

CBOT Exchange ADV Report - Monthly

March 2013

Page 1 of 3

	ADV MAR 2013	ADV MAR 2012	% CHG	ADV FEB 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
30-YR BOND	384,595	333,418.14	15.3%	566,242.84	-32.1%	439,045	362,629	21.1%
10-YR NOTE	1,230,337	1,099,495.68	11.9%	1,766,965.84	-30.4%	1,381,666	1,047,419	31.9%
5-YR NOTE	598,553	556,903.73	7.5%	986,865.89	-39.3%	715,463	527,045	35.7%
2-YR NOTE	189,325	220,829.77	-14.3%	389,934.37	-51.4%	257,420	217,821	18.2%
FED FUND	17,354	30,516.82	-43.1%	14,359.32	20.9%	19,503	25,399	-23.2%
10-YR SWAP	1,884	1,605.45	17.3%	411.42	357.9%	845	887	-4.8%
5-YR SWAP	902	2,421.95	-62.8%	261.58	244.6%	461	1,084	-57.4%
5-YR SWAP RATE	1,816	0	-	1,349.89	34.5%	1,229	34	3528.1%
2-YR SWAP RATE	479	0	-	672.63	-28.7%	435	18	2361.2%
10-YR SWAP RATE	2,334	0	-	1,111.89	109.9%	1,390	48	2771.4%
7-YR SWAP	0	46.5	-100.0%	0	-	0	14	-100.0%
30-YR SWAP	1	22.95	-96.5%	1.21	-33.9%	1	6	-83.2%
ULTRA T-BOND	71,749	54,869.18	30.8%	130,844.11	-45.2%	84,830	65,455	29.6%
OTR 2-YR NOTE	0	3.64	-100.0%	0	-	0	1	-100.0%
OTR 5-YR NOTE	0	0	-	0	-	0	1	-100.0%
OTR 10-YR NOTE	0	2.59	-100.0%	0	-	0	1	-100.0%
30-YR SWAP RATE	78	0	-	91.05	-14.2%	91	7	1166.9%
Interest Rate Options								
30-YR BOND	80,978	69,936.27	15.8%	74,672.89	8.4%	74,821	69,837	7.1%
10-YR NOTE	306,675	302,685.27	1.3%	328,298.21	-6.6%	331,088	221,622	49.4%
5-YR NOTE	60,342	54,927.95	9.9%	134,823.11	-55.2%	96,235	40,679	136.6%
2-YR NOTE	5,378	14,141.14	-62.0%	12,661	-57.5%	9,275	12,577	-26.3%
FED FUND	280	14,152.09	-98.0%	262	6.9%	436	4,201	-89.6%
FLEX 30-YR BOND	0	280	-100.0%	0	-	0	74	-100.0%
FLEX 10-YR NOTE	0	0	-	0	-	0	5	-100.0%
ULTRA T-BOND	297	337.05	-12.0%	250.11	18.6%	313	256	22.2%
Equity Index Futures								
\$25 DJ	1	0.27	193.4%	0.05	1420.9%	0	0	176.7%
DJIA	1,090	1,503.77	-27.5%	578.37	88.5%	727	801	-9.3%
MINI \$5 DOW	152,247	117,402.27	29.7%	132,906.84	14.6%	128,557	122,142	5.3%
DJ US REAL ESTATE	277	10.68	2496.4%	66.21	318.9%	127	56	128.0%
DOW-UBS COMMOD INDEX	3,047	796.91	282.3%	1,205.89	152.6%	1,630	523	211.6%
Equity Index Options								
DJIA	203	3.36	5948.6%	2.89	6928.4%	70	5	1233.4%
MINI \$5 DOW	732	133.36	448.8%	749.42	-2.3%	644	387	66.2%
Energy Futures								
ETHANOL FWD	358	2,145.41	-83.3%	303.26	18.0%	339	1,407	-75.9%

CBOT Exchange ADV Report - Monthly

March 2013

Page 2 of 3

	ADV MAR 2013	ADV MAR 2012	% CHG	ADV FEB 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Energy Options								
ETHANOL FWD	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Investments								
Futures								
CORN	246,474	297,204.77	-17.1%	334,085.16	-26.2%	273,807	289,266	-5.3%
SOYBEAN	159,651	199,456.5	-20.0%	240,439.74	-33.6%	189,823	205,698	-7.7%
SOYBEAN MEAL	63,897	70,240	-9.0%	92,543.26	-31.0%	75,943	71,887	5.6%
SOYBEAN OIL	73,294	95,782.5	-23.5%	126,504.37	-42.1%	98,551	109,200	-9.8%
OATS	847	1,341.41	-36.8%	1,811.11	-53.2%	1,210	1,105	9.5%
ROUGH RICE	996	1,510.59	-34.0%	2,111.95	-52.8%	1,268	1,537	-17.5%
WHEAT	96,867	94,930	2.0%	141,002.58	-31.3%	110,382	108,219	2.0%
MINI CORN	953	1,129.32	-15.6%	1,068.11	-10.8%	958	1,057	-9.4%
MINI SOYBEAN	1,189	1,881.68	-36.8%	1,843.89	-35.5%	1,432	1,420	0.8%
MINI WHEAT	401	423.5	-5.3%	560.21	-28.4%	431	378	14.1%
ETHANOL	1,865	1,167.73	59.7%	1,683.68	10.7%	1,639	1,308	25.3%
GRAIN BASIS SWAPS	256	758.5	-66.2%	128.42	99.7%	243	953	-74.5%
DOW-UBS COMMOD INDEX SWA	0	3.18	-100.0%	0	-	0	3	-100.0%
FERTILIZER PRODUCTS	23	20.23	13.7%	38.42	-40.1%	32	17	93.9%
Commodities and Alternative Investments								
Options								
CORN	88,245	97,165.5	-9.2%	81,328.37	8.5%	88,418	105,137	-15.9%
SOYBEAN	44,885	60,609.14	-25.9%	64,140.47	-30.0%	54,816	72,736	-24.6%
SOYBEAN MEAL	5,307	4,231.36	25.4%	6,640.11	-20.1%	6,356	6,624	-4.1%
SOYBEAN OIL	6,172	7,343.27	-16.0%	7,158.58	-13.8%	6,666	8,746	-23.8%
SOYBEAN CRUSH	28	4.64	498.5%	8.47	227.5%	15	5	191.8%
OATS	122	85.18	43.5%	136.32	-10.4%	118	89	33.0%
ROUGH RICE	145	89.36	62.3%	62.21	133.1%	91	56	61.6%
WHEAT	24,507	19,388.23	26.4%	24,019.84	2.0%	23,161	20,865	11.0%
JULY-JULY WHEAT CAL SPRD	9	17.05	-45.7%	0.05	17485.6%	3	10	-69.1%
JULY-DEC CORN CAL SPRD	486	627.45	-22.6%	593.21	-18.1%	618	411	50.2%
JULY-NOV SOYBEAN CAL SPRD	377	597.5	-37.0%	288.32	30.7%	256	378	-32.4%
SOYBN NEARBY+2 CAL SPRD	0	2.05	-100.0%	0.05	-100.0%	0	3	-87.3%
WHEAT NEARBY+2 CAL SPRD	160	152	5.5%	65.16	146.1%	115	182	-37.1%
CORN NEARBY+2 CAL SPRD	739	527.45	40.2%	299.21	147.1%	385	279	38.1%
DEC-JULY WHEAT CAL SPRD	0	0	-	0	-	0	9	-100.0%
NOV-NOV SOYBEAN CAL SPRD	0	1.36	-100.0%	0	-	0	0	-100.0%
JULY-DEC WHEAT CAL SPRD	15	60.68	-76.1%	26.05	-44.3%	13	23	-42.5%
DEC-JULY CORN CAL SPRD	0	0	-	0	-	2	10	-83.0%
DEC-DEC CORN CAL SPRD	0	13.64	-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	1.82	-100.0%	0	-	0	4	-100.0%
SOY OIL NEARBY+2 CAL SPRD	9	30.91	-70.1%	9.21	0.4%	6	13	-53.1%
JULY-DEC SOY OIL CAL SPRD	0	0	-	0	-	4	0	1586.3%
WHEAT-CORN IC50	0	0.68	-100.0%	1.05	-100.0%	0	1	-56.8%
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

March 2013

Page 3 of 3

	ADV MAR 2013	ADV MAR 2012	% CHG	ADV FEB 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	2,499,406	2,300,136.41	8.7%	3,859,112.05	-35.2%	2,902,378	2,247,870	29.1%
Equity Index Futures	156,662	119,713.91	30.9%	134,757.37	16.3%	131,041	123,523	6.1%
Energy Futures	358	2,145.41	-83.3%	303.26	18.0%	339	1,407	-75.9%
Commodities and Alternative Invest	646,714	765,849.91	-15.6%	943,820.89	-31.5%	755,719	792,048	-4.6%
TOTAL FUTURES	3,303,140	3,187,845.64	3.6%	4,937,993.58	-33.1%	3,789,476.67	3,164,847.07	19.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	453,949	456,459.77	-0.6%	550,967.32	-17.6%	512,168	349,251	46.6%
Equity Index Options	935	136.73	584.1%	752.32	24.3%	714	393	81.8%
Energy Options	0	0	-	0	-	0	5	-100.0%
Commodities and Alternative Invest	171,206	190,949.27	-10.3%	184,776.68	-7.3%	181,043	215,612	-16.0%
TOTAL OPTIONS	626,090	647,545.77	-3.3%	736,496.32	-15.0%	693,924.27	565,260.74	22.8%
TOTAL COMBINED								
Interest Rate	2,953,355	2,756,596.18	7.1%	4,410,079.37	-33.0%	3,414,546	2,597,121	31.5%
Equity Index	157,597	119,850.64	31.5%	135,509.68	16.3%	131,755	123,915	6.3%
Energy	358	2,145.41	-83.3%	303.26	18.0%	339	1,412	-76.0%
Commodities and Alternative Invest	817,920	956,799.18	-14.5%	1,128,597.58	-27.5%	936,762	1,007,660	-7.0%
GRAND TOTAL	3,929,230	3,835,391.41	2.4%	5,674,489.89	-30.8%	4,483,400.93	3,730,107.81	20.2%