

CBOT Exchange ADV Report - Monthly

January 2012

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	ADV JAN 2012	ADV JAN 2011	% CHG	ADV DEC 2012	% CHG	ADV Y.T.D 2012	ADV Y.T.D 2011	% CHG
Interest Rate Futures								
30-YR BOND	307,163	313,609.8	-2.1%	236,662.71	29.8%	307,163	366,423	-16.2%
10-YR NOTE	966,821	1,113,041.65	-13.1%	683,398.9	41.5%	966,821	1,259,534	-23.2%
5-YR NOTE	463,000	532,704.7	-13.1%	368,079.24	25.8%	463,000	676,838	-31.6%
2-YR NOTE	158,130	208,613.2	-24.2%	126,884.19	24.6%	158,130	286,424	-44.8%
FED FUND	20,517	47,727.35	-57.0%	21,175.81	-3.1%	20,517	48,834	-58.0%
10-YR SWAP	350	765.1	-54.2%	1,578.33	-77.8%	350	1,257	-72.2%
5-YR SWAP	938	3,319.95	-71.7%	2,263.9	-58.5%	938	2,613	-64.1%
MINI EURODOLLAR	0	0	-	0	-	0	0	-
7-YR SWAP	18	47.3	-61.3%	69.38	-73.6%	18	49	-62.7%
30-YR SWAP	10	24.7	-61.3%	69.86	-86.3%	10	55	-82.8%
ULTRA T-BOND	42,099	33,650.75	25.1%	43,582.95	-3.4%	42,099	61,357	-31.4%
OTR 2-YR NOTE	3	523.7	-99.5%	0.95	188.7%	3	90	-96.9%
OTR 5-YR NOTE	7	529.55	-98.7%	8.95	-22.4%	7	144	-95.2%
OTR 10-YR NOTE	8	880.25	-99.1%	0	-	8	174	-95.5%
Interest Rate Options								
30-YR BOND	72,048	34,298.1	110.1%	46,805.05	53.9%	72,048	50,990	41.3%
10-YR NOTE	190,396	201,235.95	-5.4%	136,537.9	39.4%	190,396	201,576	-5.5%
5-YR NOTE	43,747	28,630.85	52.8%	29,849.76	46.6%	43,747	43,054	1.6%
2-YR NOTE	2,125	7,547.05	-71.8%	4,821.19	-55.9%	2,125	10,661	-80.1%
FED FUND	2,819	16,134.15	-82.5%	2,701	4.4%	2,819	12,985	-78.3%
FLEX 30-YR BOND	40	450	-91.1%	57.14	-30.0%	40	59	-32.6%
FLEX 10-YR NOTE	0	150	-100.0%	0	-	0	20	-100.0%
FLEX 2-YR NOTE	0	0	-	0	-	0	1	-100.0%
ULTRA T-BOND	343	423.5	-19.1%	77.95	339.8%	343	736	-53.5%
FED FUNDS MIDCURVE	0	0	-	0	-	0	12	-100.0%
Equity Index Futures								
\$25 DJ	0	2.4	-95.8%	0.86	-88.3%	0	1	-88.8%
DJIA	381	700.3	-45.6%	1,778.24	-78.6%	381	1,138	-66.5%
MINI \$5 DOW	93,670	104,326.2	-10.2%	114,048.05	-17.9%	93,670	128,956	-27.4%
DOW-UBS COMMOD INDEX	638	56.95	1020.2%	1,651.14	-61.4%	638	557	14.4%
Equity Index Options								
DJIA	10	5.65	77.0%	13.67	-26.8%	10	8	29.4%
MINI \$5 DOW	355	485.2	-26.8%	323.57	9.7%	355	426	-16.7%
Energy Futures								
ETHANOL FWD	2,120	2,442.55	-13.2%	1,805.43	17.4%	2,120	2,509	-15.5%

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Energy Options								
ETHANOL FWD	0	77.1	-100.0%	12.38	-100.0%	0	53	-100.0%
Commodities and Alternative Investments								
Futures								
CORN	309,741	299,049.55	3.6%	193,104.33	60.4%	309,741	313,511	-1.2%
SOYBEAN	167,122	178,622.65	-6.4%	186,780.38	-10.5%	167,122	179,142	-6.7%
SOYBEAN MEAL	59,110	55,785.6	6.0%	61,750.76	-4.3%	59,110	67,144	-12.0%
SOYBEAN OIL	82,452	83,006.4	-0.7%	88,933.43	-7.3%	82,452	95,859	-14.0%
OATS	963	1,425.65	-32.4%	440.9	118.5%	963	1,386	-30.5%
ROUGH RICE	872	2,080.55	-58.1%	1,884.48	-53.8%	872	2,206	-60.5%
WHEAT	100,698	82,582.9	21.9%	56,512.81	78.2%	100,698	96,362	4.5%
MINI CORN	1,224	1,222.9	0.1%	1,060.1	15.5%	1,224	1,444	-15.2%
MINI SOYBEAN	1,673	1,731.35	-3.4%	1,778.14	-5.9%	1,673	1,564	7.0%
MINI WHEAT	364	494.6	-26.4%	298.24	22.1%	364	592	-38.5%
DJ US REAL ESTATE	1	0	-	0.24	110.0%	1	0	2000.8%
ETHANOL	953	642.85	48.2%	958.62	-0.6%	953	948	0.5%
GRAIN BASIS SWAPS	1,188	1,004.05	18.3%	495.57	139.7%	1,188	935	27.0%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	0	-
FERTILIZER PRODUCTS	21	0	-	11.43	83.7%	21	1	1370.0%

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Commodities and Alternative Investments								
Options								
CORN	105,683	117,477.15	-10.0%	68,223.62	54.9%	105,683	113,692	-7.0%
SOYBEAN	55,546	60,085.4	-7.6%	40,428.67	37.4%	55,546	52,525	5.8%
SOYBEAN MEAL	3,715	4,535.45	-18.1%	2,341.43	58.7%	3,715	3,757	-1.1%
SOYBEAN OIL	7,327	8,884.75	-17.5%	6,025.95	21.6%	7,327	9,368	-21.8%
SOYBEAN CRUSH	4	1.9	97.4%	1.52	146.1%	4	4	-7.0%
OATS	50	63.35	-21.6%	54.71	-9.3%	50	78	-36.6%
ROUGH RICE	34	239.55	-86.0%	22.52	49.0%	34	148	-77.3%
WHEAT	17,888	19,696.65	-9.2%	11,355.86	57.5%	17,888	18,573	-3.7%
JULY-JULY WHEAT CAL SPRD	7	32.75	-80.2%	4.76	36.5%	7	24	-72.4%
JULY-DEC CORN CAL SPRD	943	169.9	455.0%	174.05	441.7%	943	254	270.7%
JULY-NOV SOYBEAN CAL SPRD	476	947.35	-49.7%	394.81	20.6%	476	416	14.6%
SOYBN NEARBY+2 CAL SPRD	1	8.25	-90.9%	16.67	-95.5%	1	75	-99.0%
WHEAT NEARBY+2 CAL SPRD	500	84.9	489.5%	257.86	94.1%	500	172	191.5%
CORN NEARBY+2 CAL SPRD	102	73.25	39.3%	7.62	1239.4%	102	166	-38.5%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	19	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	64	-100.0%
JULY-DEC WHEAT CAL SPRD	2	20	-88.8%	0	-	2	5	-58.8%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-100.0%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	0	2	-100.0%
DEC-DEC CORN CAL SPRD	2	2.25	-11.1%	0.48	320.0%	2	8	-73.8%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	38	-100.0%
SOY OIL NEARBY+2 CAL SPRD	22	22.5	-4.4%	109.52	-80.4%	22	17	23.7%
JULY-DEC SOY OIL CAL SPRD	0	25.25	-100.0%	0	-	0	2	-100.0%
JULY-DEC SOYMEAL CAL SPRD	0	0	-	0	-	0	0	-100.0%
WHEAT-CORN IC50	5	0	-	0	-	5	4	13.6%
SOYBEAN CORN RATIO	1	0	-	0	-	1	1	-52.4%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	2	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,959,064	2,255,438	-13.1%	1,483,775.19	32.0%	1,959,064	2,703,791	-27.5%
Equity Index Futures	94,689	105,085.85	-9.9%	117,478.29	-19.4%	94,689	130,652	-27.5%
Energy Futures	2,120	2,442.55	-13.2%	1,805.43	17.4%	2,120	2,509	-15.5%
Commodities and Alternative Invest	726,381	707,649.05	2.6%	594,009.43	22.3%	726,381	761,094	-4.6%
TOTAL FUTURES	2,782,253	3,070,615.45	-9.4%	2,197,068.33	26.6%	2,782,253.35	3,598,046.64	-22.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	311,518	288,869.6	7.8%	220,850	41.1%	311,518	320,095	-2.7%
Equity Index Options	365	490.85	-25.6%	337.24	8.3%	365	434	-15.9%
Energy Options	0	77.1	-100.0%	12.38	-100.0%	0	53	-100.0%
Commodities and Alternative Invest	192,306	212,370.6	-9.4%	129,420.05	48.6%	192,306	199,415	-3.6%
TOTAL OPTIONS	504,189	501,808.15	0.5%	350,619.67	43.8%	504,189.15	519,997.31	-3.0%
TOTAL COMBINED								
Interest Rate	2,270,582	2,544,307.6	-10.8%	1,704,625.19	33.2%	2,270,582	3,023,886	-24.9%
Equity Index	95,054	105,576.7	-10.0%	117,815.52	-19.3%	95,054	131,086	-27.5%
Energy	2,120	2,519.65	-15.9%	1,817.81	16.6%	2,120	2,562	-17.3%
Commodities and Alternative Invest	918,687	920,019.65	-0.1%	723,429.48	27.0%	918,687	960,509	-4.4%
GRAND TOTAL	3,286,443	3,572,423.6	-8.0%	2,547,688	29.0%	3,286,442.5	4,118,043.95	-20.2%