

CBOT Exchange ADV Report - Monthly

August 2013

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	ADV AUG 2013	ADV AUG 2012	% CHG	ADV JUL 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
30-YR BOND	399,667	377,641.09	5.8%	263,092.18	51.9%	429,358	362,629	18.4%
10-YR NOTE	1,441,606	1,094,731.52	31.7%	985,162.77	46.3%	1,405,156	1,047,419	34.2%
5-YR NOTE	819,177	586,667.91	39.6%	534,698.18	53.2%	742,405	527,045	40.9%
2-YR NOTE	290,021	286,678.61	1.2%	136,749.27	112.1%	247,137	217,821	13.5%
FED FUND	15,596	22,993.48	-32.2%	14,105.82	10.6%	18,284	25,399	-28.0%
10-YR SWAP	302	391.74	-22.8%	231	30.9%	730	887	-17.7%
5-YR SWAP	252	496.96	-49.2%	453.23	-44.3%	463	1,084	-57.3%
5-YR SWAP RATE	2,303	0	-	1,126.77	104.4%	1,499	34	4324.3%
2-YR SWAP RATE	331	0	-	312.32	6.0%	377	18	2029.4%
10-YR SWAP RATE	2,662	0	-	1,358.36	96.0%	2,107	48	4252.1%
7-YR SWAP	0	4.96	-100.0%	0	-	0	14	-100.0%
30-YR SWAP	0	0.39	-88.4%	0.41	-88.9%	1	6	-79.9%
ULTRA T-BOND	103,224	82,054.91	25.8%	47,949.05	115.3%	84,994	65,455	29.9%
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	249	0	-	101.36	145.8%	341	7	4643.8%
Interest Rate Options								
30-YR BOND	59,092	60,286.13	-2.0%	69,095.64	-14.5%	83,599	69,837	19.7%
10-YR NOTE	323,439	236,391.7	36.8%	346,653.41	-6.7%	358,434	221,622	61.7%
5-YR NOTE	80,069	38,609.61	107.4%	96,408.59	-16.9%	99,110	40,679	143.6%
2-YR NOTE	5,863	12,715.57	-53.9%	11,350.64	-48.3%	9,034	12,577	-28.2%
FED FUND	43	1,619.91	-97.3%	25.27	70.9%	204	4,201	-95.1%
FLEX 30-YR BOND	0	52.17	-100.0%	0	-	0	74	-100.0%
FLEX 10-YR NOTE	0	0	-	0	-	2	5	-47.6%
ULTRA T-BOND	225	59.57	277.0%	210.5	6.7%	353	256	37.8%
Equity Index Futures								
\$25 DJ	2	0	-	0	-	0	0	182.3%
DJIA	407	488.26	-16.7%	488.68	-16.8%	555	801	-30.8%
MINI \$5 DOW	128,205	97,215.96	31.9%	113,275.73	13.2%	143,110	122,142	17.2%
DJ US REAL ESTATE	145	56.22	157.9%	101.32	43.1%	137	56	146.5%
Equity Index Options								
DJIA	1	3.22	-60.4%	1.73	-26.3%	26	5	399.6%
MINI \$5 DOW	651	205.35	216.9%	506.86	28.4%	752	387	94.2%
Energy Futures								
ETHANOL FWD	95	1,208.39	-92.1%	98.36	-3.3%	220	1,407	-84.4%

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Energy Options								
ETHANOL FWD	0	6.52	-100.0%	0	-	0	5	-100.0%
Commodities and Alternative Investments								
Futures								
CORN	278,553	261,001.3	6.7%	219,314.09	27.0%	269,242	289,266	-6.9%
SOYBEAN	187,858	168,663.48	11.4%	151,287.18	24.2%	181,750	205,698	-11.6%
SOYBEAN MEAL	81,694	69,339.17	17.8%	87,232.09	-6.3%	81,288	71,887	13.1%
SOYBEAN OIL	84,098	95,914.09	-12.3%	87,215.82	-3.6%	96,315	109,200	-11.8%
OATS	748	876.26	-14.6%	825.27	-9.3%	1,092	1,105	-1.2%
ROUGH RICE	1,225	1,630.52	-24.9%	797.82	53.5%	1,234	1,537	-19.7%
WHEAT	113,046	105,798.39	6.8%	85,118.32	32.8%	108,529	108,219	0.3%
MINI CORN	983	949.39	3.5%	597.95	64.4%	840	1,057	-20.6%
MINI SOYBEAN	1,262	874.17	44.4%	962.73	31.1%	1,177	1,420	-17.1%
MINI WHEAT	580	292.61	98.1%	277.14	109.2%	370	378	-2.1%
ETHANOL	1,006	1,038.04	-3.1%	1,229.68	-18.2%	1,478	1,308	13.0%
DOW-UBS COMMOD INDEX	350	99.96	250.1%	218.64	60.0%	822	523	57.1%
GRAIN BASIS SWAPS	23	817.57	-97.2%	128.5	-82.3%	200	953	-79.0%
DOW-UBS COMMOD INDEX SWA	71	1.65	4213.8%	0	-	10	3	273.6%
FERTILIZER PRODUCTS	41	20.43	101.3%	27.73	48.4%	38	17	128.5%

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Commodities and Alternative Investments								
Options								
CORN	117,700	106,299.96	10.7%	116,273.77	1.2%	100,956	105,137	-4.0%
SOYBEAN	89,506	81,301.3	10.1%	59,237.5	51.1%	60,343	72,736	-17.0%
SOYBEAN MEAL	12,464	7,466.83	66.9%	9,546	30.6%	7,517	6,624	13.5%
SOYBEAN OIL	5,335	10,027.13	-46.8%	5,779.18	-7.7%	6,177	8,746	-29.4%
SOYBEAN CRUSH	4	0.09	4497.7%	28.05	-85.7%	13	5	161.8%
OATS	110	99.26	11.3%	154.86	-28.7%	127	89	42.4%
ROUGH RICE	86	50.48	70.1%	50.27	70.8%	71	56	25.9%
WHEAT	12,824	21,776.91	-41.1%	17,260.36	-25.7%	19,096	20,865	-8.5%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	4	10	-60.0%
JULY-DEC CORN CAL SPRD	0	3.04	-100.0%	0	-	531	411	29.2%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	351	378	-7.2%
SOYBN NEARBY+2 CAL SPRD	182	1.96	9197.7%	94.14	93.2%	48	3	1314.7%
WHEAT NEARBY+2 CAL SPRD	220	64.87	239.0%	115	91.2%	129	182	-29.2%
CORN NEARBY+2 CAL SPRD	1,384	489.3	182.8%	952.55	45.3%	905	279	224.1%
DEC-JULY WHEAT CAL SPRD	0	8.61	-100.0%	0	-	0	9	-100.0%
NOV-NOV SOYBEAN CAL SPRD	2	0	-	0.73	212.5%	0	0	91.1%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	41	23	79.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	4.55	-100.0%	1	0	-
DEC-JULY CORN CAL SPRD	0	9.78	-100.0%	12.36	-100.0%	2	10	-77.4%
DEC-DEC CORN CAL SPRD	34	16.52	107.7%	8.73	293.2%	7	19	-64.4%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	2	0	-	0	-	0	4	-93.2%
SOY OIL NEARBY+2 CAL SPRD	8	13.04	-37.3%	8.64	-5.3%	9	13	-31.4%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	3	0	1054.3%
WHEAT-CORN ICSD	8	0	-	9.55	-21.4%	4	1	367.2%
SOYBEAN CORN RATIO	0	1.04	-100.0%	0	-	0	1	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	15.59	-100.0%	2	7	-70.1%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	3,075,389	2,451,661.57	25.4%	1,985,340.73	54.9%	2,932,852	2,247,870	30.5%
Equity Index Futures	128,759	97,760.43	31.7%	113,865.73	13.1%	143,803	123,000	16.9%
Energy Futures	95	1,208.39	-92.1%	98.36	-3.3%	220	1,407	-84.4%
Commodities and Alternative Invest	751,537	707,317.04	6.3%	635,232.95	18.3%	744,384	792,571	-6.1%
TOTAL FUTURES	3,955,780	3,257,947.43	21.4%	2,734,537.77	44.7%	3,821,258.76	3,164,847.07	20.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	468,731	349,734.65	34.0%	523,744.05	-10.5%	550,737	349,251	57.7%
Equity Index Options	652	208.57	212.7%	508.59	28.2%	779	393	98.3%
Energy Options	0	6.52	-100.0%	0	-	0	5	-100.0%
Commodities and Alternative Invest	239,869	227,630.13	5.4%	209,551.82	14.5%	196,336	215,612	-8.9%
TOTAL OPTIONS	709,252	577,579.87	22.8%	733,804.45	-3.3%	747,851.34	565,260.74	32.3%
TOTAL COMBINED								
Interest Rate	3,544,121	2,801,396.22	26.5%	2,509,084.77	41.3%	3,483,588	2,597,121	34.1%
Equity Index	129,411	97,969	32.1%	114,374.32	13.1%	144,581	123,392	17.2%
Energy	95	1,214.91	-92.2%	98.36	-3.3%	220	1,412	-84.4%
Commodities and Alternative Invest	991,406	934,947.17	6.0%	844,784.77	17.4%	940,721	1,008,183	-6.7%
GRAND TOTAL	4,665,032	3,835,527.3	21.6%	3,468,342.23	34.5%	4,569,110.1	3,730,107.81	22.5%