

CBOT Exchange ADV Report - Monthly

October 2014

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	ADV OCT 2014	ADV OCT 2013	% CHG	ADV SEP 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	450,878	269,300.74	67.4%	365,621.57	23.3%	372,607	388,743	-4.2%
10-YR NOTE	1,701,138	924,595.17	84.0%	1,339,168.62	27.0%	1,370,965	1,293,366	6.0%
5-YR NOTE	906,885	443,402.04	104.5%	790,283.9	14.8%	793,906	695,747	14.1%
2-YR NOTE	295,734	136,216.96	117.1%	293,097.48	0.9%	275,436	229,428	20.1%
FED FUND	48,078	18,212.43	164.0%	41,085.14	17.0%	28,935	18,452	56.8%
10-YR SWAP	0	0	-	0	-	0	502	-100.0%
5-YR SWAP	0	0	-	0	-	0	315	-100.0%
5-YR SWAP RATE	2,236	2,250.74	-0.7%	5,839.52	-61.7%	2,974	2,048	45.2%
2-YR SWAP RATE	258	252.96	1.9%	1,338.95	-80.8%	411	298	38.2%
10-YR SWAP RATE	1,558	1,440.35	8.2%	7,124.19	-78.1%	2,831	2,705	4.7%
30-YR SWAP	0	0	-	0	-	0	1	-100.0%
ULTRA T-BOND	91,949	60,347.65	52.4%	83,801.19	9.7%	99,602	83,928	18.7%
30-YR SWAP RATE	100	239.48	-58.2%	394.43	-74.6%	247	354	-30.0%
Interest Rate Options								
30-YR BOND	94,377	54,251.61	74.0%	67,642.19	39.5%	67,040	75,896	-11.7%
10-YR NOTE	445,722	335,228.52	33.0%	445,032.62	0.2%	404,047	358,735	12.6%
5-YR NOTE	141,922	76,214.78	86.2%	150,926.24	-6.0%	117,834	96,574	22.0%
2-YR NOTE	12,253	8,590.17	42.6%	11,617.76	5.5%	8,949	7,653	16.9%
FED FUND	46	687	-93.3%	288.48	-84.0%	103	215	-51.9%
FLEX 30-YR BOND	0	0	-	0	-	15	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
ULTRA T-BOND	372	164.61	126.1%	1,131.86	-67.1%	564	350	61.3%
Equity Index Futures								
\$25 DJ	1	1.39	-25.0%	1.33	-21.7%	0	0	13.5%
DJIA	400	684.26	-41.6%	963.1	-58.5%	466	662	-29.6%
MINI \$5 DOW	236,695	151,339.96	56.4%	165,521.95	43.0%	158,884	140,670	12.9%
DJ US REAL ESTATE	383	187.09	104.8%	820.33	-53.3%	438	208	110.4%
Equity Index Options								
DJIA	1	0.22	380.0%	2.29	-54.3%	2	18	-86.8%
MINI \$5 DOW	959	835.09	14.9%	449	113.6%	570	723	-21.2%
Energy Futures								
ETHANOL FWD	35	128.22	-73.0%	52.48	-34.0%	68	176	-61.7%
Energy Options								
ETHANOL FWD	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Futures								
CORN	255,453	213,891.22	19.4%	180,209.67	41.8%	274,144	255,248	7.4%
SOYBEAN	315,723	229,939.83	37.3%	174,861.14	80.6%	194,787	185,401	5.1%
SOYBEAN MEAL	106,818	70,973.43	50.5%	76,851.29	39.0%	80,316	80,306	0.0%
SOYBEAN OIL	95,650	82,979.04	15.3%	84,234.05	13.6%	91,298	94,468	-3.4%
OATS	728	950.57	-23.4%	538.1	35.4%	811	1,012	-19.8%
ROUGH RICE	1,675	1,285.57	30.3%	581	188.2%	892	1,111	-19.7%
WHEAT	97,857	75,713.39	29.2%	85,932.9	13.9%	124,982	99,179	26.0%
MINI CORN	771	921.48	-16.3%	476.19	61.9%	657	819	-19.9%
MINI SOYBEAN	2,233	1,305.04	71.1%	1,031.67	116.4%	1,211	1,188	1.9%
MINI WHEAT	340	1,249.39	-72.8%	346.24	-1.8%	401	500	-19.7%
ETHANOL	982	583.17	68.3%	958.76	2.4%	982	1,185	-17.2%
DOW-UBS COMMOD INDEX	796	138.35	475.2%	2,326.24	-65.8%	993	765	29.9%
GRAIN BASIS SWAPS	0	3.48	-100.0%	0	-	0	164	-99.7%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	7	-100.0%
FERTILIZER PRODUCS	88	40	120.7%	82.38	7.1%	63	41	51.9%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	52.14	-100.0%	14	7	93.6%

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Commodities and Alternative Investments								
Options								
CORN	106,520	73,326.04	45.3%	103,903.86	2.5%	87,085	93,390	-6.8%
SOYBEAN	122,293	58,586.13	108.7%	113,590.95	7.7%	72,969	58,574	24.6%
SOYBEAN MEAL	16,010	8,038.78	99.2%	15,242.57	5.0%	9,902	8,111	22.1%
SOYBEAN OIL	6,490	5,694.57	14.0%	6,063.43	7.0%	6,942	5,667	22.5%
SOYBEAN CRUSH	26	2.78	839.1%	14.95	74.8%	12	13	-3.4%
OATS	109	91.91	18.6%	116.81	-6.7%	103	125	-17.5%
ROUGH RICE	44	81.7	-46.1%	65	-32.3%	64	68	-6.7%
WHEAT	21,555	16,090.17	34.0%	24,549.1	-12.2%	25,678	18,268	40.6%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	3	3	21.2%
JULY-DEC CORN CAL SPRD	5	76.52	-92.9%	1.19	356.5%	416	369	12.5%
JULY-NOV SOYBEAN CAL SPRD	23	6.52	246.0%	42.38	-46.8%	265	238	11.5%
SOYBN NEARBY+2 CAL SPRD	0	20.74	-97.9%	11.9	-96.3%	38	41	-7.3%
WHEAT NEARBY+2 CAL SPRD	138	231.22	-40.4%	239.43	-42.5%	271	137	97.6%
CORN NEARBY+2 CAL SPRD	48	32.3	48.9%	44.33	8.5%	391	623	-37.3%
DEC-JULY WHEAT CAL SPRD	20	0	-	8.81	124.6%	3	0	-
NOV-NOV SOYBEAN CAL SPRD	0	1.13	-100.0%	0	-	0	2	-100.0%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	29	29	-0.6%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	2.38	-100.0%	0	0	-37.7%
DEC-JULY CORN CAL SPRD	9	1.74	412.5%	0	-	5	2	114.6%
DEC-DEC CORN CAL SPRD	9	19.57	-52.2%	24.19	-61.4%	9	9	0.4%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	5	0	2267.3%
SOY OIL NEARBY+2 CAL SPRD	9	5.43	60.0%	3.57	143.5%	12	8	36.9%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	1	2	-33.8%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
WHEAT-CORN ICSD	0	8.74	-100.0%	164.76	-100.0%	34	7	387.7%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	19	1	1215.1%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	273.2%
MAR-JULY WHEAT CAL SPRD	0	0	-	0	-	2	1	129.2%
MAR-DEC CORN CAL SPRD	0	0	-	0	-	0	2	-85.9%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	2	0	-
NOV-DEC SOYBEAN CSO	0	0	-	1.9	-100.0%	3	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-	1	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	3,498,812	1,856,258.52	88.5%	2,927,755	19.5%	2,947,915	2,715,886	8.5%
Equity Index Futures	237,479	152,212.7	56.0%	167,306.71	41.9%	159,789	141,541	12.9%
Energy Futures	35	128.22	-73.0%	52.48	-34.0%	68	176	-61.7%
Commodities and Alternative Invest	879,113	679,973.96	29.3%	608,481.76	44.5%	771,551	721,402	7.0%
TOTAL FUTURES	4,615,439	2,688,573.39	71.7%	3,703,595.95	24.6%	3,879,321.6	3,579,004.84	8.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	694,692	475,136.7	46.2%	676,639.14	2.7%	598,552	539,424	11.0%
Equity Index Options	960	835.3	15.0%	451.29	112.8%	573	741	-22.7%
Energy Options	0	0	-	0	-	0	0	-
Commodities and Alternative Invest	273,307	162,316	68.4%	264,091.52	3.5%	204,264	185,692	10.0%
TOTAL OPTIONS	968,960	638,288	51.8%	941,181.95	3.0%	803,389.29	725,856.93	10.7%

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TOTAL COMBINED								
Interest Rate	4,193,504	2,331,395.22	79.9%	3,604,394.14	16.3%	3,546,467	3,255,309	8.9%
Equity Index	238,440	153,048	55.8%	167,758	42.1%	160,361	142,282	12.7%
Energy	35	128.22	-73.0%	52.48	-34.0%	68	176	-61.7%
Commodities and Alternative Invest	1,152,420	842,289.96	36.8%	872,573.29	32.1%	975,815	907,094	7.6%
GRAND TOTAL	5,584,398	3,326,861.39	67.9%	4,644,777.91	20.2%	4,682,710.9	4,304,861.77	8.8%

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