

CBOT Exchange ADV Report - Monthly

October 2013

Page 1 of 3

	ADV OCT 2013	ADV OCT 2012	% CHG	ADV SEP 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
30-YR BOND	269,301	298,531.87	-9.8%	337,982.2	-20.3%	403,250	362,629	11.2%
10-YR NOTE	924,595	814,804	13.5%	1,166,616.65	-20.7%	1,330,162	1,047,419	27.0%
5-YR NOTE	443,402	403,523	9.9%	673,237.85	-34.1%	703,256	527,045	33.4%
2-YR NOTE	136,217	144,262.09	-5.6%	206,739.55	-34.1%	231,217	217,821	6.2%
FED FUND	18,212	19,039	-4.3%	25,262.3	-27.9%	18,937	25,399	-25.4%
10-YR SWAP	0	559.22	-100.0%	189.8	-100.0%	599	887	-32.5%
5-YR SWAP	0	473.78	-100.0%	79.35	-100.0%	376	1,084	-65.3%
5-YR SWAP RATE	2,251	0	-	2,853.5	-21.1%	1,709	34	4945.4%
2-YR SWAP RATE	253	0	-	65.55	285.9%	334	18	1786.4%
10-YR SWAP RATE	1,440	0	-	5,597.7	-74.3%	2,365	48	4785.8%
7-YR SWAP	0	0	-	0	-	0	14	-100.0%
30-YR SWAP	0	1.3	-100.0%	0	-	1	6	-84.0%
ULTRA T-BOND	60,348	45,460.78	32.7%	72,179.75	-16.4%	81,093	65,455	23.9%
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	239	0	-	510.5	-53.1%	346	7	4714.9%
Interest Rate Options								
30-YR BOND	54,252	74,602.35	-27.3%	57,282.85	-5.3%	77,905	69,837	11.6%
10-YR NOTE	335,229	211,854.43	58.2%	355,880.2	-5.8%	355,662	221,622	60.5%
5-YR NOTE	76,215	57,710.35	32.1%	108,327.3	-29.6%	97,488	40,679	139.7%
2-YR NOTE	8,590	11,107.48	-22.7%	6,133.9	40.0%	8,711	12,577	-30.7%
FED FUND	687	530.22	29.6%	130	428.5%	250	4,201	-94.1%
FLEX 30-YR BOND	0	0	-	0	-	0	74	-100.0%
FLEX 10-YR NOTE	0	0	-	0	-	2	5	-58.3%
ULTRA T-BOND	165	80.09	105.5%	448.95	-63.3%	341	256	33.3%
Equity Index Futures								
\$25 DJ	1	0	-	0.15	827.5%	0	0	255.9%
DJIA	684	611.04	12.0%	1,505	-54.5%	659	801	-17.8%
MINI \$5 DOW	151,340	114,048.13	32.7%	146,740	3.1%	144,351	122,142	18.2%
DJ US REAL ESTATE	187	30.17	520.0%	477.45	-60.8%	175	56	214.2%
Equity Index Options								
DJIA	0	2.7	-91.9%	0.85	-74.4%	21	5	299.8%
MINI \$5 DOW	835	448.7	86.1%	637.6	31.0%	750	387	93.8%
Energy Futures								
ETHANOL FWD	128	670.04	-80.9%	106.85	20.0%	199	1,407	-85.8%

CBOT Exchange ADV Report - Monthly

October 2013

Page 2 of 3

	ADV OCT 2013	ADV OCT 2012	% CHG	ADV SEP 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Energy Options								
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Investments								
Futures								
CORN	213,891	204,415.96	4.6%	171,813.7	24.5%	253,973	289,266	-12.2%
SOYBEAN	229,940	229,220.39	0.3%	172,111.95	33.6%	186,090	205,698	-9.5%
SOYBEAN MEAL	70,973	54,952.83	29.2%	71,659	-1.0%	79,251	71,887	10.2%
SOYBEAN OIL	82,979	104,022.43	-20.2%	78,027.1	6.3%	93,128	109,200	-14.7%
OATS	951	957	-0.7%	869.4	9.3%	1,055	1,105	-4.5%
ROUGH RICE	1,286	1,737.04	-26.0%	517.2	148.6%	1,172	1,537	-23.8%
WHEAT	75,713	77,235.74	-2.0%	66,173.35	14.4%	100,937	108,219	-6.7%
MINI CORN	921	1,009.57	-8.7%	835.15	10.3%	848	1,057	-19.8%
MINI SOYBEAN	1,305	1,701.61	-23.3%	1,233.55	5.8%	1,196	1,420	-15.8%
MINI WHEAT	1,249	265	371.5%	977.15	27.9%	523	378	38.5%
ETHANOL	583	1,133.78	-48.6%	801.35	-27.2%	1,317	1,308	0.7%
DOW-UBS COMMOD INDEX	138	205.7	-32.7%	1,039.95	-86.7%	768	523	46.8%
GRAIN BASIS SWAPS	3	309.52	-98.9%	377	-99.1%	195	953	-79.5%
DOW-UBS COMMOD INDEX SWA	0	3.3	-100.0%	0	-	8	3	197.5%
FERTILIZER PRODUCTS	40	9.35	327.9%	50.25	-20.4%	39	17	137.3%
DJ_UBS ROLL SELECT INDEX FL	0	0	-	17.05	-100.0%	2	0	-

CBOT Exchange ADV Report - Monthly

October 2013

Page 3 of 3

	ADV OCT 2013	ADV OCT 2012	% CHG	ADV SEP 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Commodities and Alternative Investments								
Options								
CORN	73,326	85,559.39	-14.3%	91,923.4	-20.2%	97,088	105,137	-7.7%
SOYBEAN	58,586	69,460.17	-15.7%	72,570.15	-19.3%	61,310	72,736	-15.7%
SOYBEAN MEAL	8,039	6,059.04	32.7%	10,320.8	-22.1%	7,839	6,624	18.3%
SOYBEAN OIL	5,695	8,917.09	-36.1%	5,608.7	1.5%	6,071	8,746	-30.6%
SOYBEAN CRUSH	3	7.83	-64.4%	24.55	-88.7%	13	5	161.2%
OATS	92	51.74	77.6%	163	-43.6%	126	89	41.9%
ROUGH RICE	82	67.65	20.8%	26.95	203.1%	68	56	20.7%
WHEAT	16,090	17,045.61	-5.6%	15,356.8	4.8%	18,414	20,865	-11.7%
JULY-JULY WHEAT CAL SPRD	0	0	-	0	-	3	10	-68.1%
JULY-DEC CORN CAL SPRD	77	45.78	67.1%	21	264.4%	433	411	5.4%
JULY-NOV SOYBEAN CAL SPRD	7	8.7	-25.0%	0	-	280	378	-26.0%
SOYBN NEARBY+2 CAL SPRD	21	0	-	1.25	1559.1%	41	3	1096.0%
WHEAT NEARBY+2 CAL SPRD	231	103.91	122.5%	91.95	151.5%	136	182	-25.0%
CORN NEARBY+2 CAL SPRD	32	180.3	-82.1%	100	-67.7%	733	279	162.7%
DEC-JULY WHEAT CAL SPRD	0	28.17	-100.0%	0	-	0	9	-100.0%
NOV-NOV SOYBEAN CAL SPRD	1	0	-	24.75	-95.4%	3	0	1253.1%
JULY-DEC WHEAT CAL SPRD	0	6.52	-100.0%	0	-	32	23	42.5%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	1	0	-
DEC-JULY CORN CAL SPRD	2	25.43	-93.2%	0.5	247.8%	2	10	-79.6%
DEC-DEC CORN CAL SPRD	20	43.87	-55.4%	11.1	76.3%	9	19	-55.3%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	4	-94.6%
SOY OIL NEARBY+2 CAL SPRD	5	0	-	3.25	67.2%	8	13	-38.3%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	2	0	819.1%
WHEAT-CORN IC50	9	0.87	905.0%	6.5	34.4%	4	1	475.5%
SOYBEAN CORN RATIO	0	0	-	0	-	0	1	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	2	7	-76.2%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	1,856,259	1,726,655.04	7.5%	2,491,314.7	-25.5%	2,773,646	2,247,870	23.4%
Equity Index Futures	152,213	114,689.35	32.7%	148,722.6	2.3%	145,186	123,000	18.0%
Energy Futures	128	670.04	-80.9%	106.85	20.0%	199	1,407	-85.8%
Commodities and Alternative Invest	679,974	677,179.22	0.4%	566,503.15	20.0%	720,503	792,571	-9.1%
TOTAL FUTURES	2,688,573	2,519,193.65	6.7%	3,206,647.3	-16.2%	3,639,534.48	3,164,847.07	15.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	475,137	355,884.91	33.5%	528,203.2	-10.0%	540,360	349,251	54.7%
Equity Index Options	835	451.39	85.1%	638.45	30.8%	771	393	96.5%
Energy Options	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Invest	162,316	187,612.09	-13.5%	196,254.65	-17.3%	192,620	215,612	-10.7%
TOTAL OPTIONS	638,288	543,948.39	17.3%	725,096.3	-12.0%	733,751.54	565,260.74	29.8%
TOTAL COMBINED								
Interest Rate	2,331,395	2,082,539.96	11.9%	3,019,517.9	-22.8%	3,314,006	2,597,121	27.6%
Equity Index	153,048	115,140.74	32.9%	149,361.05	2.5%	145,957	123,392	18.3%
Energy	128	670.04	-80.9%	106.85	20.0%	199	1,412	-85.9%
Commodities and Alternative Invest	842,290	864,791.3	-2.6%	762,757.8	10.4%	913,124	1,008,183	-9.4%
GRAND TOTAL	3,326,861	3,063,142.04	8.6%	3,931,743.6	-15.4%	4,373,286.02	3,730,107.81	17.2%