

CBOT Exchange ADV Report - Monthly

February 2013

Page 1 of 3

	ADV FEB 2013	ADV FEB 2012	% CHG	ADV JAN 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
30-YR BOND	566,243	431,150.5	31.3%	375,817.05	50.7%	466,269	362,629	28.6%
10-YR NOTE	1,766,966	1,327,300.4	33.1%	1,177,184.14	50.1%	1,457,330	1,047,419	39.1%
5-YR NOTE	986,866	727,153.95	35.7%	581,251.14	69.8%	773,918	527,045	46.8%
2-YR NOTE	389,934	304,157.1	28.2%	202,377.81	92.7%	291,467	217,821	33.8%
FED FUND	14,359	39,938.9	-64.0%	26,202.14	-45.2%	20,577	25,399	-19.0%
10-YR SWAP	411	411.3	0.0%	247.14	66.5%	325	887	-63.4%
5-YR SWAP	262	773.05	-66.2%	222.9	17.4%	241	1,084	-77.7%
5-YR SWAP RATE	1,350	0	-	560.86	140.7%	936	34	2662.2%
2-YR SWAP RATE	673	0	-	178.67	276.5%	413	18	2236.6%
10-YR SWAP RATE	1,112	0	-	742.33	49.8%	918	48	1796.3%
7-YR SWAP	0	79.5	-100.0%	0	-	0	14	-100.0%
30-YR SWAP	1	13.9	-91.3%	1.1	10.5%	1	6	-81.3%
ULTRA T-BOND	130,844	105,239.4	24.3%	55,655.43	135.1%	91,370	65,455	39.6%
OTR 2-YR NOTE	0	0.3	-100.0%	0	-	0	1	-100.0%
OTR 5-YR NOTE	0	3.65	-100.0%	0	-	0	1	-100.0%
OTR 10-YR NOTE	0	4.2	-100.0%	0	-	0	1	-100.0%
30-YR SWAP RATE	91	0	-	103.05	-11.6%	97	7	1256.2%
Interest Rate Options								
30-YR BOND	74,673	69,673.05	7.2%	69,092.19	8.1%	71,743	69,837	2.7%
10-YR NOTE	328,298	205,359.8	59.9%	356,862.14	-8.0%	343,294	221,622	54.9%
5-YR NOTE	134,823	36,701	267.4%	95,504.62	41.2%	114,181	40,679	180.7%
2-YR NOTE	12,661	9,569.25	32.3%	9,923.14	27.6%	11,224	12,577	-10.8%
FED FUND	262	9,473.6	-97.2%	741.95	-64.7%	514	4,201	-87.8%
FLEX 30-YR BOND	0	73.75	-100.0%	0	-	0	74	-100.0%
FLEX 10-YR NOTE	0	0	-	0	-	0	5	-100.0%
ULTRA T-BOND	250	473.5	-47.2%	385.43	-35.1%	321	256	25.4%
Equity Index Futures								
\$25 DJ	0	0.2	-73.7%	0.19	-72.4%	0	0	-1.2%
DJIA	578	281.75	105.3%	514.38	12.4%	545	801	-32.0%
MINI \$5 DOW	132,907	102,855.5	29.2%	102,060.48	30.2%	116,713	122,142	-4.4%
DJ US REAL ESTATE	66	0	-	38.48	72.1%	52	56	-7.2%
DOW-UBS COMMOD INDEX	1,206	256.15	370.8%	664.1	81.6%	921	523	76.2%
Equity Index Options								
DJIA	3	3.1	-6.6%	3.14	-7.9%	3	5	-42.2%
MINI \$5 DOW	749	158.3	373.4%	464.71	61.3%	600	387	54.9%
Energy Futures								
ETHANOL FWD	303	1,388.8	-78.2%	352.86	-14.1%	329	1,407	-76.6%

CBOT Exchange ADV Report - Monthly

February 2013

Page 2 of 3

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Energy Options								
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%

**Commodities and
Alternative Investments**

Futures								
CORN	334,085	369,432.05	-9.6%	245,302.62	36.2%	287,474	289,266	-0.6%
SOYBEAN	240,440	218,541.1	10.0%	172,761.24	39.2%	204,909	205,698	-0.4%
SOYBEAN MEAL	92,543	74,234.1	24.7%	72,396.24	27.8%	81,966	71,887	14.0%
SOYBEAN OIL	126,504	107,764.65	17.4%	97,314.81	30.0%	111,180	109,200	1.8%
OATS	1,811	1,368.05	32.4%	1,011.71	79.0%	1,391	1,105	25.9%
ROUGH RICE	2,112	2,517.35	-16.1%	762.48	177.0%	1,403	1,537	-8.7%
WHEAT	141,003	121,684.3	15.9%	95,547.38	47.6%	117,139	108,219	8.2%
MINI CORN	1,068	1,609.85	-33.7%	863.33	23.7%	961	1,057	-9.1%
MINI SOYBEAN	1,844	2,711.45	-32.0%	1,290.62	42.9%	1,553	1,420	9.4%
MINI WHEAT	560	579.6	-3.3%	342.81	63.4%	446	378	18.1%
ETHANOL	1,684	872.9	92.9%	1,383.43	21.7%	1,526	1,308	16.7%
GRAIN BASIS SWAPS	128	603.8	-78.7%	334.67	-61.6%	237	953	-75.2%
DOW-UBS COMMOD INDEX SWA	0	0	-	0	-	0	3	-100.0%
FERTILIZER PRODUCTS	38	7.5	412.3%	34.76	10.5%	37	17	121.2%

**Commodities and
Alternative Investments**

Options								
CORN	81,328	79,286.3	2.6%	94,997.86	-14.4%	88,505	105,137	-15.8%
SOYBEAN	64,140	53,443.05	20.0%	55,837.81	14.9%	59,782	72,736	-17.8%
SOYBEAN MEAL	6,640	4,106.85	61.7%	7,097.43	-6.4%	6,880	6,624	3.9%
SOYBEAN OIL	7,159	8,193.75	-12.6%	6,691.38	7.0%	6,913	8,746	-21.0%
SOYBEAN CRUSH	8	2.35	260.6%	7.43	14.1%	8	5	59.1%
OATS	136	57.05	138.9%	98.81	38.0%	117	89	30.9%
ROUGH RICE	62	50.55	23.1%	64.38	-3.4%	63	56	13.0%
WHEAT	24,020	18,225.1	31.8%	21,102.57	13.8%	22,488	20,865	7.8%
JULY-JULY WHEAT CAL SPRD	0	49.25	-99.9%	0	-	0	10	-99.8%
JULY-DEC CORN CAL SPRD	593	541.7	9.5%	765.14	-22.5%	683	411	66.2%
JULY-NOV SOYBEAN CAL SPRD	288	442	-34.8%	111.29	159.1%	195	378	-48.4%
SOYBN NEARBY+2 CAL SPRD	0	7.5	-99.3%	1.19	-95.6%	1	3	-81.0%
WHEAT NEARBY+2 CAL SPRD	65	320.3	-79.7%	115.67	-43.7%	92	182	-49.7%
CORN NEARBY+2 CAL SPRD	299	284.45	5.2%	126.29	136.9%	208	279	-25.3%
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	26	27.75	-6.1%	0	-	12	23	-45.6%
DEC-JULY CORN CAL SPRD	0	0	-	4.76	-100.0%	3	10	-74.5%
DEC-DEC CORN CAL SPRD	0	16.75	-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	9	31.7	-70.9%	0	-	4	13	-65.8%
JULY-DEC SOY OIL CAL SPRD	0	0	-	11.43	-100.0%	6	0	2429.5%
WHEAT-CORN ICISO	1	1.25	-15.8%	0	-	1	1	-35.1%
SOYBEAN CORN RATIO	0	0	-	0	-	0	1	-100.0%
AUG-NOV SOYBEAN CAL SPRD	0	0	-	0	-	0	7	-100.0%

CBOT Exchange ADV Report - Monthly

February 2013

Page 3 of 3

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TOTAL FUTURES GROUP								
Interest Rate Futures	3,859,112	2,936,226.15	31.4%	2,420,543.76	59.4%	3,103,864	2,247,870	38.1%
Equity Index Futures	134,757	103,393.6	30.3%	103,277.62	30.5%	118,231	123,523	-4.3%
Energy Futures	303	1,388.8	-78.2%	352.86	-14.1%	329	1,407	-76.6%
Commodities and Alternative Invest	943,821	901,926.7	4.6%	689,346.1	36.9%	810,222	792,048	2.3%
TOTAL FUTURES	4,937,994	3,942,935.25	25.2%	3,213,520.33	53.7%	4,032,645.13	3,164,847.07	27.4%
TOTAL OPTIONS GROUP								
Interest Rate Options	550,967	331,323.95	66.3%	532,509.48	3.5%	541,277	349,251	55.0%
Equity Index Options	752	161.4	366.1%	467.86	60.8%	603	393	53.6%
Energy Options	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Invest	184,777	165,087.65	11.9%	187,033.43	-1.2%	185,961	215,612	-13.8%
TOTAL OPTIONS	736,496	496,573	48.3%	720,010.76	2.3%	727,841.4	565,260.74	28.8%
TOTAL COMBINED								
Interest Rate	4,410,079	3,267,550.1	35.0%	2,953,053.24	49.3%	3,645,141	2,597,121	40.4%
Equity Index	135,510	103,555	30.9%	103,745.48	30.6%	118,833	123,915	-4.1%
Energy	303	1,388.8	-78.2%	352.86	-14.1%	329	1,412	-76.7%
Commodities and Alternative Invest	1,128,598	1,067,014.35	5.8%	876,379.52	28.8%	996,183	1,007,660	-1.1%
GRAND TOTAL	5,674,490	4,439,508.25	27.8%	3,933,531.1	44.3%	4,760,486.53	3,730,107.81	27.6%