

CBOT Exchange ADV Report - Monthly

December 2013

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	ADV DEC 2013	ADV DEC 2012	% CHG	ADV NOV 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
30-YR BOND	245,967	305,480.5	-19.5%	385,609.95	-36.2%	388,743	362,629	7.2%
10-YR NOTE	847,628	773,655.95	9.6%	1,373,188.4	-38.3%	1,293,366	1,047,419	23.5%
5-YR NOTE	502,077	427,447.75	17.5%	819,872.45	-38.8%	695,747	527,045	32.0%
2-YR NOTE	145,091	156,379.6	-7.2%	299,108.85	-51.5%	229,428	217,821	5.3%
FED FUND	18,859	23,190.05	-18.7%	12,901.5	46.2%	18,452	25,399	-27.4%
10-YR SWAP	0	1,692.9	-100.0%	0	-	502	887	-43.4%
5-YR SWAP	0	1,523.75	-100.0%	0	-	315	1,084	-70.9%
5-YR SWAP RATE	4,937	428.5	1052.1%	2,594.9	90.2%	2,048	34	5947.0%
2-YR SWAP RATE	145	223.75	-35.4%	78.85	83.3%	298	18	1583.0%
10-YR SWAP RATE	6,321	612.3	932.3%	2,493.05	153.5%	2,705	48	5487.8%
7-YR SWAP	0	0	-	0	-	0	14	-100.0%
30-YR SWAP	0	0.2	-100.0%	0	-	1	6	-86.6%
ULTRA T-BOND	65,614	47,116.6	39.3%	133,065.3	-50.7%	83,928	65,455	28.2%
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	606	90.8	567.7%	174.5	247.4%	354	7	4828.3%
Interest Rate Options								
30-YR BOND	51,177	60,915.45	-16.0%	80,648.4	-36.5%	75,896	69,837	8.7%
10-YR NOTE	384,258	215,541.95	78.3%	364,348.6	5.5%	358,735	221,622	61.9%
5-YR NOTE	99,040	36,754.35	169.5%	84,337.2	17.4%	96,574	40,679	137.4%
2-YR NOTE	1,750	9,599.2	-81.8%	2,694.85	-35.1%	7,653	12,577	-39.1%
FED FUND	69	249	-72.2%	0	-	215	4,201	-94.9%
FLEX 30-YR BOND	0	40	-100.0%	0	-	0	74	-100.0%
FLEX 10-YR NOTE	0	0	-	0	-	2	5	-65.1%
ULTRA T-BOND	128	329.15	-61.0%	668.65	-80.8%	350	256	36.6%
Equity Index Futures								
\$25 DJ	0	0.4	-88.1%	0.2	-76.2%	0	0	213.7%
DJIA	1,135	1,515.95	-25.2%	200.45	466.0%	662	801	-17.4%
MINI \$5 DOW	118,891	128,015	-7.1%	124,698.9	-4.7%	140,670	122,142	15.2%
DJ US REAL ESTATE	572	201.75	183.6%	178.45	220.6%	208	56	274.2%
Equity Index Options								
DJIA	2	4.45	-61.5%	0.9	90.5%	18	5	238.9%
MINI \$5 DOW	660	727.1	-9.2%	502.15	31.5%	723	387	86.7%
Energy Futures								
ETHANOL FWD	68	712.2	-90.4%	47.4	44.3%	176	1,407	-87.5%

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Energy Options								
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Investments								
Futures								
CORN	144,715	167,673.85	-13.7%	384,759.6	-62.4%	255,248	289,266	-11.8%
SOYBEAN	193,088	194,082.85	-0.5%	170,066.1	13.5%	185,401	205,698	-9.9%
SOYBEAN MEAL	77,793	61,725.7	26.0%	94,082.15	-17.3%	80,306	71,887	11.7%
SOYBEAN OIL	90,131	108,485.2	-16.9%	113,159.5	-20.4%	94,468	109,200	-13.5%
OATS	444	871.55	-49.1%	1,148.85	-61.4%	1,012	1,105	-8.4%
ROUGH RICE	1,064	2,029.1	-47.6%	521.55	104.0%	1,111	1,537	-27.7%
WHEAT	65,873	71,975.85	-8.5%	115,602.35	-43.0%	99,179	108,219	-8.4%
MINI CORN	421	545.15	-22.8%	935.15	-55.0%	819	1,057	-22.5%
MINI SOYBEAN	1,018	913.05	11.4%	1,276.55	-20.3%	1,188	1,420	-16.4%
MINI WHEAT	197	260.75	-24.6%	568.25	-65.4%	500	378	32.3%
ETHANOL	471	1,378.1	-65.8%	551.25	-14.6%	1,185	1,308	-9.4%
DOW-UBS COMMOD INDEX	1,262	1,145.4	10.2%	207.4	508.5%	765	523	46.2%
GRAIN BASIS SWAPS	0	265.05	-100.0%	2.4	-100.0%	164	953	-82.8%
DOW-UBS COMMOD INDEX SWAP	0	0	-	0	-	7	3	149.1%
FERTILIZER PRODUCTS	41	20.75	96.2%	66	-38.3%	41	17	151.0%
DJ_UBS ROLL SELECT INDEX FU	61	0	-	0	-	7	0	-

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Commodities and Alternative Investments								
Options								
CORN	45,660	75,832.6	-39.8%	104,490.05	-56.3%	93,390	105,137	-11.2%
SOYBEAN	38,756	54,357.05	-28.7%	50,517.75	-23.3%	58,574	72,736	-19.5%
SOYBEAN MEAL	6,539	6,429.3	1.7%	12,631.55	-48.2%	8,111	6,624	22.4%
SOYBEAN OIL	2,896	6,396.15	-54.7%	4,319.75	-33.0%	5,667	8,746	-35.2%
SOYBEAN CRUSH	17	9.2	82.2%	6.35	164.0%	13	5	156.9%
OATS	87	175.4	-50.4%	143	-39.1%	125	89	39.7%
ROUGH RICE	75	41.35	82.2%	69.3	8.7%	68	56	22.1%
WHEAT	17,256	16,995.95	1.5%	17,793.7	-3.0%	18,268	20,865	-12.4%
JULY-JULY WHEAT CAL SPRD	0	0.05	-100.0%	0	-	3	10	-73.3%
JULY-DEC CORN CAL SPRD	50	87.7	-43.3%	28.25	76.1%	369	411	-10.2%
JULY-NOV SOYBEAN CAL SPRD	37	2.5	1366.7%	1.25	2833.3%	238	378	-37.2%
SOYBN NEARBY+2 CAL SPRD	43	6.5	554.2%	39.9	6.6%	41	3	1097.7%
WHEAT NEARBY+2 CAL SPRD	182	143.1	27.3%	95.15	91.4%	137	182	-24.8%
CORN NEARBY+2 CAL SPRD	20	129.45	-84.6%	94.55	-78.8%	623	279	123.3%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	9	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	2	0	1033.0%
JULY-DEC WHEAT CAL SPRD	23	0.3	7519.1%	1.5	1423.8%	29	23	28.2%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	0	0.1	-100.0%	7	-100.0%	2	10	-77.2%
DEC-DEC CORN CAL SPRD	0	0	-	20	-100.0%	9	19	-54.4%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	4	-95.5%
SOY OIL NEARBY+2 CAL SPRD	19	0	-	3	542.9%	8	13	-33.9%
JULY-DEC SOY OIL CAL SPRD	0	0.5	-100.0%	0	-	2	0	669.6%
WHEAT-CORN ICSD	0	0	-	42.05	-99.9%	7	1	815.4%
SOYBEAN CORN RATIO	0	0	-	0	-	0	1	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	7	-80.1%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
MAR-DEC CORN CAL SPRD	20	0	-	5	290.5%	2	0	-
MAR-JULY WHEAT CAL SPRD	6	0	-	2.75	125.1%	1	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	1,837,244	1,737,842.65	5.7%	3,029,087.75	-39.3%	2,715,886	2,247,870	20.8%
Equity Index Futures	120,598	129,733.1	-7.0%	125,078	-3.6%	141,541	123,000	15.1%
Energy Futures	68	712.2	-90.4%	47.4	44.3%	176	1,407	-87.5%
Commodities and Alternative Invest	576,577	611,372.35	-5.7%	882,947.1	-34.7%	721,402	792,571	-9.0%
TOTAL FUTURES	2,534,488	2,479,660.3	2.2%	4,037,160.25	-37.2%	3,579,004.84	3,164,847.07	13.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	536,422	323,429.1	65.9%	532,697.7	0.7%	539,424	349,251	54.5%
Equity Index Options	662	731.55	-9.5%	503.05	31.6%	741	393	88.8%
Energy Options	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Invest	111,684	160,607.2	-30.5%	190,311.85	-41.3%	185,692	215,612	-13.9%
TOTAL OPTIONS	648,768	484,767.85	33.8%	723,512.6	-10.3%	725,856.93	565,260.74	28.4%
TOTAL COMBINED								
Interest Rate	2,373,666	2,061,271.75	15.2%	3,561,785.45	-33.4%	3,255,309	2,597,121	25.3%
Equity Index	121,260	130,464.65	-7.1%	125,581.05	-3.4%	142,282	123,392	15.3%
Energy	68	712.2	-90.4%	47.4	44.3%	176	1,412	-87.5%
Commodities and Alternative Invest	688,261	771,979.55	-10.8%	1,073,258.95	-35.9%	907,094	1,008,183	-10.0%
GRAND TOTAL	3,183,255	2,964,428.15	7.4%	4,760,672.85	-33.1%	4,304,861.77	3,730,107.81	15.4%

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