

CBOT Exchange ADV Report - Monthly

July 2013

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	ADV JUL 2013	ADV JUL 2012	% CHG	ADV JUN 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
30-YR BOND	263,092	309,222.71	-14.9%	480,079.35	-45.2%	433,832	362,629	19.6%
10-YR NOTE	985,163	794,669.76	24.0%	1,645,633.8	-40.1%	1,399,664	1,047,419	33.6%
5-YR NOTE	534,698	347,222.48	54.0%	853,634.35	-37.4%	730,837	527,045	38.7%
2-YR NOTE	136,749	182,445.38	-25.0%	235,152.2	-41.8%	240,675	217,821	10.5%
FED FUND	14,106	29,532.05	-52.2%	27,348.05	-48.4%	18,689	25,399	-26.4%
10-YR SWAP	231	498.05	-53.6%	1,677.75	-86.2%	795	887	-10.5%
5-YR SWAP	453	580.76	-22.0%	1,057.65	-57.1%	495	1,084	-54.4%
5-YR SWAP RATE	1,127	0	-	2,485.8	-54.7%	1,377	34	3966.5%
2-YR SWAP RATE	312	0	-	528.5	-40.9%	384	18	2068.2%
10-YR SWAP RATE	1,358	0	-	4,366.9	-68.9%	2,023	48	4079.3%
7-YR SWAP	0	1.14	-100.0%	0	-	0	14	-100.0%
30-YR SWAP	0	1.43	-71.4%	2.05	-80.0%	1	6	-77.0%
ULTRA T-BOND	47,949	41,337.33	16.0%	76,770.15	-37.5%	82,248	65,455	25.7%
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	101	0	-	712.8	-85.8%	354	7	4835.6%
Interest Rate Options								
30-YR BOND	69,096	49,068.48	40.8%	105,224.4	-34.3%	87,292	69,837	25.0%
10-YR NOTE	346,653	170,445.86	103.4%	537,748.3	-35.5%	363,707	221,622	64.1%
5-YR NOTE	96,409	23,651.71	307.6%	154,416.05	-37.6%	101,979	40,679	150.7%
2-YR NOTE	11,351	35,096.05	-67.7%	12,818.75	-11.5%	9,512	12,577	-24.4%
FED FUND	25	3,485.1	-99.3%	140	-81.9%	228	4,201	-94.6%
FLEX 30-YR BOND	0	152.38	-100.0%	0	-	0	74	-100.0%
FLEX 10-YR NOTE	0	0	-	0	-	3	5	-39.7%
ULTRA T-BOND	211	43.19	387.4%	521.95	-59.7%	372	256	45.3%
Equity Index Futures								
\$25 DJ	0	0.1	-100.0%	0.2	-100.0%	0	0	40.8%
DJIA	489	324.52	50.6%	817.1	-40.2%	577	801	-28.0%
MINI \$5 DOW	113,276	122,420.9	-7.5%	219,330.05	-48.4%	145,356	122,142	19.0%
DJ US REAL ESTATE	101	23.05	339.6%	361.55	-72.0%	136	56	144.4%
Equity Index Options								
DJIA	2	1.43	20.9%	2.8	-38.3%	30	5	471.3%
MINI \$5 DOW	507	319.9	58.4%	1,207.5	-58.0%	768	387	98.2%
Energy Futures								
ETHANOL FWD	98	1,833.38	-94.6%	107.4	-8.4%	239	1,407	-83.0%

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Energy Options								
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Investments								
Futures								
CORN	219,314	325,015.29	-32.5%	291,178.3	-24.7%	267,839	289,266	-7.4%
SOYBEAN	151,287	247,420.05	-38.9%	182,205.4	-17.0%	180,830	205,698	-12.1%
SOYBEAN MEAL	87,232	88,004.43	-0.9%	91,975.3	-5.2%	81,226	71,887	13.0%
SOYBEAN OIL	87,216	114,026.05	-23.5%	110,683.6	-21.2%	98,156	109,200	-10.1%
OATS	825	804.67	2.6%	1,413.35	-41.6%	1,144	1,105	3.5%
ROUGH RICE	798	909.1	-12.2%	1,613.6	-50.6%	1,236	1,537	-19.6%
WHEAT	85,118	114,482.71	-25.6%	124,438.5	-31.6%	107,849	108,219	-0.3%
MINI CORN	598	1,392.81	-57.1%	729.05	-18.0%	818	1,057	-22.6%
MINI SOYBEAN	963	1,319.76	-27.1%	963.75	-0.1%	1,164	1,420	-18.0%
MINI WHEAT	277	446.48	-37.9%	322.3	-14.0%	338	378	-10.4%
ETHANOL	1,230	1,688.1	-27.2%	1,534.75	-19.9%	1,550	1,308	18.5%
DOW-UBS COMMOD INDEX	219	172.52	26.7%	958.8	-77.2%	893	523	70.7%
GRAIN BASIS SWAPS	129	1,202.19	-89.3%	119.7	7.4%	227	953	-76.2%
DOW-UBS COMMOD INDEX SWA	0	0	-	5.7	-100.0%	1	3	-70.9%
FERTILIZER PRODUCTS	28	8.1	242.5%	43.55	-36.3%	37	17	125.4%

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Commodities and Alternative Investments								
Options								
CORN	116,274	168,457.14	-31.0%	102,820	13.1%	98,434	105,137	-6.4%
SOYBEAN	59,237	117,170.71	-49.4%	56,755.45	4.4%	55,948	72,736	-23.1%
SOYBEAN MEAL	9,546	10,709.48	-10.9%	6,628	44.0%	6,771	6,624	2.2%
SOYBEAN OIL	5,779	9,927.76	-41.8%	5,940.1	-2.7%	6,304	8,746	-27.9%
SOYBEAN CRUSH	28	7.62	268.1%	3.35	737.2%	14	5	189.1%
OATS	155	99.95	54.9%	128.2	20.8%	129	89	45.2%
ROUGH RICE	50	40.33	24.6%	63.5	-20.8%	68	56	21.8%
WHEAT	17,260	29,557.57	-41.6%	17,766.1	-2.8%	20,041	20,865	-4.0%
JULY-JULY WHEAT CAL SPRD	0	0	-	10.75	-100.0%	5	10	-53.9%
JULY-DEC CORN CAL SPRD	0	0	-	980.3	-100.0%	611	411	48.7%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	400	-100.0%	404	378	6.7%
SOYBN NEARBY+2 CAL SPRD	94	0	-	95	-0.9%	28	3	726.2%
WHEAT NEARBY+2 CAL SPRD	115	153.57	-25.1%	86.35	33.2%	115	182	-36.8%
CORN NEARBY+2 CAL SPRD	953	332.43	186.5%	1,493.9	-36.2%	832	279	198.2%
DEC-JULY WHEAT CAL SPRD	0	34.52	-100.0%	0	-	0	9	-100.0%
NOV-NOV SOYBEAN CAL SPRD	1	0	-	0	-	0	0	-46.7%
JULY-DEC WHEAT CAL SPRD	0	0	-	36.85	-100.0%	47	23	106.0%
SOYMEAL NEARBY+2 CAL SPRD	5	0	-	0.5	809.1%	1	0	-
DEC-JULY CORN CAL SPRD	12	24.33	-49.2%	0	-	3	10	-74.0%
DEC-DEC CORN CAL SPRD	9	21.81	-60.0%	0	-	3	19	-85.5%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	3.86	-100.0%	0	-	0	4	-100.0%
SOY OIL NEARBY+2 CAL SPRD	9	12.62	-31.6%	10	-13.6%	9	13	-30.7%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0.7	-100.0%	3	0	1228.3%
WHEAT-CORN ICSD	10	0	-	2.5	281.8%	3	1	291.0%
SOYBEAN CORN RATIO	0	5.71	-100.0%	0	-	0	1	-100.0%
AUG-NOV SOYBEAN CAL SPRD	16	44.52	-65.0%	0.75	1978.8%	2	7	-65.6%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	1,985,341	1,705,511.1	16.4%	3,329,449.35	-40.4%	2,911,373	2,247,870	29.5%
Equity Index Futures	113,866	122,768.57	-7.3%	220,508.9	-48.4%	146,070	123,000	18.8%
Energy Futures	98	1,833.38	-94.6%	107.4	-8.4%	239	1,407	-83.0%
Commodities and Alternative Invest	635,233	896,892.24	-29.2%	808,185.65	-21.4%	743,307	792,571	-6.2%
TOTAL FUTURES	2,734,538	2,727,005.29	0.3%	4,358,251.3	-37.3%	3,800,988.47	3,164,847.07	20.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	523,744	281,942.76	85.8%	810,869.45	-35.4%	563,093	349,251	61.2%
Equity Index Options	509	321.33	58.3%	1,210.3	-58.0%	798	393	103.2%
Energy Options	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Invest	209,552	336,603.95	-37.7%	193,222.3	8.5%	189,777	215,612	-12.0%
TOTAL OPTIONS	733,804	618,868.05	18.6%	1,005,302.05	-27.0%	753,667.62	565,260.74	33.3%
TOTAL COMBINED								
Interest Rate	2,509,085	1,987,453.86	26.2%	4,140,318.8	-39.4%	3,474,467	2,597,121	33.8%
Equity Index	114,374	123,089.9	-7.1%	221,719.2	-48.4%	146,867	123,392	19.0%
Energy	98	1,833.38	-94.6%	107.4	-8.4%	239	1,412	-83.1%
Commodities and Alternative Invest	844,785	1,233,496.19	-31.5%	1,001,407.95	-15.6%	933,083	1,008,183	-7.4%
GRAND TOTAL	3,468,342	3,345,873.33	3.7%	5,363,553.35	-35.3%	4,554,656.09	3,730,107.81	22.1%

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