

CME Exchange ADV Report - Monthly

April 2013

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	ADV APR 2013	ADV APR 2012	% CHG	ADV MAR 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
EUROYEN	0	0.48	-100.0%	0	-	0	1	-100.0%
EURODOLLARS	1,374,351	1,566,451.71	-12.3%	1,876,310.1	-26.8%	1,716,034	1,685,527	1.8%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	58	325.52	-82.1%	89.75	-35.0%	90	438	-79.5%
EURO BONDS	2	26.43	-93.1%	0	-	0	34	-98.6%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	110,414	165,143.24	-33.1%	102,930.1	7.3%	82,367	190,830	-56.8%
EURO MIDCURVE	206,831	328,717.1	-37.1%	291,982	-29.2%	295,458	360,432	-18.0%
TOMMI MIDCURVE	0	0	-	0	-	0	14	-100.0%
Equity Index Futures								
E-MINI S&P500	1,874,645	1,712,190.24	9.5%	2,189,372.3	-14.4%	1,850,318	1,874,620	-1.3%
S&P 500	9,266	11,093.33	-16.5%	34,982.3	-73.5%	17,265	19,892	-13.2%
S&P 600 SMALLCAP EMINI	0	4.29	-89.4%	5.65	-92.0%	2	7	-70.4%
E-MINI MIDCAP	19,746	24,450.43	-19.2%	29,117.9	-32.2%	20,256	25,838	-21.6%
S&P 400 MIDCAP	133	95.05	40.3%	142	-6.1%	89	96	-7.1%
S&P 500 GROWTH	0	0.86	-73.5%	4.55	-95.0%	2	2	-16.7%
S&P 500/VALUE	0	0.76	-52.3%	5.6	-93.5%	2	2	-14.9%
E-MINI NASDAQ 100	237,545	269,285.9	-11.8%	245,580.95	-3.3%	230,772	251,110	-8.1%
NASDAQ	1,307	904.71	44.4%	1,055.85	23.7%	1,145	1,313	-12.8%
NIKKEI 225 (\$) STOCK	17,393	4,011.14	333.6%	21,414.1	-18.8%	16,299	6,681	144.0%
NIKKEI 225 (YEN) STOCK	51,299	21,663.76	136.8%	46,853.65	9.5%	43,689	22,682	92.6%
IBOVESPA INDEX	184	0	-	127.2	44.4%	143	13	964.1%
S&P CONSUMER STAPLES SECT	111	86.52	28.0%	264.05	-58.0%	151	101	49.2%
S&P CONSUMER DSCRTNRY SE	68	80.76	-16.0%	114.35	-40.7%	69	63	10.1%
S&P HEALTH CARE SECTOR	183	47.38	286.0%	497.5	-63.2%	236	101	134.3%
S&P TECHNOLOGY SECTOR	72	110.14	-34.3%	209.9	-65.5%	96	98	-1.9%
S&P UTILITIES SECTOR	90	66.95	34.6%	257.1	-64.9%	141	99	42.6%
S&P INDUSTRIAL SECTOR	73	38.05	91.7%	186.65	-60.9%	85	110	-22.9%
S&P FINANCIAL SECTOR	99	82.81	19.2%	310.25	-68.2%	187	97	93.9%
S&P MATERIALS SECTOR	114	47.43	139.8%	149.9	-24.1%	97	83	17.2%
S&P ENERGY SECTOR	578	90	541.8%	291	98.5%	311	100	211.8%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
E-MICRO NIFTY	0	13.14	-99.0%	0	-	1	12	-95.5%
E-MINI NIFTY	0	1.38	-100.0%	0	-	0	0	-100.0%

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Equity Index Options								
E-MINI S&P500	226,053	119,184.05	89.7%	205,413.85	10.0%	203,159	141,211	43.9%
S&P 500	38,893	25,326.81	53.6%	30,593.95	27.1%	30,589	27,536	11.1%
E-MINI MIDCAP	2	0.81	113.4%	3.7	-53.3%	4	2	99.2%
E-MINI NASDAQ 100	4,057	5,619	-27.8%	2,477.7	63.7%	3,059	3,000	2.0%
NASDAQ	6	0.9	603.3%	0.9	607.1%	2	1	106.1%
EOM S&P 500	3,771	1,925.81	95.8%	4,560.6	-17.3%	3,724	3,152	18.1%
EOM EMINI S&P	14,811	9,920.81	49.3%	32,757	-54.8%	22,371	20,143	11.1%
EOW1 EMINI S&P 500	21,138	8,074.14	161.8%	13,191.85	60.2%	18,922	11,497	64.6%
EOW2 EMINI S&P 500	17,425	11,126.95	56.6%	15,886.1	9.7%	17,010	13,902	22.4%
EOW1 S&P 500	470	171.67	173.5%	215.9	117.5%	293	332	-11.5%
EOW2 S&P 500	523	241.76	116.2%	981.15	-46.7%	682	782	-12.8%
EOW4 EMINI S&P 500	23,471	9,575.43	145.1%	27,728.4	-15.4%	19,818	11,813	67.8%
FX Futures								
AUSTRALIAN DOLLAR	105,293	115,490.71	-8.8%	108,163.4	-2.7%	100,844	129,357	-22.0%
BRITISH POUND	98,726	98,009.48	0.7%	147,408.1	-33.0%	124,730	103,424	20.6%
BRAZIL REAL	1,209	428.52	182.0%	1,621.1	-25.4%	1,961	667	193.8%
CANADIAN DOLLAR	68,274	86,316.14	-20.9%	90,770.3	-24.8%	75,965	90,116	-15.7%
E-MINI EURO FX	3,626	3,259.14	11.3%	5,455.55	-33.5%	4,831	3,996	20.9%
EURO FX	249,095	231,639	7.5%	319,583.65	-22.1%	288,247	266,434	8.2%
E-MINI JAPANESE YEN	1,832	644.57	184.2%	1,419.35	29.1%	1,618	486	232.6%
JAPANESE YEN	205,024	83,432.29	145.7%	191,012.4	7.3%	199,241	92,967	114.3%
MEXICAN PESO	39,414	37,962.24	3.8%	55,045.5	-28.4%	41,432	45,387	-8.7%
NEW ZEALND DOLLAR	12,645	11,081.67	14.1%	15,134.35	-16.4%	14,580	14,449	0.9%
NKR/USD CROSS RATE	43	7.48	471.5%	81.65	-47.7%	42	32	30.3%
RUSSIAN RUBLE	1,013	1,361.48	-25.6%	1,592.25	-36.4%	953	1,241	-23.2%
S.AFRICAN RAND	369	436.9	-15.7%	1,723.9	-78.6%	679	648	4.8%
SWISS FRANC	31,653	41,199.1	-23.2%	42,518.95	-25.6%	36,075	39,175	-7.9%
AD/CD CROSS RATES	3	7.81	-65.1%	4.85	-43.8%	4	6	-37.0%
AD/JY CROSS RATES	162	76.43	111.4%	135.3	19.4%	102	98	4.1%
AD/NE CROSS RATES	3	0.24	969.1%	1.7	49.7%	2	2	-7.8%
BP/JY CROSS RATES	78	65.19	19.1%	124.9	-37.8%	96	126	-24.1%
BP/SF CROSS RATES	3	21.24	-88.2%	14.7	-83.0%	8	88	-90.8%
CD/JY CROSS RATES	6	6.76	-15.3%	5.9	-2.9%	5	6	-25.7%
EC/AD CROSS RATES	33	21.38	55.2%	67.45	-50.8%	42	38	11.9%
EC/CD CROSS RATES	19	23.29	-19.6%	68.35	-72.6%	30	34	-11.7%
EC/NOK CROSS RATES	7	9	-19.2%	2.35	209.5%	4	13	-71.4%
EC/SEK CROSS RATES	1	0.95	-4.5%	14.8	-93.9%	4	14	-68.9%
EFX/BP CROSS RATES	1,840	1,461.14	26.0%	5,383.8	-65.8%	3,902	1,822	114.1%
EFX/JY CROSS RATES	4,925	903.1	445.3%	4,775.35	3.1%	5,198	1,455	257.2%
EFX/SF CROSS RATES	1,132	831.86	36.0%	2,546.55	-55.6%	1,936	1,315	47.2%
SF/JY CROSS RATES	4	14.86	-73.4%	5.2	-24.0%	20	16	27.4%
SKR/USD CROSS RATES	50	4.95	915.1%	34.55	45.5%	35	17	104.1%
CZECK KORUNA (US)	80	1.19	6608.4%	12.5	538.9%	24	0	5428.7%
CZECK KORUNA (EC)	80	0	-	0.3	26627.3%	22	0	90977.6%
HUNGARIAN FORINT (US)	219	1.86	11682.8%	5.6	3807.5%	63	3	1907.5%
HUNGARIAN FORINT (EC)	398	0	-	9.15	4251.2%	109	0	394106.1%
POLISH ZLOTY (US)	125	36.76	239.5%	88.3	41.4%	83	88	-5.9%

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FX Futures								
POLISH ZLOTY (EC)	124	84.71	46.7%	371.25	-66.5%	188	166	13.6%
SHEKEL	23	26.05	-12.7%	70	-67.5%	35	37	-6.3%
RMB USD	63	3.43	1741.5%	30.5	107.0%	29	16	81.2%
KOREAN WON	8	13.52	-42.2%	40.75	-80.8%	20	32	-38.1%
TURKISH LIRA	241	60.95	294.9%	241.7	-0.4%	216	155	39.0%
E-MICRO USD/CHF	0	1.1	-100.0%	0	-	0	3	-100.0%
TURKISH LIRA (EU)	87	95.52	-9.0%	525.25	-83.4%	160	119	34.3%
E-MICRO USD/JPY	0	86.29	-99.7%	0.4	-31.8%	0	42	-98.9%
E-MICRO AUD/USD	1,141	811.57	40.6%	923.95	23.5%	991	946	4.7%
E-MICRO EUR/USD	9,377	5,691.9	64.7%	10,476.15	-10.5%	9,463	6,535	44.8%
E-MICRO GBP/USD	1,548	1,430.52	8.2%	2,701.4	-42.7%	2,080	1,443	44.2%
E-MICRO USD/CAD	0	7.29	-100.0%	0.05	-100.0%	0	5	-98.0%
INDIAN RUPEE	598	0	-	492.2	21.5%	308	0	-
MICRO CHF/USD	337	134.62	150.5%	334.45	0.8%	309	180	71.3%
MICRO JYP/USD	979	443.86	120.6%	615.25	59.2%	711	185	285.0%
MICRO CAD/USD	259	168.43	53.6%	245.6	5.3%	218	180	21.4%
RMB JY	0	0	-	0	-	0	0	-100.0%
FX Options								
AUSTRALIAN DOLLAR	6,432	3,610.71	78.1%	5,954.05	8.0%	5,803	4,758	22.0%
BRITISH POUND	4,487	1,847.76	142.9%	6,965	-35.6%	6,239	2,608	139.2%
CANADIAN DOLLAR	3,044	2,572.57	18.3%	4,096.1	-25.7%	4,027	3,122	29.0%
EURO FX	21,121	20,950	0.8%	29,140.05	-27.5%	27,866	24,047	15.9%
JAPANESE YEN	19,953	5,231.95	281.4%	12,480	59.9%	17,154	6,090	181.7%
MEXICAN PESO	22	0	-	27.3	-18.7%	13	3	351.3%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	641.0%
RUSSIAN RUBLE	0	0	-	0	-	7	5	54.3%
SWISS FRANC	416	206.19	101.6%	528.7	-21.4%	526	267	96.9%
EFX/BP CROSS RATES	0	0	-	0	-	0	9	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	25	-100.0%
JAPANESE YEN (EU)	143	9.9	1347.4%	193.35	-25.9%	172	17	921.6%
EURO FX (EU)	237	163.52	45.0%	352.2	-32.7%	366	223	64.3%
SWISS FRANC (EU)	38	1.57	2332.7%	42	-9.0%	37	9	303.4%
CANADIAN DOLLAR (EU)	34	79.33	-57.4%	72.35	-53.3%	71	110	-35.9%
BRITISH POUND (EU)	44	14.43	207.5%	198.15	-77.6%	115	36	218.0%
AUSTRALIAN DLR (EU)	35	7.62	364.7%	50.15	-29.4%	25	11	121.2%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	44,451	56,195.71	-20.9%	62,466.35	-28.8%	58,303	55,278	5.5%
FEEDER CATTLE	8,530	9,108.57	-6.3%	8,779.7	-2.8%	8,399	7,101	18.3%
LEAN HOGS	37,861	42,033.57	-9.9%	50,874.25	-25.6%	44,603	45,304	-1.5%
LUMBER	1,203	1,453.62	-17.2%	933.55	28.9%	1,234	1,283	-3.8%
WOOD PULP	0	0	-	0	-	0	0	-
MILK	1,349	1,016.43	32.7%	1,298.2	3.9%	1,201	1,164	3.2%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	28	48.52	-42.5%	21	32.9%	29	21	38.8%
BUTTER CS	98	62.48	57.3%	85.05	15.5%	87	69	25.3%
CLASS IV MILK	69	6.48	970.4%	45.6	52.0%	43	11	297.4%
DRY WHEY	34	53.57	-35.8%	54.45	-36.8%	52	47	10.1%
GSCI EXCESS RETURN FUT	23	2.38	873.6%	17.8	30.2%	26	66	-60.6%
GOLDMAN SACHS	1,132	1,027.1	10.2%	1,267.55	-10.7%	1,371	1,152	19.0%
HOUSING INDEX	1	1.1	-54.3%	1.3	-61.5%	1	1	-55.0%
HDD WEATHER	107	26.24	307.1%	82.9	28.9%	99	59	68.1%
CDD WEATHER	19	48.62	-60.7%	0	-	5	64	-92.1%
HDD SEASONAL STRIP	0	0	-	0	-	0	5	-100.0%
CDD SEASONAL STRIP	0	0.52	-100.0%	0	-	0	8	-100.0%
HDD WEATHER EUROPEAN	2	0	-	42.5	-94.7%	40	22	79.4%
CAT WEATHER EUROPEAN	134	0	-	0	-	36	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	8	-100.0%
WKLY AVG TEMP	20	0	-	0	-	26	17	52.5%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	24	3.86	512.8%	8	195.5%	9	1	598.6%
CASH-SETTLED CHEESE	121	196.43	-38.6%	136.8	-11.8%	141	119	18.2%
S&P GSCI ENHANCED ER SWAP	0	0	-	432.6	-100.0%	198	19	959.4%
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-	0	108	-100.0%
OTC SP GSCI ER SWAP	0	0	-	141.05	-100.0%	40	104	-62.0%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	10,230	16,878.95	-39.4%	13,167.75	-22.3%	13,180	11,884	10.9%
FEEDER CATTLE	995	1,442.81	-31.0%	1,135.7	-12.4%	981	866	13.2%
LEAN HOGS	4,774	6,121.86	-22.0%	7,437.4	-35.8%	5,888	6,310	-6.7%
LUMBER	53	30.67	72.1%	41.85	26.1%	47	32	45.7%
MILK	1,153	945.81	21.9%	1,055.95	9.2%	1,221	1,081	13.0%
MLK MID	5	1.19	293.3%	2.95	58.7%	3	7	-49.6%
NFD MILK	15	24.57	-38.6%	8.1	86.3%	9	12	-24.6%
BUTTER CS	95	1.76	5294.2%	32.1	196.1%	60	23	160.4%
CLASS IV MILK	75	0	-	56.9	32.4%	47	13	275.2%
DRY WHEY	10	6	64.4%	9.3	6.1%	9	6	64.3%
HDD WEATHER	0	0	-	37.5	-100.0%	20	50	-60.9%
CDD WEATHER	14	166.67	-91.8%	0	-	4	43	-91.4%
HDD SEASONAL STRIP	0	214.29	-100.0%	0	-	0	193	-100.0%
CDD SEASONAL STRIP	500	452.38	10.5%	400	25.0%	268	142	89.6%
HDD WEATHER EUROPEAN	0	0	-	25	-100.0%	12	4	208.5%
HDD EURO SEASONAL STRIP	0	0	-	0	-	6	113	-94.6%
CAT EURO SEASONAL STRIP	0	0	-	50	-100.0%	12	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	2	41.67	-94.5%	13.6	-83.3%	8	11	-28.4%
LN HOGS CSO	0	0	-	0	-	0	2	-100.0%
SNOWFALL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	74	47.71	55.3%	108.9	-32.0%	95	58	65.7%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
SBIN HURR	0	0	-	0	-	0	16	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,374,411	1,566,804.14	-12.3%	1,876,399.85	-26.8%	1,716,124	1,686,001	1.8%
Equity Index Futures	2,212,906	2,044,365.05	8.2%	2,570,942.75	-13.9%	2,181,356	2,203,120	-1.0%
FX Futures	842,169	723,816.48	16.4%	1,011,900.95	-16.8%	917,613	803,567	14.2%
Commodities and Alternative Invest	95,206	111,285.19	-14.4%	126,688.65	-24.9%	115,942	112,033	3.5%
TOTAL FUTURES	4,524,692	4,446,270.86	1.8%	5,585,932.2	-19.0%	4,931,035.59	4,804,721.17	2.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	317,245	493,860.33	-35.8%	394,912.1	-19.7%	377,825	551,276	-31.5%
Equity Index Options	350,620	191,168.14	83.4%	333,811.1	5.0%	319,633	233,369	37.0%
FX Options	56,008	34,695.57	61.4%	60,099.4	-6.8%	62,422	41,339	51.0%
Commodities and Alternative Invest	17,995	26,376.33	-31.8%	23,583	-23.7%	21,872	20,889	4.7%
TOTAL OPTIONS	741,867	746,100.38	-0.6%	812,405.6	-8.7%	781,750.98	846,873.3	-7.7%
TOTAL COMBINED								
Interest Rate	1,691,656	2,060,664.48	-17.9%	2,271,311.95	-25.5%	2,093,949	2,237,277	-6.4%
Equity Index	2,563,526	2,235,533.19	14.7%	2,904,753.85	-11.7%	2,500,989	2,436,489	2.6%
FX	898,177	758,512.05	18.4%	1,072,000.35	-16.2%	980,035	844,907	16.0%
Commodities and Alternative Invest	113,201	137,661.52	-17.8%	150,271.65	-24.7%	137,814	132,922	3.7%
GRAND TOTAL	5,266,559	5,192,371.24	1.4%	6,398,337.8	-17.7%	5,712,786.56	5,651,594.48	1.1%