

CBOT Exchange ADV Report - Monthly

April 2013

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	ADV APR 2013	ADV APR 2012	% CHG	ADV MAR 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
30-YR BOND	375,895	280,515.33	34.0%	384,595.4	-2.3%	422,102	362,629	16.4%
10-YR NOTE	1,084,499	986,039.05	10.0%	1,230,336.65	-11.9%	1,301,938	1,047,419	24.3%
5-YR NOTE	501,088	427,658.29	17.2%	598,553.05	-16.3%	657,948	527,045	24.8%
2-YR NOTE	144,078	169,947.29	-15.2%	189,324.95	-23.9%	227,011	217,821	4.2%
FED FUND	11,857	29,797.62	-60.2%	17,354.05	-31.7%	17,451	25,399	-31.3%
10-YR SWAP	354	380.14	-6.8%	1,883.95	-81.2%	713	887	-19.6%
5-YR SWAP	215	665.95	-67.8%	901.5	-76.2%	395	1,084	-63.5%
5-YR SWAP RATE	967	0	-	1,815.65	-46.8%	1,159	34	3320.5%
2-YR SWAP RATE	234	0	-	479.4	-51.3%	381	18	2055.2%
10-YR SWAP RATE	963	0	-	2,333.75	-58.7%	1,275	48	2535.0%
7-YR SWAP	0	0.86	-100.0%	0	-	0	14	-100.0%
30-YR SWAP	2	6.48	-76.1%	0.8	93.2%	1	6	-80.9%
ULTRA T-BOND	67,254	42,064.62	59.9%	71,748.9	-6.3%	80,114	65,455	22.4%
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	2.14	-100.0%	0	-	0	1	-100.0%
30-YR SWAP RATE	84	0	-	78.1	8.1%	89	7	1142.6%
Interest Rate Options								
30-YR BOND	82,489	55,665.1	48.2%	80,978	1.9%	76,879	69,837	10.1%
10-YR NOTE	249,994	241,540.57	3.5%	306,675.05	-18.5%	309,331	221,622	39.6%
5-YR NOTE	56,747	42,703.24	32.9%	60,341.75	-6.0%	85,640	40,679	110.5%
2-YR NOTE	3,071	5,260.57	-41.6%	5,377.65	-42.9%	7,610	12,577	-39.5%
FED FUND	68	7,113.38	-99.0%	280.1	-75.7%	337	4,201	-92.0%
FLEX 30-YR BOND	0	147.62	-100.0%	0	-	0	74	-100.0%
FLEX 10-YR NOTE	9	0	-	0	-	2	5	-46.3%
ULTRA T-BOND	380	412.14	-7.9%	296.5	28.0%	331	256	29.2%
Equity Index Futures								
\$25 DJ	0	0.24	-80.9%	0.8	-94.3%	0	0	112.1%
DJIA	410	284.76	43.9%	1,090.15	-62.4%	642	801	-19.9%
MINI \$5 DOW	155,355	114,226.71	36.0%	152,246.7	2.0%	135,747	122,142	11.1%
DJ US REAL ESTATE	60	19.1	214.0%	277.35	-78.4%	109	56	95.7%
DOW-UBS COMMOD INDEX	222	86.33	157.3%	3,046.55	-92.7%	1,252	523	139.4%
Equity Index Options								
DJIA	3	5.76	-55.0%	203.45	-98.7%	52	5	889.0%
MINI \$5 DOW	709	210.14	237.5%	731.85	-3.1%	661	387	70.8%
Energy Futures								
ETHANOL FWD	348	1,332.43	-73.9%	357.85	-2.8%	341	1,407	-75.7%

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Energy Options								
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Investments								
Futures								
CORN	322,267	353,237.57	-8.8%	246,473.55	30.8%	286,809	289,266	-0.8%
SOYBEAN	205,295	253,092.19	-18.9%	159,651.4	28.6%	193,974	205,698	-5.7%
SOYBEAN MEAL	90,252	91,165.81	-1.0%	63,896.95	41.2%	79,782	71,887	11.0%
SOYBEAN OIL	111,532	130,095.33	-14.3%	73,294.3	52.2%	102,034	109,200	-6.6%
OATS	1,411	1,085.1	30.0%	847.45	66.5%	1,264	1,105	14.4%
ROUGH RICE	1,837	2,288.81	-19.7%	996.3	84.4%	1,420	1,537	-7.6%
WHEAT	131,314	122,061.48	7.6%	96,867.3	35.6%	115,998	108,219	7.2%
MINI CORN	835	1,190.05	-29.9%	952.8	-12.4%	925	1,057	-12.5%
MINI SOYBEAN	893	2,011.33	-55.6%	1,189.1	-24.9%	1,287	1,420	-9.4%
MINI WHEAT	312	403.76	-22.8%	401.1	-22.3%	399	378	5.6%
ETHANOL	1,820	1,238.29	47.0%	1,864.5	-2.4%	1,687	1,308	29.0%
GRAIN BASIS SWAPS	519	1,422.57	-63.5%	256.45	102.3%	317	953	-66.7%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	3	-100.0%
FERTILIZER PRODUCTS	62	18.1	242.9%	23	169.8%	40	17	142.8%
Commodities and Alternative Investments								
Options								
CORN	113,971	92,239.71	23.6%	88,244.65	29.2%	95,274	105,137	-9.4%
SOYBEAN	48,310	68,639.86	-29.6%	44,884.95	7.6%	53,070	72,736	-27.0%
SOYBEAN MEAL	6,305	5,034.05	25.2%	5,307.2	18.8%	6,342	6,624	-4.3%
SOYBEAN OIL	7,422	8,074.81	-8.1%	6,171.65	20.3%	6,869	8,746	-21.5%
SOYBEAN CRUSH	9	1.43	526.8%	27.75	-67.7%	13	5	161.8%
OATS	157	55	185.1%	122.2	28.3%	129	89	44.5%
ROUGH RICE	76	72	4.9%	145	-47.9%	87	56	54.4%
WHEAT	19,574	17,820.76	9.8%	24,507.2	-20.1%	22,199	20,865	6.4%
JULY-JULY WHEAT CAL SPRD	9	5.71	65.5%	9.25	2.2%	5	10	-52.1%
JULY-DEC CORN CAL SPRD	463	822.81	-43.7%	485.65	-4.6%	576	411	40.1%
JULY-NOV SOYBEAN CAL SPRD	528	1,145.33	-53.9%	376.7	40.1%	329	378	-13.1%
SOYBN NEARBY+2 CAL SPRD	3	19.76	-82.5%	0	-	1	3	-63.6%
WHEAT NEARBY+2 CAL SPRD	174	243.14	-28.3%	160.35	8.8%	131	182	-28.3%
CORN NEARBY+2 CAL SPRD	964	264.76	264.0%	739.35	30.4%	541	279	93.7%
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	150	39.57	278.3%	14.5	932.3%	50	23	118.6%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	1	10	-87.5%
DEC-DEC CORN CAL SPRD	0	6.9	-100.0%	0	-	0	19	-100.0%
JAN-MAY SOYBEAN CAL SPRD	0	3.33	-100.0%	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	2.14	-100.0%	0	-	0	4	-100.0%
SOY OIL NEARBY+2 CAL SPRD	12	14.76	-19.6%	9.25	28.3%	8	13	-40.8%
JULY-DEC SOY OIL CAL SPRD	7	0	-	0	-	5	0	1941.1%
WHEAT-CORN IC SO	5	0	-	0	-	1	1	89.9%
SOYBEAN CORN RATIO	0	0	-	0	-	0	1	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	7	-100.0%
MAY-NOV SOYBEAN CAL SPRD	4	0	-	0	-	1	0	-

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	ADV APR 2013	ADV APR 2012	% CHG	ADV MAR 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	2,187,490	1,937,077.76	12.9%	2,499,406.15	-12.5%	2,710,579	2,247,870	20.6%
Equity Index Futures	156,047	114,617.14	36.1%	156,661.55	-0.4%	137,750	123,523	11.5%
Energy Futures	348	1,332.43	-73.9%	357.85	-2.8%	341	1,407	-75.7%
Commodities and Alternative Invest	868,347	959,310.38	-9.5%	646,714.2	34.3%	785,936	792,048	-0.8%
TOTAL FUTURES	3,212,231	3,012,337.71	6.6%	3,303,139.75	-2.8%	3,634,605.98	3,164,847.07	14.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	392,759	352,842.62	11.3%	453,949.05	-13.5%	480,131	349,251	37.5%
Equity Index Options	712	215.9	229.6%	935.3	-23.9%	713	393	81.7%
Energy Options	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Invest	198,141	194,505.86	1.9%	171,205.65	15.7%	185,630	215,612	-13.9%
TOTAL OPTIONS	591,612	547,564.38	8.0%	626,090	-5.5%	666,474.6	565,260.74	17.9%
TOTAL COMBINED								
Interest Rate	2,580,249	2,289,920.38	12.7%	2,953,355.2	-12.6%	3,190,710	2,597,121	22.9%
Equity Index	156,759	114,833.05	36.5%	157,596.85	-0.5%	138,463	123,915	11.7%
Energy	348	1,332.43	-73.9%	357.85	-2.8%	341	1,412	-75.8%
Commodities and Alternative Invest	1,066,488	1,153,816.24	-7.6%	817,919.85	30.4%	971,567	1,007,660	-3.6%
GRAND TOTAL	3,803,843	3,559,902.1	6.9%	3,929,229.75	-3.2%	4,301,080.57	3,730,107.81	15.3%