.0%
5-YR SWAP	0	1,057.65	-100.0%	0	-	0	315	-100.0%
5-YR SWAP RATE	4,857	2,485.8	95.4%	1,680.14	189.1%	2,830	2,048	38.2%
2-YR SWAP RATE	535	528.5	1.3%	408.95	30.9%	351	298	18.0%
10-YR SWAP RATE	6,510	4,366.9	49.1%	1,105.95	488.6%	2,996	2,705	10.8%
30-YR SWAP	0	2.05	-100.0%	0	-	0	1	-100.0%
ULTRA T-BOND	76,053	76,770.15	-0.9%	146,065.38	-47.9%	99,612	83,928	18.7%
30-YR SWAP RATE	456	712.8	-36.1%	158.57	187.3%	275	354	-22.3%
Interest Rate Options								
30-YR BOND	52,302	105,224.4	-50.3%	72,510.81	-27.9%	61,064	75,896	-19.5%
10-YR NOTE	355,297	537,748.3	-33.9%	396,008.57	-10.3%	404,051	358,735	12.6%
5-YR NOTE	129,927	154,416.05	-15.9%	104,681.67	24.1%	110,789	96,574	14.7%
2-YR NOTE	7,486	12,818.75	-41.6%	7,857.52	-4.7%	8,545	7,653	11.6%
FED FUND	1	140	-99.6%	0	-	68	215	-68.2%
FLEX 30-YR BOND	0	0	-	0	-	26	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
ULTRA T-BOND	370	521.95	-29.1%	656.9	-43.7%	533	350	52.5%
Equity Index Futures								
\$25 DJ	0	0.2	-100.0%	0.43	-100.0%	0	0	-57.3%
DJIA	652	817.1	-20.2%	185.95	250.5%	456	662	-31.2%
MINI \$5 DOW	125,766	219,330.05	-42.7%	125,606.95	0.1%	152,353	140,670	8.3%
DJ US REAL ESTATE	928	361.55	156.8%	315.62	194.2%	455	208	118.4%
Equity Index Options								
DJIA	7	2.8	150.0%	9.33	-25.0%	3	18	-81.6%
MINI \$5 DOW	437	1,207.5	-63.8%	793.71	-44.9%	535	723	-26.0%
Energy Futures								
ETHANOL FWD	88	107.4	-18.2%	74.9	17.2%	76	176	-57.2%
Energy Options								
ETHANOL FWD	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Futures								
CORN	317,991	291,178.3	9.2%	219,688.24	44.7%	302,137	255,248	18.4%
SOYBEAN	187,115	182,205.4	2.7%	138,792.19	34.8%	188,976	185,401	1.9%
SOYBEAN MEAL	86,279	91,975.3	-6.2%	54,205	59.2%	76,679	80,306	-4.5%
SOYBEAN OIL	104,756	110,683.6	-5.4%	69,059.05	51.7%	93,953	94,468	-0.5%
OATS	928	1,413.35	-34.3%	568.48	63.3%	952	1,012	-5.9%
ROUGH RICE	1,127	1,613.6	-30.2%	530.24	112.5%	819	1,111	-26.3%
WHEAT	144,236	124,438.5	15.9%	113,767	26.8%	137,423	99,179	38.6%
MINI CORN	613	729.05	-15.9%	545.38	12.4%	703	819	-14.3%
MINI SOYBEAN	909	963.75	-5.7%	1,002.14	-9.3%	1,162	1,188	-2.2%
MINI WHEAT	417	322.3	29.5%	416.67	0.2%	399	500	-20.1%
ETHANOL	1,183	1,534.75	-22.9%	960.38	23.2%	1,041	1,185	-12.2%
DOW-UBS COMMOD INDEX	1,916	958.8	99.8%	262.19	630.7%	909	765	18.9%
GRAIN BASIS SWAPS	2	119.7	-97.9%	2.48	0.0%	1	164	-99.5%
DOW-UBS COMMOD INDEX SWA	0	5.7	-100.0%	0	-	0	7	-100.0%
FERTILIZER PRODUCTS	68	43.55	55.3%	52.62	28.5%	55	41	33.4%
DJ_UBS ROLL SELECT INDEX FU	40	0	-	0	-	14	7	95.3%

Commodities and Alternative Investments

Options								
CORN	86,594	102,820	-15.8%	71,712.19	20.8%	77,960	93,390	-16.5%
SOYBEAN	54,078	56,755.45	-4.7%	55,535.71	-2.6%	54,682	58,574	-6.6%
SOYBEAN MEAL	9,409	6,628	42.0%	8,519.33	10.4%	7,776	8,111	-4.1%
SOYBEAN OIL	7,868	5,940.1	32.5%	7,745.62	1.6%	6,910	5,667	21.9%
SOYBEAN CRUSH	7	3.35	107.5%	3.71	87.2%	9	13	-30.6%
OATS	68	128.2	-47.1%	99.81	-32.1%	101	125	-19.3%
ROUGH RICE	105	63.5	65.3%	69.76	50.4%	67	68	-2.2%
WHEAT	23,193	17,766.1	30.5%	32,023.86	-27.6%	27,258	18,268	49.2%
JULY-JULY WHEAT CAL SPRD	1	10.75	-92.9%	8.43	-91.0%	6	3	106.2%
JULY-DEC CORN CAL SPRD	279	980.3	-71.6%	899.76	-69.0%	694	369	88.0%
JULY-NOV SOYBEAN CAL SPRD	773	400	93.3%	487.43	58.6%	439	238	84.5%
SOYBN NEARBY+2 CAL SPRD	28	95	-70.6%	17.19	62.3%	48	41	17.7%
WHEAT NEARBY+2 CAL SPRD	358	86.35	314.0%	363.19	-1.6%	288	137	110.4%
CORN NEARBY+2 CAL SPRD	388	1,493.9	-74.0%	1,214.62	-68.0%	470	623	-24.6%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-DEC WHEAT CAL SPRD	62	36.85	69.0%	42.71	45.8%	49	29	69.1%
SOYMEAL NEARBY+2 CAL SPRD	0	0.5	-100.0%	0	-	0	0	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
DEC-DEC CORN CAL SPRD	0	0	-	1.43	-100.0%	2	9	-76.5%
NOV-JULY SOYBEAN CAL SPRD	19	0	-	1.95	875.6%	4	0	1692.6%
SOY OIL NEARBY+2 CAL SPRD	18	10	76.2%	0	-	17	8	95.8%
JULY-DEC SOY OIL CAL SPRD	1	0.7	104.1%	0	-	2	2	12.7%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
WHEAT-CORN ICSSO	31	2.5	1147.6%	102.62	-69.6%	23	7	231.5%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	77	0.75	10217.5%	0	-	13	1	809.8%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	2	0	535.0%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	3	1	290.0%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	2	-76.1%
NOV-DEC SOYBEAN CSO	0	0	-	0	-	5	0	-

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TOTAL FUTURES GROUP								
Interest Rate Futures	2,456,423	3,329,449.35	-26.2%	3,639,301.38	-32.5%	2,835,932	2,715,886	4.4%
Equity Index Futures	127,346	220,508.9	-42.2%	126,108.95	1.0%	153,264	141,541	8.3%
Energy Futures	88	107.4	-18.2%	74.9	17.2%	76	176	-57.2%
Commodities and Alternative Invest	847,579	808,185.65	4.9%	599,852.05	41.3%	805,223	721,402	11.6%
TOTAL FUTURES	3,431,436	4,358,251.3	-21.3%	4,365,337.29	-21.4%	3,794,495.19	3,579,004.84	6.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	545,383	810,869.45	-32.7%	581,715.48	-6.2%	585,076	539,424	8.5%
Equity Index Options	444	1,210.3	-63.3%	803.05	-44.7%	538	741	-27.3%
Energy Options	0	0	-	0	-	0	0	-
Commodities and Alternative Invest	183,356	193,222.3	-5.1%	178,849.33	2.5%	176,828	185,692	-4.8%
TOTAL OPTIONS	729,183	1,005,302.05	-27.5%	761,367.86	-4.2%	762,441.96	725,856.93	5.0%
TOTAL COMBINED								
Interest Rate	3,001,805	4,140,318.8	-27.5%	4,221,016.86	-28.9%	3,421,008	3,255,309	5.1%
Equity Index	127,790	221,719.2	-42.4%	126,912	0.7%	153,803	142,282	8.1%
Energy	88	107.4	-18.2%	74.9	17.2%	76	176	-57.2%
Commodities and Alternative Invest	1,030,936	1,001,407.95	2.9%	778,701.38	32.4%	982,051	907,094	8.3%
GRAND TOTAL	4,160,619	5,363,553.35	-22.4%	5,126,705.14	-18.8%	4,556,937.15	4,304,861.77	5.9%

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