

CBOT Exchange ADV Report - Monthly

July 2014

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	ADV JUL 2014	ADV JUL 2013	% CHG	ADV JUN 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	305,409	263,092.18	16.1%	335,470.43	-9.0%	346,735	388,743	-10.8%
10-YR NOTE	1,063,734	985,162.77	8.0%	1,147,548.48	-7.3%	1,287,245	1,293,366	-0.5%
5-YR NOTE	644,653	534,698.18	20.6%	647,873.29	-0.5%	750,093	695,747	7.8%
2-YR NOTE	177,889	136,749.27	30.1%	209,742.24	-15.2%	246,845	229,428	7.6%
FED FUND	33,915	14,105.82	140.4%	27,377.86	23.9%	22,964	18,452	24.5%
10-YR SWAP	0	231	-100.0%	0	-	0	502	-100.0%
5-YR SWAP	0	453.23	-100.0%	0	-	0	315	-100.0%
5-YR SWAP RATE	2,059	1,126.77	82.7%	4,856.71	-57.6%	2,714	2,048	32.5%
2-YR SWAP RATE	184	312.32	-40.9%	535.19	-65.5%	326	298	9.5%
10-YR SWAP RATE	835	1,358.36	-38.5%	6,510.05	-87.2%	2,670	2,705	-1.3%
30-YR SWAP	0	0.41	-100.0%	0	-	0	1	-100.0%
ULTRA T-BOND	67,060	47,949.05	39.9%	76,052.71	-11.8%	94,707	83,928	12.8%
30-YR SWAP RATE	129	101.36	27.7%	455.62	-71.6%	253	354	-28.5%
Interest Rate Options								
30-YR BOND	64,315	69,095.64	-6.9%	52,302.43	23.0%	61,554	75,896	-18.9%
10-YR NOTE	322,471	346,653.41	-7.0%	355,297.38	-9.2%	391,758	358,735	9.2%
5-YR NOTE	105,276	96,408.59	9.2%	129,926.71	-19.0%	109,958	96,574	13.9%
2-YR NOTE	7,029	11,350.64	-38.1%	7,485.86	-6.1%	8,316	7,653	8.7%
FED FUND	200	25.27	691.4%	0.62	32210.2%	88	215	-59.0%
FLEX 30-YR BOND	0	0	-	0	-	22	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
ULTRA T-BOND	580	210.5	175.5%	369.86	56.8%	540	350	54.5%
Equity Index Futures								
\$25 DJ	0	0	-	0	-	0	0	-60.3%
DJIA	83	488.68	-82.9%	651.76	-87.2%	400	662	-39.7%
MINI \$5 DOW	137,677	113,275.73	21.5%	125,766.14	9.5%	150,142	140,670	6.7%
DJ US REAL ESTATE	188	101.32	85.2%	928.43	-79.8%	415	208	99.1%
Equity Index Options								
DJIA	0	1.73	-84.2%	7	-96.1%	3	18	-84.1%
MINI \$5 DOW	546	506.86	7.7%	437.05	25.0%	537	723	-25.8%
Energy Futures								
ETHANOL FWD	52	98.36	-46.8%	87.81	-40.4%	72	176	-59.1%
Energy Options								
ETHANOL FWD	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Futures								
CORN	224,471	219,314.09	2.4%	317,991.38	-29.4%	290,434	255,248	13.8%
SOYBEAN	171,169	151,287.18	13.1%	187,114.67	-8.5%	186,293	185,401	0.5%
SOYBEAN MEAL	77,423	87,232.09	-11.2%	86,279.05	-10.3%	76,791	80,306	-4.4%
SOYBEAN OIL	84,974	87,215.82	-2.6%	104,755.52	-18.9%	92,600	94,468	-2.0%
OATS	520	825.27	-37.0%	928.14	-43.9%	887	1,012	-12.3%
ROUGH RICE	485	797.82	-39.2%	1,126.9	-56.9%	768	1,111	-30.8%
WHEAT	100,490	85,118.32	18.1%	144,235.62	-30.3%	131,857	99,179	32.9%
MINI CORN	488	597.95	-18.4%	612.86	-20.3%	670	819	-18.2%
MINI SOYBEAN	945	962.73	-1.8%	909	4.0%	1,129	1,188	-4.9%
MINI WHEAT	423	277.14	52.8%	417.33	1.5%	403	500	-19.4%
ETHANOL	819	1,229.68	-33.4%	1,182.95	-30.8%	1,008	1,185	-15.0%
DOW-UBS COMMOD INDEX	549	218.64	151.1%	1,915.71	-71.3%	855	765	11.8%
GRAIN BASIS SWAPS	0	128.5	-100.0%	2.48	-100.0%	1	164	-99.6%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	7	-100.0%
FERTILIZER PRODUCS	58	27.73	108.2%	67.62	-14.6%	56	41	34.3%
DJ_UBS ROLL SELECT INDEX FU	4	0	-	40.24	-90.5%	12	7	74.0%

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Commodities and Alternative Investments								
Options								
CORN	112,415	116,273.77	-3.3%	86,593.52	29.8%	83,152	93,390	-11.0%
SOYBEAN	85,866	59,237.5	45.0%	54,077.86	58.8%	59,381	58,574	1.4%
SOYBEAN MEAL	10,846	9,546	13.6%	9,409.14	15.3%	8,239	8,111	1.6%
SOYBEAN OIL	7,405	5,779.18	28.1%	7,868.38	-5.9%	6,985	5,667	23.3%
SOYBEAN CRUSH	19	28.05	-33.4%	6.95	168.7%	10	13	-19.1%
OATS	100	154.86	-35.2%	67.76	48.1%	101	125	-19.3%
ROUGH RICE	46	50.27	-8.3%	104.95	-56.1%	64	68	-6.8%
WHEAT	24,702	17,260.36	43.1%	23,192.62	6.5%	26,873	18,268	47.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0.76	-100.0%	5	3	75.2%
JULY-DEC CORN CAL SPRD	45	0	-	278.67	-83.7%	596	369	61.5%
JULY-NOV SOYBEAN CAL SPRD	4	0	-	773.19	-99.5%	373	238	57.0%
SOYBN NEARBY+2 CAL SPRD	11	94.14	-88.2%	27.9	-60.1%	43	41	4.1%
WHEAT NEARBY+2 CAL SPRD	248	115	115.9%	357.52	-30.6%	282	137	106.0%
CORN NEARBY+2 CAL SPRD	507	952.55	-46.8%	388.1	30.6%	475	623	-23.7%
NOV-NOV SOYBEAN CAL SPRD	0	0.73	-100.0%	0	-	0	2	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	62.29	-100.0%	42	29	43.6%
SOYMEAL NEARBY+2 CAL SPRD	0	4.55	-90.0%	0	-	0	0	-85.0%
DEC-JULY CORN CAL SPRD	34	12.36	177.6%	0	-	5	2	131.9%
DEC-DEC CORN CAL SPRD	14	8.73	56.2%	0	-	4	9	-56.9%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	19.05	-99.0%	3	0	1436.2%
SOY OIL NEARBY+2 CAL SPRD	3	8.64	-65.8%	17.62	-83.2%	14	8	71.5%
JULY-DEC SOY OIL CAL SPRD	0	0	-	1.43	-100.0%	2	2	-4.3%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
WHEAT-CORN ICSD	41	9.55	328.6%	31.19	31.2%	26	7	268.9%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	108	15.59	591.5%	77.38	39.3%	27	1	1800.6%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	2	0	439.3%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	1	231.2%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	2	-79.7%
NOV-DEC SOYBEAN CSO	0	0	-	0	-	4	0	-
DEC-JUL SOYBEAN OIL CSO	2	0	-	7.38	-69.2%	1	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,295,867	1,985,340.73	15.6%	2,456,422.57	-6.5%	2,754,553	2,715,886	1.4%
Equity Index Futures	137,949	113,865.73	21.2%	127,346.33	8.3%	150,956	141,541	6.7%
Energy Futures	52	98.36	-46.8%	87.81	-40.4%	72	176	-59.1%
Commodities and Alternative Invest	662,819	635,232.95	4.3%	847,579.48	-21.8%	783,765	721,402	8.6%
TOTAL FUTURES	3,096,687	2,734,537.77	13.2%	3,431,436.19	-9.8%	3,689,346.01	3,579,004.84	3.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	499,871	523,744.05	-4.6%	545,382.86	-8.3%	572,237	539,424	6.1%
Equity Index Options	546	508.59	7.4%	444.05	23.1%	540	741	-27.2%
Energy Options	0	0	-	0	-	0	0	-
Commodities and Alternative Invest	242,417	209,551.82	15.7%	183,363.67	32.2%	186,712	185,692	0.5%
TOTAL OPTIONS	742,834	733,804.45	1.2%	729,190.57	1.9%	759,488.36	725,856.93	4.6%

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TOTAL COMBINED								
Interest Rate	2,795,738	2,509,084.77	11.4%	3,001,805.43	-6.9%	3,326,789	3,255,309	2.2%
Equity Index	138,495	114,374.32	21.1%	127,790.38	8.4%	151,496	142,282	6.5%
Energy	52	98.36	-46.8%	87.81	-40.4%	72	176	-59.1%
Commodities and Alternative Invest	905,235	844,784.77	7.2%	1,030,943.14	-12.2%	970,477	907,094	7.0%
GRAND TOTAL	3,839,521	3,468,342.23	10.7%	4,160,626.76	-7.7%	4,448,834.37	4,304,861.77	3.3%

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