

CBOT Exchange ADV Report - Monthly

January 2014

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	ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	279,575	375,817.05	-25.6%	245,966.81	13.7%	279,575	388,743	-28.1%
10-YR NOTE	1,105,625	1,177,184.14	-6.1%	847,628.29	30.4%	1,105,625	1,293,366	-14.5%
5-YR NOTE	622,934	581,251.14	7.2%	502,076.81	24.1%	622,934	695,747	-10.5%
2-YR NOTE	190,708	202,377.81	-5.8%	145,090.95	31.4%	190,708	229,428	-16.9%
FED FUND	17,843	26,202.14	-31.9%	18,858.9	-5.4%	17,843	18,452	-3.3%
10-YR SWAP	0	247.14	-100.0%	0	-	0	502	-100.0%
5-YR SWAP	0	222.9	-100.0%	0	-	0	315	-100.0%
5-YR SWAP RATE	2,014	560.86	259.2%	4,936.67	-59.2%	2,014	2,048	-1.7%
2-YR SWAP RATE	73	178.67	-59.2%	144.57	-49.6%	73	298	-75.5%
10-YR SWAP RATE	1,629	742.33	119.5%	6,320.52	-74.2%	1,629	2,705	-39.8%
30-YR SWAP	0	1.1	-100.0%	0	-	0	1	-100.0%
ULTRA T-BOND	70,044	55,655.43	25.9%	65,614.38	6.8%	70,044	83,928	-16.5%
30-YR SWAP RATE	139	103.05	34.7%	606.24	-77.1%	139	354	-60.8%
Interest Rate Options								
30-YR BOND	53,993	69,092.19	-21.9%	51,176.52	5.5%	53,993	75,896	-28.9%
10-YR NOTE	403,621	356,862.14	13.1%	384,257.76	5.0%	403,621	358,735	12.5%
5-YR NOTE	111,476	95,504.62	16.7%	99,039.95	12.6%	111,476	96,574	15.4%
2-YR NOTE	5,392	9,923.14	-45.7%	1,749.9	208.1%	5,392	7,653	-29.6%
FED FUND	93	741.95	-87.5%	69.14	34.1%	93	215	-56.8%
FLEX 30-YR BOND	0	0	-	0	-	0	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
ULTRA T-BOND	92	385.43	-76.2%	128.48	-28.7%	92	350	-73.8%
Equity Index Futures								
\$25 DJ	0	0.19	-100.0%	0.05	-100.0%	0	0	-100.0%
DJIA	401	514.38	-22.0%	1,134.62	-64.6%	401	662	-39.4%
MINI \$5 DOW	151,465	102,060.48	48.4%	118,891.05	27.4%	151,465	140,670	7.7%
DJ US REAL ESTATE	187	38.48	386.0%	572.19	-67.3%	187	208	-10.2%
Equity Index Options								
DJIA	0	3.14	-97.0%	1.71	-94.4%	0	18	-99.5%
MINI \$5 DOW	613	464.71	31.8%	660.24	-7.2%	613	723	-15.3%
Energy Futures								
ETHANOL FWD	95	352.86	-73.1%	68.38	38.8%	95	176	-46.2%
Energy Options								
ETHANOL FWD	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Futures								
CORN	275,754	245,302.62	12.4%	144,714.71	90.5%	275,754	255,248	8.0%
SOYBEAN	175,841	172,761.24	1.8%	193,088.48	-8.9%	175,841	185,401	-5.2%
SOYBEAN MEAL	72,339	72,396.24	-0.1%	77,793.48	-7.0%	72,339	80,306	-9.9%
SOYBEAN OIL	83,434	97,314.81	-14.3%	90,130.62	-7.4%	83,434	94,468	-11.7%
OATS	898	1,011.71	-11.2%	443.62	102.4%	898	1,012	-11.2%
ROUGH RICE	503	762.48	-34.0%	1,063.76	-52.7%	503	1,111	-54.7%
WHEAT	109,117	95,547.38	14.2%	65,873.43	65.6%	109,117	99,179	10.0%
MINI CORN	537	863.33	-37.8%	420.76	27.6%	537	819	-34.5%
MINI SOYBEAN	970	1,290.62	-24.8%	1,017.52	-4.7%	970	1,188	-18.3%
MINI WHEAT	205	342.81	-40.1%	196.62	4.5%	205	500	-58.9%
ETHANOL	873	1,383.43	-36.9%	470.67	85.5%	873	1,185	-26.3%
DOW-UBS COMMOD INDEX	327	664.1	-50.8%	1,262	-74.1%	327	765	-57.2%
GRAIN BASIS SWAPS	0	334.67	-100.0%	0	-	0	164	-100.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	7	-100.0%
FERTILIZER PRODUCTS	44	34.76	27.4%	40.71	8.8%	44	41	6.9%
DJ_UBS ROLL SELECT INDEX FU	0	0	-	60.76	-100.0%	0	7	-100.0%
Commodities and Alternative Investments								
Options								
CORN	77,576	94,997.86	-18.3%	45,659.67	69.9%	77,576	93,390	-16.9%
SOYBEAN	49,009	55,837.81	-12.2%	38,755.71	26.5%	49,009	58,574	-16.3%
SOYBEAN MEAL	5,918	7,097.43	-16.6%	6,538.81	-9.5%	5,918	8,111	-27.0%
SOYBEAN OIL	5,128	6,691.38	-23.4%	2,895.76	77.1%	5,128	5,667	-9.5%
SOYBEAN CRUSH	22	7.43	190.4%	16.76	28.7%	22	13	68.6%
OATS	151	98.81	52.8%	87.05	73.5%	151	125	21.3%
ROUGH RICE	52	64.38	-19.5%	75.33	-31.2%	52	68	-24.3%
WHEAT	21,996	21,102.57	4.2%	17,255.76	27.5%	21,996	18,268	20.4%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	0	3	-100.0%
JULY-DEC CORN CAL SPRD	701	765.14	-8.4%	49.76	1308.9%	701	369	89.9%
JULY-NOV SOYBEAN CAL SPRD	147	111.29	32.4%	36.67	301.9%	147	238	-38.0%
SOYBN NEARBY+2 CAL SPRD	2	1.19	100.0%	42.52	-94.4%	2	41	-94.2%
WHEAT NEARBY+2 CAL SPRD	294	115.67	154.1%	182.14	61.3%	294	137	114.5%
CORN NEARBY+2 CAL SPRD	217	126.29	71.9%	20	985.7%	217	623	-65.1%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-DEC WHEAT CAL SPRD	36	0	-	22.86	56.5%	36	29	22.6%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
DEC-JULY CORN CAL SPRD	0	4.76	-100.0%	0	-	0	2	-100.0%
DEC-DEC CORN CAL SPRD	0	0	-	0	-	0	9	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
SOY OIL NEARBY+2 CAL SPRD	10	0	-	19.29	-50.6%	10	8	12.7%
JULY-DEC SOY OIL CAL SPRD	0	11.43	-100.0%	0	-	0	2	-100.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
WHEAT-CORN IC SO	3	0	-	0.05	5502.3%	3	7	-62.2%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
MAR-JULY WHEAT CAL SPRD	16	0	-	6.19	153.8%	16	1	2040.6%
MAR-DEC CORN CAL SPRD	3	0	-	19.52	-85.4%	3	2	41.2%

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TOTAL FUTURES GROUP								
Interest Rate Futures	2,290,585	2,420,543.76	-5.4%	1,837,244.14	24.7%	2,290,585	2,715,886	-15.7%
Equity Index Futures	152,053	102,613.52	48.2%	120,597.9	26.1%	152,053	141,541	7.4%
Energy Futures	95	352.86	-73.1%	68.38	38.8%	95	176	-46.2%
Commodities and Alternative Invest	720,844	690,010.19	4.5%	576,577.14	25.0%	720,844	721,402	-0.1%
TOTAL FUTURES	3,163,576	3,213,520.33	-1.6%	2,534,487.57	24.8%	3,163,576.43	3,579,004.84	-11.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	574,667	532,509.48	7.9%	536,421.76	7.1%	574,667	539,424	6.5%
Equity Index Options	613	467.86	31.0%	661.95	-7.4%	613	741	-17.3%
Energy Options	0	0	-	0	-	0	0	-
Commodities and Alternative Invest	161,280	187,033.43	-13.8%	111,683.86	44.4%	161,280	185,692	-13.1%
TOTAL OPTIONS	736,560	720,010.76	2.3%	648,767.57	13.5%	736,559.86	725,856.93	1.5%
TOTAL COMBINED								
Interest Rate	2,865,251	2,953,053.24	-3.0%	2,373,665.91	20.7%	2,865,251	3,255,309	-12.0%
Equity Index	152,666	103,081.38	48.1%	121,259.86	25.9%	152,666	142,282	7.3%
Energy	95	352.86	-73.1%	68.38	38.8%	95	176	-46.2%
Commodities and Alternative Invest	882,124	877,043.62	0.6%	688,261	28.2%	882,124	907,094	-2.8%
GRAND TOTAL	3,900,136	3,933,531.1	-0.8%	3,183,255.14	22.5%	3,900,136.29	4,304,861.77	-9.4%