

CBOT Exchange ADV Report - Monthly

November 2013

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	ADV NOV 2013	ADV NOV 2012	% CHG	ADV OCT 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
30-YR BOND	385,610	406,230.1	-5.1%	269,300.74	43.2%	401,723	362,629	10.8%
10-YR NOTE	1,373,188	1,110,430.86	23.7%	924,595.17	48.5%	1,333,887	1,047,419	27.3%
5-YR NOTE	819,872	665,173.14	23.3%	443,402.04	84.9%	713,353	527,045	35.3%
2-YR NOTE	299,109	315,006.38	-5.0%	136,216.96	119.6%	237,095	217,821	8.8%
FED FUND	12,902	15,762.57	-18.2%	18,212.43	-29.2%	18,415	25,399	-27.5%
10-YR SWAP	0	445.95	-100.0%	0	-	547	887	-38.3%
5-YR SWAP	0	439.67	-100.0%	0	-	344	1,084	-68.3%
5-YR SWAP RATE	2,595	0	-	2,250.74	15.3%	1,786	34	5171.8%
2-YR SWAP RATE	79	0	-	252.96	-68.8%	312	18	1661.7%
10-YR SWAP RATE	2,493	0	-	1,440.35	73.1%	2,376	48	4808.7%
7-YR SWAP	0	0	-	0	-	0	14	-100.0%
30-YR SWAP	0	0.14	-100.0%	0	-	1	6	-85.4%
ULTRA T-BOND	133,065	103,765.24	28.2%	60,347.65	120.5%	85,593	65,455	30.8%
OTR 2-YR NOTE	0	0	-	0	-	0	1	-100.0%
OTR 5-YR NOTE	0	0	-	0	-	0	1	-100.0%
OTR 10-YR NOTE	0	0	-	0	-	0	1	-100.0%
30-YR SWAP RATE	175	0	-	239.48	-27.1%	331	7	4508.5%
Interest Rate Options								
30-YR BOND	80,648	74,183.71	8.7%	54,251.61	48.7%	78,143	69,837	11.9%
10-YR NOTE	364,349	213,015.57	71.0%	335,228.52	8.7%	356,415	221,622	60.8%
5-YR NOTE	84,337	52,890.52	59.5%	76,214.78	10.7%	96,349	40,679	136.9%
2-YR NOTE	2,695	20,078.24	-86.6%	8,590.17	-68.6%	8,190	12,577	-34.9%
FED FUND	0	747.19	-100.0%	687	-100.0%	228	4,201	-94.6%
FLEX 30-YR BOND	0	0	-	0	-	0	74	-100.0%
FLEX 10-YR NOTE	0	0	-	0	-	2	5	-61.9%
ULTRA T-BOND	669	169.14	295.3%	164.61	306.2%	370	256	44.4%
Equity Index Futures								
\$25 DJ	0	0	-	1.39	-85.6%	0	0	238.8%
DJIA	200	562.43	-64.4%	684.26	-70.7%	619	801	-22.7%
MINI \$5 DOW	124,699	130,726.19	-4.6%	151,339.96	-17.6%	142,650	122,142	16.8%
DJ US REAL ESTATE	178	82.38	116.6%	187.09	-4.6%	175	56	214.8%
Equity Index Options								
DJIA	1	6.86	-86.9%	0.22	314.0%	19	5	266.7%
MINI \$5 DOW	502	638.52	-21.4%	835.09	-39.9%	729	387	88.2%
Energy Futures								
ETHANOL FWD	47	780.57	-93.9%	128.22	-63.0%	186	1,407	-86.8%

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Energy Options								
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Investments								
Futures								
CORN	384,760	305,085.43	26.1%	213,891.22	79.9%	265,297	289,266	-8.3%
SOYBEAN	170,066	144,157.19	18.0%	229,939.83	-26.0%	184,702	205,698	-10.2%
SOYBEAN MEAL	94,082	68,396.29	37.6%	70,973.43	32.6%	80,535	71,887	12.0%
SOYBEAN OIL	113,160	127,776.9	-11.4%	82,979.04	36.4%	94,862	109,200	-13.1%
OATS	1,149	1,374.24	-16.4%	950.57	20.9%	1,063	1,105	-3.8%
ROUGH RICE	522	655.52	-20.4%	1,285.57	-59.4%	1,116	1,537	-27.4%
WHEAT	115,602	131,876.24	-12.3%	75,713.39	52.7%	102,207	108,219	-5.6%
MINI CORN	935	887.19	5.4%	921.48	1.5%	856	1,057	-19.1%
MINI SOYBEAN	1,277	839.67	52.0%	1,305.04	-2.2%	1,203	1,420	-15.3%
MINI WHEAT	568	347.52	63.5%	1,249.39	-54.5%	527	378	39.6%
ETHANOL	551	1,242.57	-55.6%	583.17	-5.5%	1,250	1,308	-4.4%
DOW-UBS COMMOD INDEX	207	525.19	-60.5%	138.35	49.9%	719	523	37.5%
GRAIN BASIS SWAPS	2	618.05	-99.6%	3.48	-31.0%	179	953	-81.2%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	7	3	171.7%
FERTILIZER PRODUCTS	66	42.38	55.7%	40	65.0%	41	17	151.3%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	0	-	2	0	-

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Commodities and Alternative Investments								
Options								
CORN	104,490	82,904.9	26.0%	73,326.04	42.5%	97,729	105,137	-7.0%
SOYBEAN	50,518	61,246.05	-17.5%	58,586.13	-13.8%	60,376	72,736	-17.0%
SOYBEAN MEAL	12,632	8,389.14	50.6%	8,038.78	57.1%	8,254	6,624	24.6%
SOYBEAN OIL	4,320	9,763.43	-55.8%	5,694.57	-24.1%	5,919	8,746	-32.3%
SOYBEAN CRUSH	6	12.9	-50.8%	2.78	128.2%	12	5	149.6%
OATS	143	60.86	135.0%	91.91	55.6%	128	89	43.5%
ROUGH RICE	69	76.62	-9.6%	81.7	-15.2%	68	56	21.0%
WHEAT	17,794	20,855.05	-14.7%	16,090.17	10.6%	18,360	20,865	-12.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	3	10	-70.9%
JULY-DEC CORN CAL SPRD	28	126.05	-77.6%	76.52	-63.1%	398	411	-3.2%
JULY-NOV SOYBEAN CAL SPRD	1	33.33	-96.2%	6.52	-80.8%	256	378	-32.3%
SOYBN NEARBY+2 CAL SPRD	40	0.24	16657.7%	20.74	92.4%	41	3	1093.5%
WHEAT NEARBY+2 CAL SPRD	95	106.48	-10.6%	231.22	-58.8%	133	182	-27.0%
CORN NEARBY+2 CAL SPRD	95	172.43	-45.2%	32.3	192.7%	678	279	142.9%
DEC-JULY WHEAT CAL SPRD	0	22.52	-100.0%	0	-	0	9	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	1.13	-100.0%	3	0	1135.9%
JULY-DEC WHEAT CAL SPRD	2	0	-	0	-	30	23	30.7%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	7	1.9	267.5%	1.74	302.5%	2	10	-75.2%
DEC-DEC CORN CAL SPRD	20	22.33	-10.4%	19.57	2.2%	10	19	-50.3%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	4	-95.0%
SOY OIL NEARBY+2 CAL SPRD	3	14.29	-79.0%	5.43	-44.8%	7	13	-41.7%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	2	0	739.5%
WHEAT-CORN ICSD	42	0	-	8.74	381.2%	8	1	898.0%
SOYBEAN CORN RATIO	0	0.05	-100.0%	0	-	0	1	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	2	7	-78.3%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	3,029,088	2,617,254.05	15.7%	1,856,258.52	63.2%	2,795,762	2,247,870	24.4%
Equity Index Futures	125,078	131,371	-4.8%	152,212.7	-17.8%	143,445	123,000	16.6%
Energy Futures	47	780.57	-93.9%	128.22	-63.0%	186	1,407	-86.8%
Commodities and Alternative Invest	882,947	783,824.38	12.6%	679,973.96	29.9%	734,568	792,571	-7.3%
TOTAL FUTURES	4,037,160	3,533,230	14.3%	2,688,573.39	50.2%	3,673,960.96	3,164,847.07	16.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	532,698	361,084.38	47.5%	475,136.7	12.1%	539,697	349,251	54.5%
Equity Index Options	503	645.38	-22.1%	835.3	-39.8%	748	393	90.6%
Energy Options	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Invest	190,304	183,808.57	3.5%	162,316	17.2%	192,420	215,612	-10.8%
TOTAL OPTIONS	723,505	545,538.33	32.6%	638,288	13.4%	732,864.38	565,260.74	29.7%
TOTAL COMBINED								
Interest Rate	3,561,785	2,978,338.43	19.6%	2,331,395.22	52.8%	3,335,459	2,597,121	28.4%
Equity Index	125,581	132,016.38	-4.9%	153,048	-17.9%	144,193	123,392	16.9%
Energy	47	780.57	-93.9%	128.22	-63.0%	186	1,412	-86.8%
Commodities and Alternative Invest	1,073,251	967,632.95	10.9%	842,289.96	27.4%	926,987	1,008,183	-8.1%
GRAND TOTAL	4,760,665	4,078,768.33	16.7%	3,326,861.39	43.1%	4,406,825.34	3,730,107.81	18.1%

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