

CBOT Exchange ADV Report - Monthly

September 2013

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	ADV SEP 2013	ADV SEP 2012	% CHG	ADV AUG 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
30-YR BOND	337,982	351,582.16	-3.9%	399,666.86	-15.4%	419,637	362,629	15.7%
10-YR NOTE	1,166,617	975,126.37	19.6%	1,441,605.73	-19.1%	1,379,779	1,047,419	31.7%
5-YR NOTE	673,238	553,175	21.7%	819,176.59	-17.8%	735,047	527,045	39.5%
2-YR NOTE	206,740	188,173.58	9.9%	290,021.23	-28.7%	242,839	217,821	11.5%
FED FUND	25,262	21,042.21	20.1%	15,596.05	62.0%	19,026	25,399	-25.1%
10-YR SWAP	190	2,154.89	-91.2%	302.27	-37.2%	673	887	-24.2%
5-YR SWAP	79	2,203.79	-96.4%	252.27	-68.5%	422	1,084	-61.1%
5-YR SWAP RATE	2,854	0	-	2,302.77	23.9%	1,643	34	4749.8%
2-YR SWAP RATE	66	0	-	331	-80.2%	344	18	1842.3%
10-YR SWAP RATE	5,598	0	-	2,661.73	110.3%	2,478	48	5019.4%
7-YR SWAP	0	18.84	-100.0%	0	-	0	14	-100.0%
30-YR SWAP	0	2.84	-100.0%	0.05	-100.0%	1	6	-82.1%
ULTRA T-BOND	72,180	57,129.89	26.3%	103,223.59	-30.1%	83,631	65,455	27.8%
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	511	0	-	249.14	104.9%	359	7	4895.8%
Interest Rate Options								
30-YR BOND	57,283	85,428.79	-32.9%	59,091.86	-3.1%	80,799	69,837	15.7%
10-YR NOTE	355,880	230,970.26	54.1%	323,439.41	10.0%	358,162	221,622	61.6%
5-YR NOTE	108,327	35,335.95	206.6%	80,069.5	35.3%	100,091	40,679	146.1%
2-YR NOTE	6,134	13,419.89	-54.3%	5,862.95	4.6%	8,726	12,577	-30.6%
FED FUND	130	1,188.26	-89.1%	43.18	201.1%	196	4,201	-95.3%
FLEX 30-YR BOND	0	42.11	-100.0%	0	-	0	74	-100.0%
FLEX 10-YR NOTE	0	0	-	0	-	2	5	-53.2%
ULTRA T-BOND	449	25.16	1684.5%	224.55	99.9%	363	256	41.8%
Equity Index Futures								
\$25 DJ	0	0.11	42.5%	1.55	-90.3%	0	0	164.9%
DJIA	1,505	1,722.05	-12.6%	406.77	270.0%	656	801	-18.1%
MINI \$5 DOW	146,740	126,645.47	15.9%	128,205.36	14.5%	143,496	122,142	17.5%
DJ US REAL ESTATE	477	155.95	206.2%	145	229.3%	173	56	211.5%
Equity Index Options								
DJIA	1	6.95	-87.8%	1.27	-33.2%	23	5	348.2%
MINI \$5 DOW	638	470.74	35.4%	650.82	-2.0%	740	387	91.1%
Energy Futures								
ETHANOL FWD	107	1,169.47	-90.9%	95.09	12.4%	208	1,407	-85.2%

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Energy Options								
ETHANOL FWD	0	55.26	-100.0%	0	-	0	5	-100.0%
Commodities and Alternative Investments								
Futures								
CORN	171,814	219,196.26	-21.6%	278,552.73	-38.3%	258,877	289,266	-10.5%
SOYBEAN	172,112	206,603.63	-16.7%	187,857.59	-8.4%	180,725	205,698	-12.1%
SOYBEAN MEAL	71,659	73,147.63	-2.0%	81,694.18	-12.3%	80,263	71,887	11.7%
SOYBEAN OIL	78,027	103,069.26	-24.3%	84,097.55	-7.2%	94,369	109,200	-13.6%
OATS	869	805.84	7.9%	748.14	16.2%	1,068	1,105	-3.3%
ROUGH RICE	517	827.05	-37.5%	1,224.77	-57.8%	1,158	1,537	-24.7%
WHEAT	66,173	81,137.37	-18.4%	113,045.5	-41.5%	104,023	108,219	-3.9%
MINI CORN	835	896.74	-6.9%	982.95	-15.0%	839	1,057	-20.6%
MINI SOYBEAN	1,234	1,100	12.1%	1,262.18	-2.3%	1,183	1,420	-16.7%
MINI WHEAT	977	347.05	181.6%	579.73	68.6%	435	378	15.0%
ETHANOL	801	1,233.37	-35.0%	1,006.36	-20.4%	1,406	1,308	7.5%
DOW-UBS COMMOD INDEX	1,040	1,121.74	-7.3%	349.91	197.2%	845	523	61.5%
GRAIN BASIS SWAPS	377	402	-6.2%	22.73	1558.8%	219	953	-77.0%
DOW-UBS COMMOD INDEX SWA	0	8	-100.0%	71.27	-100.0%	9	3	233.9%
FERTILIZER PRODUCTS	50	18.42	172.8%	41.14	22.2%	39	17	136.6%
DJ_UBS ROLL SELECT INDEX FL	17	0	-	7.73	120.6%	3	0	-

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Commodities and Alternative Investments								
Options								
CORN	91,923	119,575.26	-23.1%	117,699.77	-21.9%	99,996	105,137	-4.9%
SOYBEAN	72,570	85,863.53	-15.5%	89,506.32	-18.9%	61,644	72,736	-15.3%
SOYBEAN MEAL	10,321	9,181.79	12.4%	12,464.05	-17.2%	7,815	6,624	18.0%
SOYBEAN OIL	5,609	11,518.21	-51.3%	5,334.64	5.1%	6,117	8,746	-30.1%
SOYBEAN CRUSH	25	2.63	832.9%	4	513.8%	14	5	186.3%
OATS	163	54.37	199.8%	110.45	47.6%	131	89	46.7%
ROUGH RICE	27	39.47	-31.7%	85.86	-68.6%	66	56	17.7%
WHEAT	15,357	21,331.42	-28.0%	12,823.82	19.8%	18,698	20,865	-10.4%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	4	10	-64.2%
JULY-DEC CORN CAL SPRD	21	46.21	-54.6%	0	-	477	411	16.0%
JULY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	314	378	-17.1%
SOYBN NEARBY+2 CAL SPRD	1	0.53	137.5%	181.91	-99.3%	43	3	1168.1%
WHEAT NEARBY+2 CAL SPRD	92	34.05	170.0%	219.91	-58.2%	125	182	-31.4%
CORN NEARBY+2 CAL SPRD	100	70.11	42.6%	1,383.59	-92.8%	819	279	193.4%
DEC-JULY WHEAT CAL SPRD	0	12.32	-100.0%	0	-	0	9	-100.0%
NOV-NOV SOYBEAN CAL SPRD	25	0	-	2.27	989.0%	3	0	1351.4%
JULY-DEC WHEAT CAL SPRD	0	0	-	0	-	36	23	59.9%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	1	0	-
DEC-JULY CORN CAL SPRD	1	57.11	-99.1%	0	-	2	10	-79.3%
DEC-DEC CORN CAL SPRD	11	38	-70.8%	34.32	-67.7%	7	19	-62.1%
JAN-MAY SOYBEAN CAL SPRD	0	7.11	-100.0%	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	1.84	-100.0%	2.27	-100.0%	0	4	-93.9%
SOY OIL NEARBY+2 CAL SPRD	3	0.89	263.3%	8.18	-60.3%	8	13	-36.0%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	2	0	931.5%
WHEAT-CORN ICSD	7	1.84	252.9%	7.5	-13.3%	4	1	407.2%
SOYBEAN CORN RATIO	0	0	-	0	-	0	1	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	2	7	-73.3%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,491,315	2,150,609.58	15.8%	3,075,389.27	-19.0%	2,885,880	2,247,870	28.4%
Equity Index Futures	148,723	128,523.58	15.7%	128,758.68	15.5%	144,326	123,000	17.3%
Energy Futures	107	1,169.47	-90.9%	95.09	12.4%	208	1,407	-85.2%
Commodities and Alternative Invest	566,503	689,914.37	-17.9%	751,544.45	-24.6%	725,462	792,571	-8.5%
TOTAL FUTURES	3,206,647	2,970,217	8.0%	3,955,787.5	-18.9%	3,755,875.47	3,164,847.07	18.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	528,203	366,410.42	44.2%	468,731.45	12.7%	548,339	349,251	57.0%
Equity Index Options	638	477.68	33.7%	652.09	-2.1%	764	393	94.5%
Energy Options	0	55.26	-100.0%	0	-	0	5	-100.0%
Commodities and Alternative Invest	196,255	247,836.68	-20.8%	239,868.86	-18.2%	196,328	215,612	-8.9%
TOTAL OPTIONS	725,096	614,780.05	17.9%	709,252.41	2.2%	745,430.59	565,260.74	31.9%
TOTAL COMBINED								
Interest Rate	3,019,518	2,517,020	20.0%	3,544,120.73	-14.8%	3,434,219	2,597,121	32.2%
Equity Index	149,361	129,001.26	15.8%	129,410.77	15.4%	145,090	123,392	17.6%
Energy	107	1,224.74	-91.3%	95.09	12.4%	208	1,412	-85.3%
Commodities and Alternative Invest	762,758	937,751.05	-18.7%	991,413.32	-23.1%	921,789	1,008,183	-8.6%
GRAND TOTAL	3,931,744	3,584,997.05	9.7%	4,665,039.91	-15.7%	4,501,306.06	3,730,107.81	20.7%