

CME Exchange ADV Report - Monthly

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	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								
EUROYEN	0	0	-	0	-	0	1	-100.0%
EURODOLLARS	1,692,229	1,907,248.9	-11.3%	1,942,883.38	-12.9%	1,823,822	1,685,527	8.2%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	24	719.75	-96.7%	181.81	-86.8%	107	438	-75.6%
EURO BONDS	0	52.05	-100.0%	0	-	0	34	-100.0%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	52,364	347,498	-84.9%	60,546.14	-13.5%	56,660	190,830	-70.3%
EURO MIDCURVE	317,393	467,861.65	-32.2%	371,769.9	-14.6%	345,941	360,432	-4.0%
TOMMI MIDCURVE	0	45	-100.0%	0	-	0	14	-100.0%
Equity Index Futures								
E-MINI S&P500	1,892,272	1,625,228.6	16.4%	1,463,965.67	29.3%	1,667,411	1,874,620	-11.1%
S&P 500	13,097	11,144.95	17.5%	12,542.76	4.4%	12,806	19,892	-35.6%
S&P 600 SMALLCAP EMINI	1	15.35	-95.5%	1.52	-55.1%	1	7	-83.8%
E-MINI MIDCAP	17,625	20,565.05	-14.3%	14,730.24	19.6%	16,105	25,838	-37.7%
S&P 400 MIDCAP	4	81.5	-95.4%	68.57	-94.6%	38	96	-60.5%
S&P 500 GROWTH	1	0.35	321.1%	0.81	82.1%	1	2	-45.5%
S&P 500/VALUE	0	1.9	-77.8%	0.76	-44.7%	1	2	-70.9%
E-MINI NASDAQ 100	229,775	213,723.9	7.5%	210,474.86	9.2%	219,643	251,110	-12.5%
NASDAQ	1,346	954.55	41.0%	878.43	53.2%	1,100	1,313	-16.2%
NIKKEI 225 (\$) STOCK	17,146	6,538.8	162.2%	9,515.43	80.2%	13,140	6,681	96.7%
NIKKEI 225 (YEN) STOCK	45,874	22,405.7	104.7%	30,727.67	49.3%	37,922	22,682	67.2%
IBOVESPA INDEX	150	0	-	108.24	39.0%	128	13	855.4%
S&P CONSUMER STAPLES SECT	141	26.15	440.2%	94.05	50.2%	116	101	15.1%
S&P CONSUMER DSCRTNRY SE	57	14.1	305.4%	38.1	50.0%	47	63	-24.9%
S&P HEALTH CARE SECTOR	134	93.2	43.7%	134.71	-0.6%	134	101	33.4%
S&P UTILITIES SECTOR	128	46.9	173.5%	95.14	34.8%	111	99	12.1%
S&P INDUSTRIAL SECTOR	23	74.35	-69.0%	57.81	-60.1%	41	110	-62.6%
S&P TECHNOLOGY SECTOR	18	95.25	-80.7%	83.76	-78.1%	53	98	-46.3%
S&P FINANCIAL SECTOR	103	130	-20.6%	239.57	-56.9%	175	97	80.8%
S&P ENERGY SECTOR	217	67.6	221.6%	136.9	58.8%	175	100	75.4%
S&P MATERIALS SECTOR	58	23.55	147.8%	63.81	-8.5%	61	83	-26.0%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
E-MICRO NIFTY	0	17.9	-98.8%	1.71	-87.7%	1	12	-91.4%
E-MINI NIFTY	0	0.3	-100.0%	0	-	0	0	-100.0%

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Equity Index Options								
E-MINI S&P500	209,359	120,744.05	73.4%	171,418.24	22.1%	189,440	141,211	34.2%
S&P 500	27,584	32,634.5	-15.5%	24,601.38	12.1%	26,018	27,536	-5.5%
E-MINI MIDCAP	8	7.45	3.8%	1.71	351.3%	5	2	153.3%
E-MINI NASDAQ 100	3,196	3,487.1	-8.4%	2,442.48	30.8%	2,800	3,000	-6.7%
NASDAQ	0	0.7	-77.4%	1.14	-86.2%	1	1	-38.4%
EOM S&P 500	3,938	2,733.55	44.0%	2,683.19	46.7%	3,279	3,152	4.0%
EOM EMINI S&P	25,898	11,534.1	124.5%	17,209.19	50.5%	21,337	20,143	5.9%
EOW1 EMINI S&P 500	25,748	8,600.45	199.4%	15,881.1	62.1%	20,568	11,497	78.9%
EOW2 EMINI S&P 500	19,008	7,571.25	151.1%	15,836.62	20.0%	17,343	13,902	24.8%
EOW1 S&P 500	253	293	-13.5%	218.95	15.7%	235	332	-29.0%
EOW2 S&P 500	945	947.95	-0.3%	326.57	189.5%	621	782	-20.7%
EOW4 EMINI S&P 500	18,057	7,173.2	151.7%	10,051.14	79.6%	13,854	11,813	17.3%
FX Futures								
AUSTRALIAN DOLLAR	101,763	122,185.15	-16.7%	88,379.05	15.1%	94,737	129,357	-26.8%
BRITISH POUND	139,340	100,498.15	38.6%	117,153.19	18.9%	127,692	103,424	23.5%
BRAZIL REAL	2,726	779.75	249.6%	2,380.9	14.5%	2,545	667	281.3%
CANADIAN DOLLAR	75,762	89,515.9	-15.4%	70,104.29	8.1%	72,792	90,116	-19.2%
E-MINI EURO FX	5,252	5,148.15	2.0%	5,117.33	2.6%	5,182	3,996	29.7%
EURO FX	320,470	299,199.15	7.1%	270,264.33	18.6%	294,112	266,434	10.4%
E-MINI JAPANESE YEN	1,863	358.4	419.8%	1,361.67	36.8%	1,600	486	228.9%
JAPANESE YEN	219,771	88,622.9	148.0%	182,444.95	20.5%	200,175	92,967	115.3%
MEXICAN PESO	39,820	41,010	-2.9%	32,037.81	24.3%	35,734	45,387	-21.3%
NEW ZEALND DOLLAR	15,917	9,753.9	63.2%	14,870.24	7.0%	15,368	14,449	6.4%
NKR/USD CROSS RATE	30	55.6	-46.2%	15.43	93.8%	22	32	-31.2%
RUSSIAN RUBLE	986	1,571.6	-37.3%	250.19	294.1%	600	1,241	-51.7%
S.AFRICAN RAND	239	201.2	18.9%	407.81	-41.3%	328	648	-49.4%
SWISS FRANC	33,889	38,695.65	-12.4%	36,545.81	-7.3%	35,284	39,175	-9.9%
AD/CD CROSS RATES	4	14.5	-71.0%	3.33	26.3%	4	6	-36.9%
AD/JY CROSS RATES	74	61	21.3%	33.67	119.8%	53	98	-46.1%
AD/NE CROSS RATES	2	1.55	-1.5%	1.9	-19.9%	2	2	-18.0%
BP/JY CROSS RATES	57	59.9	-4.4%	121.86	-53.0%	91	126	-27.7%
BP/SF CROSS RATES	8	1.1	589.0%	8.14	-6.9%	8	88	-91.1%
CD/JY CROSS RATES	3	1.45	110.5%	3.86	-20.9%	3	6	-44.7%
EC/AD CROSS RATES	46	24	91.0%	24	91.0%	34	38	-8.7%
EC/CD CROSS RATES	13	33.6	-59.9%	19	-29.1%	16	34	-51.3%
EC/NOK CROSS RATES	3	6.9	-51.9%	1.62	104.8%	2	13	-81.3%
EC/SEK CROSS RATES	1	19.15	-95.6%	1.48	-43.0%	1	14	-91.7%
EFX/BP CROSS RATES	5,890	848.6	594.1%	2,850.19	106.7%	4,294	1,822	135.6%
EFX/JY CROSS RATES	6,941	970.75	615.0%	4,309.62	61.1%	5,559	1,455	282.0%
EFX/SF CROSS RATES	1,885	561.35	235.8%	2,243.43	-16.0%	2,073	1,315	57.6%
SF/JY CROSS RATES	25	3.7	577.1%	45.76	-45.3%	36	16	130.5%
SKR/USD CROSS RATES	28	42.55	-34.6%	24.9	11.8%	26	17	54.5%
CZECK KORUNA (US)	0	0.3	-100.0%	0	-	0	0	-100.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	-100.0%
HUNGARIAN FORINT (US)	6	0.8	617.1%	5.62	2.1%	6	3	81.3%
HUNGARIAN FORINT (EC)	1	0	-	0	-	0	0	983.0%
POLISH ZLOTY (US)	99	20.75	378.1%	19.48	409.4%	57	88	-35.0%

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FX Futures								
POLISH ZLOTY (EC)	111	59.2	86.8%	151.1	-26.8%	132	166	-20.4%
SHEKEL	25	34.55	-28.4%	22.33	10.8%	23	37	-36.5%
RMB USD	18	6.7	169.4%	3.19	465.8%	10	16	-36.8%
KOREAN WON	16	34.75	-53.0%	16.05	1.7%	16	32	-49.8%
TURKISH LIRA	230	47.35	386.2%	152.19	51.3%	189	155	21.9%
E-MICRO USD/CHF	0	5.1	-100.0%	0	-	0	3	-100.0%
TURKISH LIRA (EU)	11	30.95	-63.6%	24.1	-53.3%	18	119	-84.9%
E-MICRO USD/JPY	1	94.8	-99.3%	0.52	30.6%	1	42	-98.6%
E-MICRO AUD/USD	1,055	861.6	22.4%	838.24	25.8%	941	946	-0.5%
E-MICRO EUR/USD	10,147	7,841.95	29.4%	7,968.05	27.3%	9,003	6,535	37.8%
E-MICRO GBP/USD	2,609	1,151.05	126.6%	1,568.1	66.4%	2,062	1,443	43.0%
E-MICRO USD/CAD	0	27.55	-99.8%	0.33	-84.2%	0	5	-96.3%
INDIAN RUPEE	114	0	-	3.76	2934.6%	56	0	-
MICRO CAD/USD	188	152.4	23.2%	176.9	6.1%	182	180	1.3%
MICRO JYP/USD	785	135.1	481.3%	455.43	72.4%	612	185	231.2%
MICRO CHF/USD	310	157.3	96.9%	252.76	22.6%	280	180	55.3%
RMB JY	0	0	-	0	-	0	0	-100.0%
FX Options								
AUSTRALIAN DOLLAR	6,218	3,063.25	103.0%	4,624.67	34.4%	5,381	4,758	13.1%
BRITISH POUND	8,725	1,653.2	427.7%	5,134.67	69.9%	6,840	2,608	162.3%
CANADIAN DOLLAR	4,934	2,037.7	142.1%	4,172.1	18.3%	4,534	3,122	45.2%
EURO FX	38,351	22,118.5	73.4%	24,230.81	58.3%	30,938	24,047	28.7%
JAPANESE YEN	18,104	7,769.6	133.0%	17,813.71	1.6%	17,952	6,090	194.8%
MEXICAN PESO	1	0	-	1.71	-17.1%	2	3	-46.9%
NEW ZEALND DOLLAR	0	0	-	0.62	-49.0%	0	0	1102.5%
RUSSIAN RUBLE	0	0	-	28.24	-100.0%	15	5	216.2%
SWISS FRANC	583	345	69.0%	588.14	-0.9%	586	267	119.2%
EFX/BP CROSS RATES	0	0	-	0	-	0	9	-100.0%
EFX/SF CROSS RATES	0	12.5	-100.0%	0	-	0	25	-100.0%
JAPANESE YEN (EU)	240	5.85	3994.5%	121.76	96.7%	178	17	953.6%
EURO FX (EU)	484	205.1	135.9%	406.48	19.0%	443	223	99.1%
SWISS FRANC (EU)	35	1.35	2465.3%	32.38	7.0%	33	9	266.5%
CANADIAN DOLLAR (EU)	132	43.6	203.4%	51.76	155.5%	90	110	-18.4%
BRITISH POUND (EU)	159	0.2	79347.4%	69.57	128.4%	112	36	210.1%
AUSTRALIAN DLR (EU)	8	0	-	5.24	51.7%	7	11	-42.1%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	56,289	53,913.85	4.4%	70,671.57	-20.4%	63,840	55,278	15.5%
FEEDER CATTLE	8,677	7,448	16.5%	7,647.86	13.5%	8,137	7,101	14.6%
LEAN HOGS	42,525	35,754.05	18.9%	47,572.62	-10.6%	45,175	45,304	-0.3%
LUMBER	1,571	1,679.65	-6.5%	1,248.52	25.8%	1,402	1,283	9.3%
WOOD PULP	0	0	-	0	-	0	0	-
MILK	1,087	1,369.95	-20.7%	1,056.29	2.9%	1,071	1,164	-8.0%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	34	79.3	-56.7%	34.43	-0.3%	34	21	62.4%
BUTTER CS	88	134.15	-34.1%	75.62	16.9%	82	69	17.7%
CLASS IV MILK	27	12.85	111.3%	28.33	-4.1%	28	11	155.1%
DRY WHEY	63	98.3	-36.3%	57.81	8.3%	60	47	27.7%
GSCI EXCESS RETURN FUT	30	13.6	123.7%	32.62	-6.7%	32	66	-52.1%
GOLDMAN SACHS	1,769	1,287.8	37.4%	1,359.71	30.1%	1,554	1,152	34.9%
HOUSING INDEX	0	2.3	-84.0%	0.38	-3.3%	0	1	-73.4%
HDD WEATHER	95	66.2	43.2%	108.48	-12.6%	102	59	73.8%
CDD WEATHER	0	0	-	0	-	0	64	-100.0%
HDD SEASONAL STRIP	0	5	-100.0%	0	-	0	5	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	8	-100.0%
HDD WEATHER EUROPEAN	50	71.25	-29.8%	69.05	-27.6%	60	22	167.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	8	-100.0%
WKLY AVG TEMP	55	0	-	28.57	93.4%	41	17	145.6%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	0	0	-	1.9	-100.0%	1	1	-20.4%
CASH-SETTLED CHEESE	156	208.65	-25.3%	152.57	2.2%	154	119	29.3%
S&P GSCI ENHANCED ER SWAP	0	0	-	361.71	-100.0%	190	19	915.3%
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-	0	108	-100.0%
OTC SP GSCI ER SWAP	0	0	-	20.43	-100.0%	11	104	-89.7%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	13,387	12,985.65	3.1%	16,096.24	-16.8%	14,809	11,884	24.6%
FEEDER CATTLE	922	640	44.1%	871.81	5.8%	896	866	3.4%
LEAN HOGS	6,799	4,798.55	41.7%	4,754.67	43.0%	5,726	6,310	-9.3%
LUMBER	49	33.9	44.7%	42.86	14.5%	46	32	42.9%
MILK	1,226	1,504.25	-18.5%	1,445.57	-15.2%	1,341	1,081	24.1%
MLK MID	2	2.9	-40.1%	4.1	-57.6%	3	7	-56.2%
NFD MILK	8	7.75	1.9%	5.14	53.5%	6	12	-47.0%
BUTTER CS	60	29.5	103.6%	50.19	19.6%	55	23	137.8%
CLASS IV MILK	33	27.3	19.1%	22.81	42.6%	27	13	116.8%
DRY WHEY	6	12.6	-54.1%	11.81	-51.0%	9	6	58.5%
HDD WEATHER	39	35	12.8%	5.52	614.6%	22	50	-57.0%
CDD WEATHER	0	0	-	0	-	0	43	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	193	-100.0%
CDD SEASONAL STRIP	158	375	-57.9%	0	-	75	142	-47.0%
HDD WEATHER EUROPEAN	26	25	5.3%	0	-	13	4	216.3%
HDD EURO SEASONAL STRIP	0	0	-	23.81	-100.0%	13	113	-88.9%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	22	-100.0%
SBIN M HURR	0	0	-	0	-	0	0	-
SBIN M HURR EVENT2	0	0	-	0	-	0	2	-100.0%
LV CATL CSO	4	0	-	11.43	-61.8%	8	11	-26.5%
LN HOGS CSO	0	0	-	0	-	0	2	-100.0%
SNOWFALL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	96	115.7	-17.3%	104.33	-8.2%	100	58	74.2%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
SBIN HURR	0	0	-	0	-	0	16	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,692,253	1,908,020.7	-11.3%	1,943,065.19	-12.9%	1,823,929	1,686,001	8.2%
Equity Index Futures	2,218,172	1,901,249.95	16.7%	1,743,960.52	27.2%	1,969,211	2,203,120	-10.6%
FX Futures	988,535	810,907.8	21.9%	842,683.9	17.3%	911,963	803,567	13.5%
Commodities and Alternative Invest	112,517	102,144.9	10.2%	130,528.48	-13.8%	121,973	112,033	8.9%
TOTAL FUTURES	5,011,477	4,722,323.35	6.1%	4,660,238.1	7.5%	4,827,076.38	4,804,721.17	0.5%
TOTAL OPTIONS GROUP								
Interest Rate Options	369,757	815,404.65	-54.7%	432,316.05	-14.5%	402,600	551,276	-27.0%
Equity Index Options	333,995	195,727.3	70.6%	260,671.71	28.1%	295,500	233,369	26.6%
FX Options	77,974	37,255.85	109.3%	57,281.86	36.1%	67,110	41,339	62.3%
Commodities and Alternative Invest	22,815	20,593.1	10.8%	23,450.29	-2.7%	23,148	20,889	10.8%
TOTAL OPTIONS	804,540	1,068,980.9	-24.7%	773,719.9	4.0%	788,359.6	846,873.3	-6.9%
TOTAL COMBINED								
Interest Rate	2,062,009	2,723,425.35	-24.3%	2,375,381.24	-13.2%	2,226,530	2,237,277	-0.5%
Equity Index	2,552,167	2,096,977.25	21.7%	2,004,632.24	27.3%	2,264,711	2,436,489	-7.1%
FX	1,066,508	848,163.65	25.7%	899,965.76	18.5%	979,073	844,907	15.9%
Commodities and Alternative Invest	135,332	122,738	10.3%	153,978.76	-12.1%	145,121	132,922	9.2%
GRAND TOTAL	5,816,017	5,791,304.25	0.4%	5,433,958	7.0%	5,615,435.98	5,651,594.48	-0.6%