

CBOT Exchange ADV Report - Monthly

January 2013

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	ADV JAN 2013	ADV JAN 2012	% CHG	ADV Dec 2012	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
30-YR BOND	375,817	307,163.15	22.4%	305,480.5	23.0%	375,817	362,629	3.6%
10-YR NOTE	1,177,184	966,820.95	21.8%	773,655.95	52.2%	1,177,184	1,047,419	12.4%
5-YR NOTE	581,251	463,000	25.5%	427,447.75	36.0%	581,251	527,045	10.3%
2-YR NOTE	202,378	158,129.85	28.0%	156,379.6	29.4%	202,378	217,821	-7.1%
FED FUND	26,202	20,516.6	27.7%	23,190.05	13.0%	26,202	25,399	3.2%
10-YR SWAP	247	350.05	-29.4%	1,692.9	-85.4%	247	887	-72.1%
5-YR SWAP	223	938.4	-76.2%	1,523.75	-85.4%	223	1,084	-79.4%
5-YR SWAP RATE	561	0	-	428.5	30.9%	561	34	1555.7%
2-YR SWAP RATE	179	0	-	223.75	-20.1%	179	18	910.1%
10-YR SWAP RATE	742	0	-	612.3	21.2%	742	48	1433.6%
7-YR SWAP	0	18.3	-100.0%	0	-	0	14	-100.0%
30-YR SWAP	1	9.55	-88.5%	0.2	447.6%	1	6	-82.1%
ULTRA T-BOND	55,655	42,099.3	32.2%	47,116.6	18.1%	55,655	65,455	-15.0%
OTR 2-YR NOTE	0	2.75	-100.0%	0	-	0	1	-100.0%
OTR 5-YR NOTE	0	6.95	-100.0%	0	-	0	1	-100.0%
OTR 10-YR NOTE	0	7.8	-100.0%	0	-	0	1	-100.0%
30-YR SWAP RATE	103	0	-	90.8	13.5%	103	7	1335.6%
Interest Rate Options								
30-YR BOND	69,092	72,047.75	-4.1%	60,915.45	13.4%	69,092	69,837	-1.1%
10-YR NOTE	356,862	190,395.65	87.4%	215,541.95	65.6%	356,862	221,622	61.0%
5-YR NOTE	95,505	43,747.25	118.3%	36,754.35	159.8%	95,505	40,679	134.8%
2-YR NOTE	9,923	2,125.35	366.9%	9,599.2	3.4%	9,923	12,577	-21.1%
FED FUND	742	2,819.05	-73.7%	249	198.0%	742	4,201	-82.3%
FLEX 30-YR BOND	0	40	-100.0%	40	-100.0%	0	74	-100.0%
FLEX 10-YR NOTE	0	0	-	0	-	0	5	-100.0%
ULTRA T-BOND	385	342.8	12.4%	329.15	17.1%	385	256	50.5%
Equity Index Futures								
\$25 DJ	0	0.1	90.5%	0.4	-52.4%	0	0	50.6%
DJIA	514	380.75	35.1%	1,515.95	-66.1%	514	801	-35.8%
MINI \$5 DOW	102,060	93,670.05	9.0%	128,015	-20.3%	102,060	122,142	-16.4%
DJ US REAL ESTATE	38	0.5	7595.2%	201.75	-80.9%	38	56	-30.9%
DOW-UBS COMMOD INDEX	664	637.95	4.1%	1,145.4	-42.0%	664	523	27.0%
Equity Index Options								
DJIA	3	10	-68.6%	4.45	-29.4%	3	5	-40.0%
MINI \$5 DOW	465	355.1	30.9%	727.1	-36.1%	465	387	20.0%
Energy Futures								
ETHANOL FWD	353	2,120	-83.4%	712.2	-50.5%	353	1,407	-74.9%

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Energy Options								
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Investments								
Futures								
CORN	245,303	309,741.15	-20.8%	167,673.85	46.3%	245,303	289,266	-15.2%
SOYBEAN	172,761	167,121.8	3.4%	194,082.85	-11.0%	172,761	205,698	-16.0%
SOYBEAN MEAL	72,396	59,109.85	22.5%	61,725.7	17.3%	72,396	71,887	0.7%
SOYBEAN OIL	97,315	82,451.95	18.0%	108,485.2	-10.3%	97,315	109,200	-10.9%
OATS	1,012	963.35	5.0%	871.55	16.1%	1,012	1,105	-8.4%
ROUGH RICE	762	871.5	-12.5%	2,029.1	-62.4%	762	1,537	-50.4%
WHEAT	95,547	100,697.75	-5.1%	71,975.85	32.7%	95,547	108,219	-11.7%
MINI CORN	863	1,224.2	-29.5%	545.15	58.4%	863	1,057	-18.3%
MINI SOYBEAN	1,291	1,673.1	-22.9%	913.05	41.4%	1,291	1,420	-9.1%
MINI WHEAT	343	364.05	-5.8%	260.75	31.5%	343	378	-9.3%
ETHANOL	1,383	952.7	45.2%	1,378.1	0.4%	1,383	1,308	5.8%
GRAIN BASIS SWAPS	335	1,187.95	-71.8%	265.05	26.3%	335	953	-64.9%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	3	-100.0%
FERTILIZER PRODUCTS	35	21	65.5%	20.75	67.5%	35	17	110.7%
Commodities and Alternative Investments								
Options								
CORN	94,998	105,683.2	-10.1%	75,832.6	25.3%	94,998	105,137	-9.6%
SOYBEAN	55,838	55,545.7	0.5%	54,357.05	2.7%	55,838	72,736	-23.2%
SOYBEAN MEAL	7,097	3,715.05	91.0%	6,429.3	10.4%	7,097	6,624	7.1%
SOYBEAN OIL	6,691	7,327.35	-8.7%	6,396.15	4.6%	6,691	8,746	-23.5%
SOYBEAN CRUSH	7	3.75	98.1%	9.2	-19.3%	7	5	49.2%
OATS	99	49.65	99.0%	175.4	-43.7%	99	89	10.9%
ROUGH RICE	64	33.55	91.9%	41.35	55.7%	64	56	14.9%
WHEAT	21,103	17,887.75	18.0%	16,995.95	24.2%	21,103	20,865	1.1%
JULY-JULY WHEAT CAL SPRD	0	6.5	-100.0%	0.05	-100.0%	0	10	-100.0%
JULY-DEC CORN CAL SPRD	765	942.9	-18.9%	87.7	772.5%	765	411	86.1%
JULY-NOV SOYBEAN CAL SPRD	111	476.25	-76.6%	2.5	4351.4%	111	378	-70.6%
SOYBN NEARBY+2 CAL SPRD	1	0.75	58.7%	6.5	-81.7%	1	3	-65.2%
WHEAT NEARBY+2 CAL SPRD	116	500.45	-76.9%	143.1	-19.2%	116	182	-36.5%
CORN NEARBY+2 CAL SPRD	126	102.05	23.7%	129.45	-2.4%	126	279	-54.7%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	9	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	0	-100.0%
JULY-DEC WHEAT CAL SPRD	0	2.25	-100.0%	0.3	-100.0%	0	23	-100.0%
DEC-JULY CORN CAL SPRD	5	0	-	0.1	4661.9%	5	10	-51.4%
DEC-DEC CORN CAL SPRD	0	2	-100.0%	0	-	0	19	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	0	-	0	-	0	4	-100.0%
SOY OIL NEARBY+2 CAL SPRD	0	21.5	-100.0%	0	-	0	13	-100.0%
JULY-DEC SOY OIL CAL SPRD	11	0	-	0.5	2185.7%	11	0	4718.1%
WHEAT-CORN ICISO	0	5	-100.0%	0	-	0	1	-100.0%
SOYBEAN CORN RATIO	0	0.55	-100.0%	0	-	0	1	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	7	-100.0%

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TOTAL FUTURES GROUP								
Interest Rate Futures	2,420,544	1,959,063.65	23.6%	1,737,842.65	39.3%	2,420,544	2,247,870	7.7%
Equity Index Futures	103,278	94,689.35	9.1%	130,878.5	-21.1%	103,278	123,523	-16.4%
Energy Futures	353	2,120	-83.4%	712.2	-50.5%	353	1,407	-74.9%
Commodities and Alternative Invest	689,346	726,380.35	-5.1%	610,226.95	13.0%	689,346	792,048	-13.0%
TOTAL FUTURES	3,213,520	2,782,253.35	15.5%	2,479,660.3	29.6%	3,213,520.33	3,164,847.07	1.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	532,509	311,517.85	70.9%	323,429.1	64.6%	532,509	349,251	52.5%
Equity Index Options	468	365.1	28.1%	731.55	-36.0%	468	393	19.2%
Energy Options	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Invest	187,033	192,306.2	-2.7%	160,607.2	16.5%	187,033	215,612	-13.3%
TOTAL OPTIONS	720,011	504,189.15	42.8%	484,767.85	48.5%	720,010.76	565,260.74	27.4%
TOTAL COMBINED								
Interest Rate	2,953,053	2,270,581.5	30.1%	2,061,271.75	43.3%	2,953,053	2,597,121	13.7%
Equity Index	103,745	95,054.45	9.1%	131,610.05	-21.2%	103,745	123,915	-16.3%
Energy	353	2,120	-83.4%	712.2	-50.5%	353	1,412	-75.0%
Commodities and Alternative Invest	876,380	918,686.55	-4.6%	770,834.15	13.7%	876,380	1,007,660	-13.0%
GRAND TOTAL	3,933,531	3,286,442.5	19.7%	2,964,428.15	32.7%	3,933,531.1	3,730,107.81	5.5%