

CBOT Exchange ADV Report - Monthly

June 2013

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	ADV JUN 2013	ADV JUN 2012	% CHG	ADV MAY 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
30-YR BOND	480,079	431,434.57	11.3%	606,252.05	-20.8%	464,125	362,629	28.0%
10-YR NOTE	1,645,634	1,144,592	43.8%	1,954,804.36	-15.8%	1,473,204	1,047,419	40.7%
5-YR NOTE	853,634	503,113.62	69.7%	1,087,020.05	-21.5%	765,636	527,045	45.3%
2-YR NOTE	235,152	172,673.95	36.2%	400,551.95	-41.3%	259,114	217,821	19.0%
FED FUND	27,348	27,599.33	-0.9%	20,012.05	36.7%	19,502	25,399	-23.2%
10-YR SWAP	1,678	1,765.76	-5.0%	858.32	95.5%	895	887	0.8%
5-YR SWAP	1,058	1,952.67	-45.8%	395	167.8%	502	1,084	-53.7%
5-YR SWAP RATE	2,486	0	-	1,436.32	73.1%	1,422	34	4097.9%
2-YR SWAP RATE	529	0	-	331.5	59.4%	396	18	2139.7%
10-YR SWAP RATE	4,367	0	-	3,342.64	30.6%	2,141	48	4322.9%
7-YR SWAP	0	0.14	-100.0%	0	-	0	14	-100.0%
30-YR SWAP	2	10.38	-80.3%	2.73	-24.8%	2	6	-74.1%
ULTRA T-BOND	76,770	58,589.62	31.0%	129,477.18	-40.7%	88,333	65,455	35.0%
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	713	0	-	1,269.27	-43.8%	399	7	5460.8%
Interest Rate Options								
30-YR BOND	105,224	76,055.19	38.4%	127,998.09	-17.8%	90,520	69,837	29.6%
10-YR NOTE	537,748	193,851.9	177.4%	425,216.59	26.5%	366,733	221,622	65.5%
5-YR NOTE	154,416	28,755.62	437.0%	120,778.73	27.9%	102,967	40,679	153.1%
2-YR NOTE	12,819	8,040.43	59.4%	11,756.5	9.0%	9,186	12,577	-27.0%
FED FUND	140	5,733.1	-97.6%	104.55	33.9%	264	4,201	-93.7%
FLEX 30-YR BOND	0	23.81	-100.0%	0	-	0	74	-100.0%
FLEX 10-YR NOTE	0	0	-	9.09	-100.0%	3	5	-29.0%
ULTRA T-BOND	522	210.95	147.4%	551.55	-5.4%	401	256	56.5%
Equity Index Futures								
\$25 DJ	0	0	-	0	-	0	0	65.8%
DJIA	817	1,487.86	-45.1%	208.09	292.7%	593	801	-26.0%
MINI \$5 DOW	219,330	159,986.14	37.1%	146,004	50.2%	151,048	122,142	23.7%
DJ US REAL ESTATE	362	83.1	335.1%	66.68	442.2%	142	56	155.5%
DOW-UBS COMMOD INDEX	959	1,166.14	-17.8%	167.36	472.9%	1,012	523	93.5%
Equity Index Options								
DJIA	3	3.24	-13.5%	1.23	128.2%	35	5	566.8%
MINI \$5 DOW	1,208	467.33	158.4%	1,024.41	17.9%	814	387	110.1%
Energy Futures								
ETHANOL FWD	107	2,494.81	-95.7%	118.14	-9.1%	264	1,407	-81.2%

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Energy Options								
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Investments								
Futures								
CORN	291,178	382,235.81	-23.8%	224,439.86	29.7%	276,448	289,266	-4.4%
SOYBEAN	182,205	232,744.43	-21.7%	160,132.05	13.8%	186,071	205,698	-9.5%
SOYBEAN MEAL	91,975	86,290.62	6.6%	70,831.18	29.9%	80,161	71,887	11.5%
SOYBEAN OIL	110,684	135,527.33	-18.3%	83,253.32	32.9%	100,097	109,200	-8.3%
OATS	1,413	1,522.24	-7.2%	767.77	84.1%	1,200	1,105	8.6%
ROUGH RICE	1,614	2,248.52	-28.2%	641.95	151.4%	1,313	1,537	-14.6%
WHEAT	124,439	154,517.95	-19.5%	85,123.45	46.2%	111,881	108,219	3.4%
MINI CORN	729	1,126.95	-35.3%	720.45	1.2%	857	1,057	-18.9%
MINI SOYBEAN	964	1,113.9	-13.5%	1,088.41	-11.5%	1,200	1,420	-15.5%
MINI WHEAT	322	430.1	-25.1%	188.86	70.7%	349	378	-7.5%
ETHANOL	1,535	1,990.24	-22.9%	1,368.91	12.1%	1,606	1,308	22.8%
GRAIN BASIS SWAPS	120	1,659.67	-92.8%	85.41	40.1%	244	953	-74.4%
DOW-UBS COMMOD INDEX SWA	6	12.67	-55.0%	0	-	1	3	-65.7%
FERTILIZER PRODUCTS	44	6.43	577.4%	30.23	44.1%	39	17	135.6%

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Commodities and Alternative Investments								
Options								
CORN	102,820	148,524.1	-30.8%	88,382.73	16.3%	95,268	105,137	-9.4%
SOYBEAN	56,755	80,319.9	-29.3%	62,652.27	-9.4%	55,365	72,736	-23.9%
SOYBEAN MEAL	6,628	7,835.38	-15.4%	5,725.82	15.8%	6,279	6,624	-5.2%
SOYBEAN OIL	5,940	7,721.24	-23.1%	5,053.77	17.5%	6,397	8,746	-26.9%
SOYBEAN CRUSH	3	3.62	-7.4%	15.86	-78.9%	12	5	140.5%
OATS	128	130.95	-2.1%	107.09	19.7%	125	89	40.1%
ROUGH RICE	64	51.43	23.5%	22.64	180.5%	71	56	27.5%
WHEAT	17,766	24,984.05	-28.9%	16,846.41	5.5%	20,534	20,865	-1.6%
JULY-JULY WHEAT CAL SPRD	11	15.67	-31.4%	3	258.3%	5	10	-45.8%
JULY-DEC CORN CAL SPRD	980	562.81	74.2%	1,018.23	-3.7%	720	411	75.0%
JULY-NOV SOYBEAN CAL SPRD	400	822.9	-51.4%	1,091.68	-63.4%	476	378	25.7%
SOYBN NEARBY+2 CAL SPRD	95	0.95	9874.8%	2.32	3998.0%	17	3	384.2%
WHEAT NEARBY+2 CAL SPRD	86	158.81	-45.6%	83.5	3.4%	115	182	-36.8%
CORN NEARBY+2 CAL SPRD	1,494	429.81	247.6%	1,197.95	24.7%	811	279	190.6%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	9	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	1.05	-100.0%	0	-	0	0	-100.0%
JULY-DEC WHEAT CAL SPRD	37	55.71	-33.9%	92.09	-60.0%	55	23	142.5%
SOYMEAL NEARBY+2 CAL SPRD	1	0	-	0.23	120.0%	0	0	-
DEC-JULY CORN CAL SPRD	0	0.24	-100.0%	0	-	1	10	-91.8%
DEC-DEC CORN CAL SPRD	0	40.71	-100.0%	10	-100.0%	2	19	-90.9%
JAN-MAY SOYBEAN CAL SPRD	0	0	-	0	-	0	1	-100.0%
NOV-JULY SOYBEAN CAL SPRD	0	20.19	-100.0%	0	-	0	4	-100.0%
SOY OIL NEARBY+2 CAL SPRD	10	14.29	-30.0%	12.86	-22.3%	9	13	-30.4%
JULY-DEC SOY OIL CAL SPRD	1	2.38	-70.6%	2.23	-68.6%	4	0	1464.0%
WHEAT-CORN IC50	3	0	-	2.73	-8.3%	2	1	140.6%
SOYBEAN CORN RATIO	0	0	-	0	-	0	1	-100.0%
AUG-NOV SOYBEAN CAL SPRD	1	37.9	-98.0%	0.23	230.0%	0	7	-97.8%
MAY-NOV SOYBEAN CAL SPRD	0	0	-	0	-	1	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	3,329,449	2,341,732.05	42.2%	4,205,753.41	-20.8%	3,075,669	2,247,870	36.8%
Equity Index Futures	221,468	162,723.24	36.1%	146,446.14	51.2%	152,796	123,523	23.7%
Energy Futures	107	2,494.81	-95.7%	118.14	-9.1%	264	1,407	-81.2%
Commodities and Alternative Invest	807,227	1,001,426.86	-19.4%	628,671.86	28.4%	761,468	792,048	-3.9%
TOTAL FUTURES	4,358,251	3,508,376.95	24.2%	4,980,989.55	-12.5%	3,990,197.47	3,164,847.07	26.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	810,869	312,671	159.3%	686,415.09	18.1%	570,075	349,251	63.2%
Equity Index Options	1,210	470.57	157.2%	1,025.64	18.0%	849	393	116.2%
Energy Options	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Invest	193,222	271,734.1	-28.9%	182,323.64	6.0%	186,268	215,612	-13.6%
TOTAL OPTIONS	1,005,302	584,875.67	71.9%	869,764.37	15.6%	757,191.73	565,260.74	34.0%
TOTAL COMBINED								
Interest Rate	4,140,319	2,654,403.05	56.0%	4,892,168.5	-15.4%	3,645,744	2,597,121	40.4%
Equity Index	222,678	163,193.81	36.5%	147,471.77	51.0%	153,644	123,915	24.0%
Energy	107	2,494.81	-95.7%	118.14	-9.1%	264	1,412	-81.3%
Commodities and Alternative Invest	1,000,449	1,273,160.95	-21.4%	810,995.5	23.4%	947,737	1,007,660	-5.9%
GRAND TOTAL	5,363,553	4,093,252.62	31.0%	5,850,753.91	-8.3%	4,747,389.19	3,730,107.81	27.3%