

CBOT Exchange ADV Report - Monthly

August 2014

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	ADV AUG 2014	ADV AUG 2013	% CHG	ADV JUL 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	473,734	399,666.86	18.5%	305,409.23	55.1%	362,705	388,743	-6.7%
10-YR NOTE	1,623,204	1,441,605.73	12.6%	1,063,733.77	52.6%	1,329,491	1,293,366	2.8%
5-YR NOTE	978,393	819,176.59	19.4%	644,653	51.8%	778,802	695,747	11.9%
2-YR NOTE	434,320	290,021.23	49.8%	177,888.55	144.2%	270,420	229,428	17.9%
FED FUND	37,332	15,596.05	139.4%	33,914.64	10.1%	24,771	18,452	34.2%
10-YR SWAP	0	302.27	-100.0%	0	-	0	502	-100.0%
5-YR SWAP	0	252.27	-100.0%	0	-	0	315	-100.0%
5-YR SWAP RATE	2,719	2,302.77	18.1%	2,059.14	32.1%	2,715	2,048	32.5%
2-YR SWAP RATE	245	331	-26.0%	184.45	32.7%	316	298	6.1%
10-YR SWAP RATE	1,049	2,661.73	-60.6%	835.41	25.6%	2,467	2,705	-8.8%
30-YR SWAP	0	0.05	-100.0%	0	-	0	1	-100.0%
ULTRA T-BOND	157,819	103,223.59	52.9%	67,059.59	135.3%	102,643	83,928	22.3%
30-YR SWAP RATE	224	249.14	-10.0%	129.45	73.1%	249	354	-29.5%
Interest Rate Options								
30-YR BOND	74,634	59,091.86	26.3%	64,315.36	16.0%	63,199	75,896	-16.7%
10-YR NOTE	402,851	323,439.41	24.6%	322,470.64	24.9%	393,153	358,735	9.6%
5-YR NOTE	113,121	80,069.5	41.3%	105,276.05	7.5%	110,356	96,574	14.3%
2-YR NOTE	7,062	5,862.95	20.4%	7,028.73	0.5%	8,158	7,653	6.6%
FED FUND	87	43.18	102.1%	200	-56.4%	88	215	-59.0%
FLEX 30-YR BOND	0	0	-	0	-	19	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
ULTRA T-BOND	370	224.55	64.8%	579.91	-36.2%	519	350	48.4%
Equity Index Futures								
\$25 DJ	1	1.55	-38.4%	0.09	947.7%	0	0	-35.1%
DJIA	507	406.77	24.7%	83.36	508.7%	413	662	-37.6%
MINI \$5 DOW	127,797	128,205.36	-0.3%	137,677.45	-7.2%	147,332	140,670	4.7%
DJ US REAL ESTATE	281	145	93.5%	187.68	49.5%	398	208	91.0%
Equity Index Options								
DJIA	1	1.27	-58.8%	0.27	92.0%	3	18	-85.8%
MINI \$5 DOW	498	650.82	-23.5%	546.14	-8.9%	532	723	-26.5%
Energy Futures								
ETHANOL FWD	87	95.09	-8.5%	52.36	66.2%	74	176	-58.1%
Energy Options								
ETHANOL FWD	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Futures								
CORN	275,302	278,552.73	-1.2%	224,470.73	22.6%	288,531	255,248	13.0%
SOYBEAN	141,308	187,857.59	-24.8%	171,169.41	-17.4%	180,636	185,401	-2.6%
SOYBEAN MEAL	79,260	81,694.18	-3.0%	77,422.82	2.4%	77,102	80,306	-4.0%
SOYBEAN OIL	84,543	84,097.55	0.5%	84,974.14	-0.5%	91,587	94,468	-3.0%
OATS	646	748.14	-13.7%	520.27	24.1%	857	1,012	-15.3%
ROUGH RICE	1,205	1,224.77	-1.6%	485.27	148.2%	823	1,111	-25.9%
WHEAT	145,935	113,045.5	29.1%	100,489.86	45.2%	133,628	99,179	34.7%
MINI CORN	618	982.95	-37.1%	488.23	26.6%	664	819	-19.0%
MINI SOYBEAN	834	1,262.18	-33.9%	945.27	-11.8%	1,092	1,188	-8.0%
MINI WHEAT	514	579.73	-11.3%	423.45	21.4%	417	500	-16.6%
ETHANOL	829	1,006.36	-17.7%	818.86	1.2%	985	1,185	-16.9%
DOW-UBS COMMOD INDEX	835	349.91	138.5%	548.95	52.0%	852	765	11.5%
GRAIN BASIS SWAPS	0	22.73	-100.0%	0	-	1	164	-99.6%
DOW-UBS COMMOD INDEX SWA	0	71.27	-100.0%	0	-	0	7	-100.0%
FERTILIZER PRODUCS	66	41.14	60.9%	57.73	14.7%	57	41	37.5%
DJ_UBS ROLL SELECT INDEX FU	0	7.73	-100.0%	3.82	-100.0%	11	7	52.1%

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Commodities and Alternative Investments								
Options								
CORN	76,322	117,699.77	-35.2%	112,414.59	-32.1%	82,293	93,390	-11.9%
SOYBEAN	72,800	89,506.32	-18.7%	85,866.14	-15.2%	61,068	58,574	4.3%
SOYBEAN MEAL	9,432	12,464.05	-24.3%	10,846.45	-13.0%	8,389	8,111	3.4%
SOYBEAN OIL	8,022	5,334.64	50.4%	7,404.55	8.3%	7,115	5,667	25.6%
SOYBEAN CRUSH	9	4	116.7%	18.68	-53.6%	10	13	-20.7%
OATS	98	110.45	-11.6%	100.36	-2.7%	100	125	-19.6%
ROUGH RICE	85	85.86	-0.9%	46.09	84.6%	66	68	-2.9%
WHEAT	23,013	12,823.82	79.5%	24,701.77	-6.8%	26,388	18,268	44.4%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	4	3	53.1%
JULY-DEC CORN CAL SPRD	22	0	-	45.45	-52.3%	524	369	42.0%
JULY-NOV SOYBEAN CAL SPRD	2	0	-	3.86	-42.1%	327	238	37.4%
SOYBN NEARBY+2 CAL SPRD	73	181.91	-59.9%	11.14	554.2%	46	41	13.3%
WHEAT NEARBY+2 CAL SPRD	368	219.91	67.4%	248.27	48.3%	293	137	113.9%
CORN NEARBY+2 CAL SPRD	525	1,383.59	-62.0%	506.73	3.7%	481	623	-22.7%
NOV-NOV SOYBEAN CAL SPRD	0	2.27	-100.0%	0	-	0	2	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	37	29	25.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0.45	-100.0%	0	0	-86.9%
DEC-JULY CORN CAL SPRD	2	0	-	34.32	-93.1%	5	2	116.1%
DEC-DEC CORN CAL SPRD	29	34.32	-16.7%	13.64	109.5%	7	9	-21.9%
NOV-JULY SOYBEAN CAL SPRD	26	2.27	1044.0%	0.18	14201.4%	6	0	2891.0%
SOY OIL NEARBY+2 CAL SPRD	2	8.18	-70.9%	2.95	-19.4%	13	8	53.5%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	2	2	-16.3%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
WHEAT-CORN ICSD	0	7.5	-100.0%	40.91	-100.0%	23	7	222.5%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	107.82	-100.0%	24	1	1561.6%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	371.5%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	1	189.6%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	2	-82.2%
JAN-MAY SOYBEAN CAL SPRD	19	0	-	0	-	2	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-	4	0	-
DEC-JUL SOYBEAN OIL CSO	1	0	-	2.27	-37.1%	1	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	3,709,039	3,075,389.27	20.6%	2,295,867.23	61.6%	2,874,578	2,715,886	5.8%
Equity Index Futures	128,586	128,758.68	-0.1%	137,948.59	-6.8%	148,143	141,541	4.7%
Energy Futures	87	95.09	-8.5%	52.36	66.2%	74	176	-58.1%
Commodities and Alternative Invest	731,894	751,544.45	-2.6%	662,818.82	10.4%	777,242	721,402	7.7%
TOTAL FUTURES	4,569,607	3,955,787.5	15.5%	3,096,687	47.6%	3,800,037.47	3,579,004.84	6.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	598,125	468,731.45	27.6%	499,870.68	19.7%	575,492	539,424	6.7%
Equity Index Options	498	652.09	-23.6%	546.41	-8.8%	534	741	-27.9%
Energy Options	0	0	-	0	-	0	0	-
Commodities and Alternative Invest	190,850	239,868.86	-20.4%	242,416.64	-21.3%	187,232	185,692	0.8%
TOTAL OPTIONS	789,474	709,252.41	11.3%	742,833.73	6.3%	763,258.97	725,856.93	5.2%

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TOTAL COMBINED								
Interest Rate	4,307,164	3,544,120.73	21.5%	2,795,737.91	54.1%	3,450,070	3,255,309	6.0%
Equity Index	129,085	129,410.77	-0.3%	138,495	-6.8%	148,678	142,282	4.5%
Energy	87	95.09	-8.5%	52.36	66.2%	74	176	-58.1%
Commodities and Alternative Invest	922,744	991,413.32	-6.9%	905,235.45	1.9%	964,475	907,094	6.3%
GRAND TOTAL	5,359,080	4,665,039.91	14.9%	3,839,520.73	39.6%	4,563,296.44	4,304,861.77	6.0%

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