

CBOT Exchange ADV Report - Monthly

May 2013

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	ADV MAY 2013	ADV MAY 2012	% CHG	ADV APR 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
30-YR BOND	606,252	514,847.91	17.8%	375,895.09	61.3%	461,057	362,629	27.1%
10-YR NOTE	1,954,804	1,466,161.59	33.3%	1,084,499.09	80.2%	1,440,044	1,047,419	37.5%
5-YR NOTE	1,087,020	665,785.41	63.3%	501,088.05	116.9%	748,713	527,045	42.1%
2-YR NOTE	400,552	306,754.45	30.6%	144,077.64	178.0%	263,722	217,821	21.1%
FED FUND	20,012	25,391.05	-21.2%	11,857.23	68.8%	17,993	25,399	-29.2%
10-YR SWAP	858	562.64	52.6%	354.45	142.2%	744	887	-16.2%
5-YR SWAP	395	711.14	-44.5%	214.73	84.0%	395	1,084	-63.5%
5-YR SWAP RATE	1,436	0	-	966.82	48.6%	1,217	34	3493.9%
2-YR SWAP RATE	332	0	-	233.59	41.9%	371	18	1995.8%
10-YR SWAP RATE	3,343	0	-	963.41	247.0%	1,713	48	3438.5%
7-YR SWAP	0	0.14	-100.0%	0	-	0	14	-100.0%
30-YR SWAP	3	4.27	-36.2%	1.55	76.5%	2	6	-75.5%
ULTRA T-BOND	129,477	103,847.41	24.7%	67,253.95	92.5%	90,556	65,455	38.3%
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	1,269	0	-	84.45	1402.9%	339	7	4620.4%
Interest Rate Options								
30-YR BOND	127,998	90,788.82	41.0%	82,488.95	55.2%	87,692	69,837	25.6%
10-YR NOTE	425,217	240,514.73	76.8%	249,994.5	70.1%	333,845	221,622	50.6%
5-YR NOTE	120,779	33,842.77	256.9%	56,747.45	112.8%	93,074	40,679	128.8%
2-YR NOTE	11,757	9,281	26.7%	3,071.05	282.8%	8,488	12,577	-32.5%
FED FUND	105	3,181.45	-96.7%	68.18	53.3%	288	4,201	-93.1%
FLEX 30-YR BOND	0	36.36	-100.0%	0	-	0	74	-100.0%
FLEX 10-YR NOTE	9	52.27	-82.6%	9.09	0.0%	4	5	-15.4%
ULTRA T-BOND	552	600.77	-8.2%	379.55	45.3%	378	256	47.4%
Equity Index Futures								
\$25 DJ	0	0.14	-100.0%	0.05	-100.0%	0	0	67.2%
DJIA	208	557.5	-62.7%	409.86	-49.2%	550	801	-31.4%
MINI \$5 DOW	146,004	158,567.68	-7.9%	155,354.91	-6.0%	137,917	122,142	12.9%
DJ US REAL ESTATE	67	22.32	198.8%	59.95	11.2%	100	56	79.7%
DOW-UBS COMMOD INDEX	167	214.55	-22.0%	222.14	-24.7%	1,023	523	95.5%
Equity Index Options								
DJIA	1	12.23	-90.0%	2.59	-52.6%	41	5	684.7%
MINI \$5 DOW	1,024	541.32	89.2%	709.14	44.5%	738	387	90.6%
Energy Futures								
ETHANOL FWD	118	1,074.32	-89.0%	347.73	-66.0%	294	1,407	-79.1%

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Energy Options								
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Investments								
Futures								
CORN	224,440	280,114.05	-19.9%	322,266.82	-30.4%	273,615	289,266	-5.4%
SOYBEAN	160,132	207,098.55	-22.7%	205,294.5	-22.0%	186,815	205,698	-9.2%
SOYBEAN MEAL	70,831	67,329.05	5.2%	90,252.45	-21.5%	77,889	71,887	8.3%
SOYBEAN OIL	83,253	106,070.23	-21.5%	111,531.82	-25.4%	98,061	109,200	-10.2%
OATS	768	1,273.32	-39.7%	1,410.68	-45.6%	1,159	1,105	4.9%
ROUGH RICE	642	1,183.41	-45.8%	1,836.77	-65.0%	1,256	1,537	-18.3%
WHEAT	85,123	121,394.73	-29.9%	131,314.27	-35.2%	109,467	108,219	1.2%
MINI CORN	720	744	-3.2%	834.73	-13.7%	882	1,057	-16.6%
MINI SOYBEAN	1,088	947.91	14.8%	892.5	22.0%	1,245	1,420	-12.3%
MINI WHEAT	189	390.5	-51.6%	311.55	-39.4%	355	378	-6.2%
ETHANOL	1,369	1,746.36	-21.6%	1,819.68	-24.8%	1,620	1,308	23.9%
GRAIN BASIS SWAPS	85	2,123.55	-96.0%	518.86	-83.5%	268	953	-71.9%
DOW-UBS COMMOD INDEX SWA	0	3.45	-100.0%	0	-	0	3	-100.0%
FERTILIZER PRODUCTS	30	6.14	392.6%	62.05	-51.3%	38	17	130.2%

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Commodities and Alternative Investments								
Options								
CORN	88,383	101,215.23	-12.7%	113,971	-22.5%	93,816	105,137	-10.8%
SOYBEAN	62,652	83,093.77	-24.6%	48,309.55	29.7%	55,097	72,736	-24.3%
SOYBEAN MEAL	5,726	6,408.5	-10.7%	6,304.59	-9.2%	6,212	6,624	-6.2%
SOYBEAN OIL	5,054	9,689.32	-47.8%	7,421.77	-31.9%	6,485	8,746	-25.9%
SOYBEAN CRUSH	16	3.77	320.5%	8.95	77.2%	14	5	173.8%
OATS	107	147.36	-27.3%	156.82	-31.7%	124	89	39.4%
ROUGH RICE	23	54.09	-58.2%	75.55	-70.0%	73	56	30.3%
WHEAT	16,846	24,293.14	-30.7%	19,573.91	-13.9%	21,067	20,865	1.0%
JULY-JULY WHEAT CAL SPRD	3	27.27	-89.0%	9.45	-68.3%	4	10	-55.9%
JULY-DEC CORN CAL SPRD	1,018	1,138.64	-10.6%	463.45	119.7%	670	411	62.8%
JULY-NOV SOYBEAN CAL SPRD	1,092	997.68	9.4%	527.77	106.8%	490	378	29.5%
SOYBN NEARBY+2 CAL SPRD	2	1.36	70.0%	3.45	-32.9%	1	3	-57.0%
WHEAT NEARBY+2 CAL SPRD	84	228	-63.4%	174.41	-52.1%	121	182	-33.7%
CORN NEARBY+2 CAL SPRD	1,198	307.36	289.8%	963.82	24.3%	680	279	143.5%
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	92	75.64	21.8%	149.68	-38.5%	59	23	158.0%
SOYMEAL NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
DEC-JULY CORN CAL SPRD	0	1.14	-100.0%	0	-	1	10	-90.2%
DEC-DEC CORN CAL SPRD	10	10	0.0%	0	-	2	19	-89.2%
JAN-MAY SOYBEAN CAL SPRD	0	2.95	-100.0%	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	21.86	-100.0%	0	-	0	4	-100.0%
SOY OIL NEARBY+2 CAL SPRD	13	0	-	11.86	8.4%	9	13	-32.0%
JULY-DEC SOY OIL CAL SPRD	2	0	-	7.14	-68.8%	4	0	1708.0%
WHEAT-CORN IC50	3	0	-	4.55	-40.0%	2	1	124.5%
SOYBEAN CORN RATIO	0	0	-	0	-	0	1	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	4.55	-95.0%	0	-	0	7	-99.3%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	3.64	-100.0%	1	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	4,205,753	3,084,066	36.4%	2,187,490.05	92.3%	3,026,866	2,247,870	34.7%
Equity Index Futures	146,446	159,362.18	-8.1%	156,046.91	-6.2%	139,589	123,523	13.0%
Energy Futures	118	1,074.32	-89.0%	347.73	-66.0%	294	1,407	-79.1%
Commodities and Alternative Invest	628,672	790,425.23	-20.5%	868,346.68	-27.6%	752,669	792,048	-5.0%
TOTAL FUTURES	4,980,990	4,034,927.73	23.4%	3,212,231.36	55.1%	3,919,417.88	3,164,847.07	23.8%
TOTAL OPTIONS GROUP								
Interest Rate Options	686,415	378,298.18	81.4%	392,758.77	74.8%	523,768	349,251	50.0%
Equity Index Options	1,026	553.55	85.3%	711.73	44.1%	779	393	98.5%
Energy Options	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Invest	182,324	227,721.64	-19.9%	198,141.36	-8.0%	184,931	215,612	-14.2%
TOTAL OPTIONS	869,764	606,573.36	43.4%	591,611.86	47.0%	709,478.2	565,260.74	25.5%
TOTAL COMBINED								
Interest Rate	4,892,169	3,462,364.18	41.3%	2,580,248.82	89.6%	3,550,634	2,597,121	36.7%
Equity Index	147,472	159,915.73	-7.8%	156,758.64	-5.9%	140,369	123,915	13.3%
Energy	118	1,074.32	-89.0%	347.73	-66.0%	294	1,412	-79.2%
Commodities and Alternative Invest	810,996	1,018,146.86	-20.3%	1,066,488.05	-24.0%	937,600	1,007,660	-7.0%
GRAND TOTAL	5,850,754	4,641,501.09	26.1%	3,803,843.23	53.8%	4,628,896.09	3,730,107.81	24.1%