

CME Exchange ADV Report - Monthly

March 2013

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	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								
EUROYEN	0	0	-	0	-	0	1	-100.0%
EURODOLLARS	1,876,310	2,113,459.41	-11.2%	1,692,228.53	10.9%	1,841,318	1,685,527	9.2%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	90	405.82	-77.9%	24.05	273.1%	101	438	-76.9%
EURO BONDS	0	137.91	-100.0%	0	-	0	34	-100.0%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	102,930	216,489.95	-52.5%	52,364.21	96.6%	72,083	190,830	-62.2%
EURO MIDCURVE	291,982	555,707.86	-47.5%	317,392.68	-8.0%	327,954	360,432	-9.0%
TOMMI MIDCURVE	0	122.73	-100.0%	0	-	0	14	-100.0%
Equity Index Futures								
E-MINI S&P500	2,189,372	2,007,316.14	9.1%	1,892,272.05	15.7%	1,841,398	1,874,620	-1.8%
S&P 500	34,982	36,931.18	-5.3%	13,096.89	167.1%	20,198	19,892	1.5%
S&P 600 SMALLCAP EMINI	6	25.73	-78.0%	0.68	725.8%	3	7	-62.0%
E-MINI MIDCAP	29,118	34,151.64	-14.7%	17,624.58	65.2%	20,443	25,838	-20.9%
S&P 400 MIDCAP	142	138.27	2.7%	3.74	3700.0%	73	96	-24.1%
S&P 500 GROWTH	5	3.91	16.4%	1.47	208.7%	2	2	9.9%
S&P 500/VALUE	6	4.86	15.1%	0.42	1229.9%	2	2	9.9%
E-MINI NASDAQ 100	245,581	275,843.82	-11.0%	229,775.26	6.9%	228,289	251,110	-9.1%
NASDAQ	1,056	1,729	-38.9%	1,345.84	-21.5%	1,086	1,313	-17.3%
NIKKEI 225 (\$) STOCK	21,414	10,571.05	102.6%	17,145.89	24.9%	15,898	6,681	138.0%
NIKKEI 225 (YEN) STOCK	46,854	27,987.86	67.4%	45,873.79	2.1%	40,899	22,682	80.3%
IBOVESPA INDEX	127	0	-	150.42	-15.4%	128	13	852.7%
S&P CONSUMER STAPLES SECT	264	43.91	501.4%	141.26	86.9%	166	101	63.7%
S&P CONSUMER DSCRTNRY SE	114	19.14	497.6%	57.16	100.1%	70	63	10.8%
S&P UTILITIES SECTOR	257	92.95	176.6%	128.26	100.4%	160	99	61.4%
S&P TECHNOLOGY SECTOR	210	73.68	184.9%	18.37	1042.7%	105	98	7.1%
S&P HEALTH CARE SECTOR	498	45.55	992.3%	133.95	271.4%	255	101	153.6%
S&P INDUSTRIAL SECTOR	187	193.95	-3.8%	23.05	709.7%	90	110	-18.8%
S&P FINANCIAL SECTOR	310	102.73	202.0%	103.21	200.6%	220	97	127.5%
S&P MATERIALS SECTOR	150	139.95	7.1%	58.37	156.8%	91	83	9.7%
S&P ENERGY SECTOR	291	135.68	114.5%	217.42	33.8%	214	100	114.1%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
E-MINI NIFTY	0	1.27	-100.0%	0	-	0	0	-100.0%
E-MICRO NIFTY	0	31.95	-100.0%	0.21	-100.0%	1	12	-94.3%

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Equity Index Options								
E-MINI S&P500	205,414	115,332.82	78.1%	209,359.42	-1.9%	194,765	141,211	37.9%
S&P 500	30,594	25,893.41	18.2%	27,584.16	10.9%	27,543	27,536	0.0%
E-MINI MIDCAP	4	1.18	213.1%	7.74	-52.2%	4	2	137.1%
E-MINI NASDAQ 100	2,478	4,023.27	-38.4%	3,195.79	-22.5%	2,693	3,000	-10.2%
NASDAQ	1	0.55	65.0%	0.16	470.0%	1	1	-31.5%
EOM S&P 500	4,561	5,288.5	-13.8%	3,937.53	15.8%	3,706	3,152	17.6%
EOM EMINI S&P	32,757	20,731.5	58.0%	25,898.26	26.5%	25,143	20,143	24.8%
EOW1 EMINI S&P 500	13,192	4,527.86	191.3%	25,748.16	-48.8%	18,109	11,497	57.5%
EOW2 EMINI S&P 500	15,886	7,771.05	104.4%	19,008.11	-16.4%	16,857	13,902	21.3%
EOW1 S&P 500	216	166.18	29.9%	253.42	-14.8%	229	332	-31.0%
EOW2 S&P 500	981	1,109.82	-11.6%	945.47	3.8%	741	782	-5.3%
EOW4 EMINI S&P 500	27,728	9,390.05	195.3%	18,056.84	53.6%	18,479	11,813	56.4%
FX Futures								
AUSTRALIAN DOLLAR	108,163	149,562.23	-27.7%	101,763.42	6.3%	99,212	129,357	-23.3%
BRITISH POUND	147,408	111,165.45	32.6%	139,340.16	5.8%	134,264	103,424	29.8%
BRAZIL REAL	1,621	599.18	170.6%	2,725.74	-40.5%	2,237	667	235.2%
CANADIAN DOLLAR	90,770	100,150.82	-9.4%	75,761.84	19.8%	78,785	90,116	-12.6%
E-MINI EURO FX	5,456	4,428.36	23.2%	5,252.47	3.9%	5,273	3,996	32.0%
EURO FX	319,584	275,227.86	16.1%	320,470.05	-0.3%	302,603	266,434	13.6%
E-MINI JAPANESE YEN	1,419	640.77	121.5%	1,862.84	-23.8%	1,540	486	216.5%
JAPANESE YEN	191,012	118,610.77	61.0%	219,771.42	-13.1%	197,121	92,967	112.0%
MEXICAN PESO	55,046	56,242.73	-2.1%	39,820.11	38.2%	42,171	45,387	-7.1%
NEW ZEALND DOLLAR	15,134	14,937.82	1.3%	15,917.26	-4.9%	15,290	14,449	5.8%
NKR/USD CROSS RATE	82	77.73	5.0%	29.89	173.1%	42	32	29.7%
RUSSIAN RUBLE	1,592	1,692.77	-5.9%	986	61.5%	931	1,241	-25.0%
S.AFRICAN RAND	1,724	928.14	85.7%	239.26	620.5%	793	648	22.3%
SWISS FRANC	42,519	47,011.45	-9.6%	33,889.37	25.5%	37,696	39,175	-3.8%
AD/CD CROSS RATES	5	14.09	-65.6%	4.21	15.2%	4	6	-30.7%
AD/JY CROSS RATES	135	142.59	-5.1%	74	82.8%	80	98	-18.1%
AD/NE CROSS RATES	2	0.95	78.1%	1.53	11.4%	2	2	-18.4%
BP/JY CROSS RATES	125	177.82	-29.8%	57.26	118.1%	102	126	-18.8%
BP/SF CROSS RATES	15	17.82	-17.5%	7.58	94.0%	10	88	-88.5%
CD/JY CROSS RATES	6	6.32	-6.6%	3.05	93.3%	4	6	-31.9%
EC/AD CROSS RATES	67	35.77	88.6%	45.84	47.1%	45	38	20.6%
EC/CD CROSS RATES	68	42.23	61.9%	13.47	407.3%	34	34	0.3%
EC/NOK CROSS RATES	2	19.18	-87.7%	3.32	-29.1%	2	13	-81.5%
EC/SEK CROSS RATES	15	52.82	-72.0%	0.84	1657.5%	6	14	-59.8%
EFX/BP CROSS RATES	5,384	2,190.45	145.8%	5,890.16	-8.6%	4,657	1,822	155.6%
EFX/JY CROSS RATES	4,775	1,641.86	190.8%	6,940.68	-31.2%	5,298	1,455	264.1%
EFX/SF CROSS RATES	2,547	1,512.09	68.4%	1,884.95	35.1%	2,231	1,315	69.6%
SF/JY CROSS RATES	5	18.55	-72.0%	25.05	-79.2%	26	16	64.8%
SKR/USD CROSS RATES	35	24.14	43.1%	27.84	24.1%	29	17	70.7%
CZECK KORUNA (US)	13	1.59	685.7%	0	-	4	0	841.2%
CZECK KORUNA (EC)	0	0	-	0	-	0	0	321.9%
HUNGARIAN FORINT (US)	6	2.95	89.5%	5.74	-2.4%	6	3	80.5%
HUNGARIAN FORINT (EC)	9	0	-	0.63	1348.7%	3	0	11632.9%
POLISH ZLOTY (US)	88	91.05	-3.0%	99.21	-11.0%	68	88	-23.3%

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FX Futures								
POLISH ZLOTY (EC)	371	280.41	32.4%	110.58	235.7%	212	166	27.8%
SHEKEL	70	38.09	83.8%	24.74	183.0%	39	37	5.5%
RMB USD	31	18.27	66.9%	18.05	69.0%	17	16	4.9%
KOREAN WON	41	20.95	94.5%	16.32	149.8%	24	32	-24.3%
TURKISH LIRA	242	122.68	97.0%	230.21	5.0%	207	155	33.1%
E-MICRO USD/CHF	0	9.64	-100.0%	0	-	0	3	-100.0%
TURKISH LIRA (EU)	525	211.05	148.9%	11.26	4563.4%	187	119	56.8%
E-MICRO USD/JPY	0	150.05	-99.7%	0.68	-41.5%	1	42	-98.7%
E-MICRO AUD/USD	924	814.55	13.4%	1,054.74	-12.4%	935	946	-1.1%
E-MICRO EUR/USD	10,476	5,140.5	103.8%	10,146.95	3.2%	9,494	6,535	45.3%
E-MICRO GBP/USD	2,701	1,133.59	138.3%	2,608.84	3.5%	2,275	1,443	57.7%
E-MICRO USD/CAD	0	15.86	-99.7%	0.05	-4.9%	0	5	-97.2%
INDIAN RUPEE	492	0	-	114.16	331.2%	202	0	-
MICRO CAD/USD	246	198.32	23.8%	187.68	30.9%	203	180	13.1%
MICRO JYP/USD	615	388.55	58.3%	785.32	-21.7%	613	185	231.8%
MICRO CHF/USD	334	188.91	77.0%	309.79	8.0%	298	180	65.4%
RMB JY	0	0	-	0	-	0	0	-100.0%
FX Options								
AUSTRALIAN DOLLAR	5,954	4,631.27	28.6%	6,217.84	-4.2%	5,572	4,758	17.1%
BRITISH POUND	6,965	1,857.73	274.9%	8,724.63	-20.2%	6,882	2,608	163.9%
CANADIAN DOLLAR	4,096	2,264.05	80.9%	4,933.84	-17.0%	4,388	3,122	40.5%
EURO FX	29,140	23,922.77	21.8%	38,351.47	-24.0%	30,339	24,047	26.2%
JAPANESE YEN	12,480	6,904.05	80.8%	18,104	-31.1%	16,128	6,090	164.8%
MEXICAN PESO	27	0	-	1.42	1821.2%	10	3	242.4%
NEW ZEALND DOLLAR	0	0	-	0.32	-100.0%	0	0	701.8%
RUSSIAN RUBLE	0	0	-	0	-	10	5	110.8%
SWISS FRANC	529	315.64	67.5%	583.11	-9.3%	567	267	112.1%
EFX/BP CROSS RATES	0	0	-	0	-	0	9	-100.0%
EFX/SF CROSS RATES	0	25.45	-100.0%	0	-	0	25	-100.0%
JAPANESE YEN (EU)	193	23.14	735.7%	239.53	-19.3%	183	17	984.6%
EURO FX (EU)	352	212.82	65.5%	483.79	-27.2%	413	223	85.5%
SWISS FRANC (EU)	42	4.73	788.5%	34.63	21.3%	36	9	297.7%
CANADIAN DOLLAR (EU)	72	76.45	-5.4%	132.26	-45.3%	84	110	-23.7%
BRITISH POUND (EU)	198	8.64	2194.4%	158.89	24.7%	141	36	289.6%
AUSTRALIAN DLR (EU)	50	1.27	3840.1%	7.95	531.0%	21	11	87.0%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	62,466	68,948.64	-9.4%	56,289.05	11.0%	63,382	55,278	14.7%
FEEDER CATTLE	8,780	9,759.27	-10.0%	8,676.84	1.2%	8,351	7,101	17.6%
LEAN HOGS	50,874	49,714.23	2.3%	42,524.95	19.6%	47,075	45,304	3.9%
LUMBER	934	1,145.82	-18.5%	1,570.63	-40.6%	1,246	1,283	-2.9%
WOOD PULP	0	0	-	0	-	0	0	-
MILK	1,298	1,412.68	-8.1%	1,087.05	19.4%	1,147	1,164	-1.5%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	21	25.82	-18.7%	34.32	-38.8%	30	21	41.3%
BUTTER CS	85	90.55	-6.1%	88.42	-3.8%	83	69	19.3%
CLASS IV MILK	46	8.86	414.5%	27.16	67.9%	34	11	209.6%
DRY WHEY	54	49.27	10.5%	62.58	-13.0%	58	47	23.7%
GSCI EXCESS RETURN FUT	18	24.95	-28.7%	30.42	-41.5%	27	66	-59.1%
GOLDMAN SACHS	1,268	1,387.05	-8.6%	1,769.32	-28.4%	1,459	1,152	26.6%
HOUSING INDEX	1	2.73	-52.3%	0.37	252.9%	1	1	-51.6%
HDD WEATHER	83	37.55	120.8%	94.79	-12.5%	96	59	63.0%
CDD WEATHER	0	0	-	0	-	0	64	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	5	-100.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	8	-100.0%
HDD WEATHER EUROPEAN	43	17.05	149.3%	50	-15.0%	54	22	141.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	8	-100.0%
WKLY AVG TEMP	0	0	-	55.26	-100.0%	28	17	63.7%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	8	0	-	0	-	3	1	165.2%
CASH-SETTLED CHEESE	137	163.91	-16.5%	155.95	-12.3%	148	119	24.5%
S&P GSCI ENHANCED ER SWAP	433	0	-	0	-	271	19	1347.8%
OTC SP GSCI ER 3MTH SWAP	0	512.73	-100.0%	0	-	0	108	-100.0%
OTC SP GSCI ER SWAP	141	0	-	0	-	54	104	-48.1%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	13,168	17,713.82	-25.7%	13,386.74	-1.6%	14,262	11,884	20.0%
FEEDER CATTLE	1,136	799.73	42.0%	921.95	23.2%	976	866	12.6%
LEAN HOGS	7,437	5,678.05	31.0%	6,799	9.4%	6,296	6,310	-0.2%
LUMBER	42	25.95	61.2%	49.05	-14.7%	44	32	38.8%
MILK	1,056	1,132.09	-6.7%	1,226.16	-13.9%	1,246	1,081	15.3%
MLK MID	3	10.86	-72.8%	1.74	69.9%	3	7	-56.3%
NFD MILK	8	0	-	7.89	2.6%	7	12	-42.5%
BUTTER CS	32	7.55	325.4%	60.05	-46.5%	47	23	104.9%
CLASS IV MILK	57	22.91	148.4%	32.53	74.9%	37	13	194.4%
DRY WHEY	9	3.36	176.5%	5.79	60.6%	9	6	60.5%
HDD WEATHER	38	25	50.0%	39.47	-5.0%	27	50	-46.6%
CDD WEATHER	0	0	-	0	-	0	43	-100.0%
HDD SEASONAL STRIP	0	0	-	0	-	0	193	-100.0%
CDD SEASONAL STRIP	400	368.18	8.6%	157.89	153.3%	183	142	29.6%
HDD WEATHER EUROPEAN	25	0	-	26.32	-5.0%	17	4	321.7%
HDD EURO SEASONAL STRIP	0	0	-	0	-	8	113	-92.6%
CAT EURO SEASONAL STRIP	50	0	-	0	-	17	0	-
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	14	0.23	5883.3%	4.37	211.3%	10	11	-9.7%
LN HOGS CSO	0	0	-	0	-	0	2	-100.0%
SNOWFALL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	109	25.36	329.4%	95.74	13.7%	103	58	79.2%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
SBIN HURR	0	0	-	0	-	0	16	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,876,400	2,114,003.14	-11.2%	1,692,252.58	10.9%	1,841,419	1,686,001	9.2%
Equity Index Futures	2,570,943	2,395,584.23	7.3%	2,218,172.32	15.9%	2,169,788	2,203,120	-1.5%
FX Futures	1,011,901	895,999.77	12.9%	988,534.58	2.4%	945,276	803,567	17.6%
Commodities and Alternative Invest	126,689	133,301.09	-5.0%	112,517.11	12.6%	123,545	112,033	10.3%
TOTAL FUTURES	5,585,932	5,538,888.23	0.8%	5,011,476.58	11.5%	5,080,028.32	4,804,721.17	5.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	394,912	772,320.55	-48.9%	369,756.89	6.8%	400,038	551,276	-27.4%
Equity Index Options	333,811	194,236.18	71.9%	333,995.05	-0.1%	308,271	233,369	32.1%
FX Options	60,099	40,248	49.3%	77,973.68	-22.9%	64,773	41,339	56.7%
Commodities and Alternative Invest	23,583	25,813.09	-8.6%	22,814.68	3.4%	23,293	20,889	11.5%
TOTAL OPTIONS	812,406	1,032,617.82	-21.3%	804,540.32	1.0%	796,374.93	846,873.3	-6.0%
TOTAL COMBINED								
Interest Rate	2,271,312	2,886,323.68	-21.3%	2,062,009.47	10.2%	2,241,457	2,237,277	0.2%
Equity Index	2,904,754	2,589,820.41	12.2%	2,552,167.37	13.8%	2,478,059	2,436,489	1.7%
FX	1,072,000	936,247.77	14.5%	1,066,508.26	0.5%	1,010,049	844,907	19.5%
Commodities and Alternative Invest	150,272	159,114.18	-5.6%	135,331.79	11.0%	146,838	132,922	10.5%
GRAND TOTAL	6,398,338	6,571,506.05	-2.6%	5,816,016.89	10.0%	5,876,403.25	5,651,594.48	4.0%