

CBOT Exchange ADV Report - Monthly

December 2014

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	ADV DEC 2014	ADV DEC 2013	% CHG	ADV NOV 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
30-YR BOND	306,458	245,966.81	24.6%	411,949.26	-25.6%	369,798	388,743	-4.9%
10-YR NOTE	1,045,717	847,628.29	23.4%	1,484,517.74	-29.6%	1,351,132	1,293,366	4.5%
5-YR NOTE	590,089	502,076.81	17.5%	838,578.79	-29.6%	779,481	695,747	12.0%
2-YR NOTE	229,736	145,090.95	58.3%	454,899.42	-49.5%	284,977	229,428	24.2%
FED FUND	51,317	18,858.9	172.1%	34,766.42	47.6%	31,329	18,452	69.8%
10-YR SWAP	0	0	-	0	-	0	502	-100.0%
5-YR SWAP	0	0	-	0	-	0	315	-100.0%
5-YR SWAP RATE	5,745	4,936.67	16.4%	1,355.37	323.9%	3,094	2,048	51.0%
2-YR SWAP RATE	829	144.57	473.5%	303.21	173.5%	440	298	47.7%
10-YR SWAP RATE	7,301	6,320.52	15.5%	1,380.95	428.7%	3,112	2,705	15.1%
30-YR SWAP	0	0	-	0	-	0	1	-100.0%
ULTRA T-BOND	83,153	65,614.38	26.7%	135,907	-38.8%	100,903	83,928	20.2%
30-YR SWAP RATE	377	606.24	-37.8%	104.89	259.7%	248	354	-29.9%
Interest Rate Options								
30-YR BOND	65,855	51,176.52	28.7%	42,701.16	54.2%	65,101	75,896	-14.2%
10-YR NOTE	396,052	384,257.76	3.1%	352,469.47	12.4%	399,460	358,735	11.4%
5-YR NOTE	103,226	99,039.95	4.2%	75,149.21	37.4%	113,341	96,574	17.4%
2-YR NOTE	17,279	1,749.9	887.4%	11,558.26	49.5%	9,873	7,653	29.0%
FED FUND	55	69.14	-21.0%	132.63	-58.8%	101	215	-52.8%
FLEX 30-YR BOND	0	0	-	0	-	13	0	-
FLEX 10-YR NOTE	0	0	-	0	-	0	2	-100.0%
ULTRA T-BOND	1,533	128.48	1092.9%	213.53	617.8%	622	350	77.9%
Equity Index Futures								
\$25 DJ	0	0.05	91.0%	0	-	0	0	-3.0%
DJIA	1,084	1,134.62	-4.4%	246.47	340.0%	504	662	-23.9%
MINI \$5 DOW	162,476	118,891.05	36.7%	102,886.37	57.9%	154,975	140,670	10.2%
DJ US REAL ESTATE	953	572.19	66.6%	406.58	134.4%	481	208	130.9%
Equity Index Options								
DJIA	1	1.71	-41.7%	0.42	137.5%	2	18	-88.3%
MINI \$5 DOW	847	660.24	28.2%	620.68	36.4%	598	723	-17.3%
Energy Futures								
ETHANOL FWD	43	68.38	-37.1%	55.26	-22.2%	64	176	-63.5%
Energy Options								
ETHANOL FWD	0	0	-	0	-	0	0	-

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Commodities and Alternative Investments								
Futures								
CORN	188,778	144,714.71	30.4%	391,564	-51.8%	275,545	255,248	8.0%
SOYBEAN	200,374	193,088.48	3.8%	192,693.05	4.0%	195,117	185,401	5.2%
SOYBEAN MEAL	73,631	77,793.48	-5.4%	108,989.16	-32.4%	81,894	80,306	2.0%
SOYBEAN OIL	96,329	90,130.62	6.9%	125,592.47	-23.3%	94,323	94,468	-0.2%
OATS	340	443.62	-23.3%	1,152.79	-70.5%	796	1,012	-21.3%
ROUGH RICE	1,234	1,063.76	16.0%	543.16	127.3%	896	1,111	-19.4%
WHEAT	108,869	65,873.43	65.3%	155,568.16	-30.0%	125,881	99,179	26.9%
MINI CORN	658	420.76	56.4%	1,019.74	-35.5%	684	819	-16.5%
MINI SOYBEAN	1,382	1,017.52	35.8%	1,628.95	-15.2%	1,257	1,188	5.8%
MINI WHEAT	439	196.62	123.1%	356.32	23.1%	401	500	-19.7%
ETHANOL	762	470.67	62.0%	1,004.58	-24.1%	965	1,185	-18.6%
DOW-UBS COMMOD INDEX	1,645	1,262	30.3%	519.11	216.8%	1,014	765	32.6%
GRAIN BASIS SWAPS	0	0	-	0	-	0	164	-99.7%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	7	-100.0%
FERTILIZER PRODUCTS	107	40.71	162.4%	68.68	55.5%	67	41	62.2%
DJ_UBS ROLL SELECT INDEX FU	53	60.76	-12.0%	0	-	16	7	127.9%

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Commodities and Alternative Investments								
Options								
CORN	55,088	45,659.67	20.6%	87,366.68	-36.9%	84,312	93,390	-9.7%
SOYBEAN	54,650	38,755.71	41.0%	69,358.68	-21.2%	71,098	58,574	21.4%
SOYBEAN MEAL	8,258	6,538.81	26.3%	16,717.53	-50.6%	10,272	8,111	26.6%
SOYBEAN OIL	5,559	2,895.76	92.0%	8,025.11	-30.7%	6,903	5,667	21.8%
SOYBEAN CRUSH	4	16.76	-78.3%	15.53	-76.6%	12	13	-7.4%
OATS	30	87.05	-66.0%	140.68	-78.9%	99	125	-20.3%
ROUGH RICE	88	75.33	16.8%	44.74	96.7%	65	68	-5.7%
WHEAT	33,968	17,255.76	96.8%	22,345.79	52.0%	26,150	18,268	43.1%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	3	3	1.5%
JULY-DEC CORN CAL SPRD	49	49.76	-1.3%	63.58	-22.8%	357	369	-3.3%
JULY-NOV SOYBEAN CAL SPRD	44	36.67	19.8%	33.95	29.3%	228	238	-3.9%
SOYBN NEARBY+2 CAL SPRD	14	42.52	-67.9%	8	70.5%	34	41	-18.0%
WHEAT NEARBY+2 CAL SPRD	199	182.14	9.5%	128.68	55.0%	254	137	85.2%
CORN NEARBY+2 CAL SPRD	192	20	860.0%	128.42	49.5%	354	623	-43.2%
DEC-JULY WHEAT CAL SPRD	0	0	-	31.05	-100.0%	5	0	-
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
JULY-DEC WHEAT CAL SPRD	0	22.86	-100.0%	0	-	24	29	-16.8%
SOYMEAL NEARBY+2 CAL SPRD	5	0	-	2.63	72.7%	1	0	82.6%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	4	2	79.7%
DEC-DEC CORN CAL SPRD	10	0	-	36.63	-74.1%	11	9	24.5%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	4	0	1882.1%
SOY OIL NEARBY+2 CAL SPRD	3	19.29	-87.0%	0	-	10	8	17.2%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	1	2	-44.6%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-
WHEAT-CORN ICSD	300	0.05	630152.1%	76.32	293.1%	61	7	761.1%
SOYBEAN CORN RATIO	0	0	-	0	-	0	0	-
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	16	1	1001.2%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	212.5%
MAR-JULY WHEAT CAL SPRD	0	6.19	-100.0%	4.21	-100.0%	2	1	135.1%
MAR-DEC CORN CAL SPRD	185	19.52	848.7%	0	-	16	2	710.7%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	2	0	-
NOV-DEC SOYBEAN CSO	0	0	-	0	-	3	0	-
MAR-JULY CORN CAL SPRD	14	0	-	10.53	29.5%	2	0	-
DEC-JUL SOYBEAN OIL CSO	0	0	-	0	-	1	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,320,724	1,837,244.14	26.3%	3,363,763.05	-31.0%	2,924,514	2,715,886	7.7%
Equity Index Futures	164,514	120,597.9	36.4%	103,539.42	58.9%	155,960	141,541	10.2%
Energy Futures	43	68.38	-37.1%	55.26	-22.2%	64	176	-63.5%
Commodities and Alternative Invest	674,602	576,577.14	17.0%	980,700.16	-31.2%	778,856	721,402	8.0%
TOTAL FUTURES	3,159,882	2,534,487.57	24.7%	4,448,057.89	-29.0%	3,859,394.29	3,579,004.84	7.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	583,999	536,421.76	8.9%	482,224.26	21.1%	588,511	539,424	9.1%
Equity Index Options	848	661.95	28.0%	621.11	36.5%	600	741	-19.0%
Energy Options	0	0	-	0	-	0	0	-
Commodities and Alternative Invest	158,658	111,683.86	42.1%	204,538.74	-22.4%	200,304	185,692	7.9%
TOTAL OPTIONS	743,504	648,767.57	14.6%	687,384.11	8.2%	789,414.77	725,856.93	8.8%

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TOTAL COMBINED								
Interest Rate	2,904,722	2,373,665.91	22.4%	3,845,987.32	-24.5%	3,513,025	3,255,309	7.9%
Equity Index	165,361	121,259.86	36.4%	104,160.53	58.8%	156,560	142,282	10.0%
Energy	43	68.38	-37.1%	55.26	-22.2%	64	176	-63.5%
Commodities and Alternative Invest	833,259	688,261	21.1%	1,185,238.9	-29.7%	979,160	907,094	7.9%
GRAND TOTAL	3,903,386	3,183,255.14	22.6%	5,135,442	-24.0%	4,648,809.06	4,304,861.77	8.0%

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