



## CME Exchange Open Interest Report - Monthly

	Open Interest MAR 2013	Open Interest MAR 2012	% CHG	Open Interest FEB 2013	% CHG
<b>Interest Rate Futures</b>					
EUROYEN	0	0	-	0	-
EURODOLLARS	9,086,935	8,338,773	9.0%	9,236,294	-1.6%
EMINI ED	3	7	-57.1%	4	-25.0%
3-MONTH OIS	0	0	-	0	-
1-MONTH EURODOLLAR	1,508	19,248	-92.2%	2,912	-48.2%
SOVEREIGN YIELD FUTURE	0	0	-	0	-
EURO BONDS	96	580	-83.4%	128	-25.0%
<b>Interest Rate Options</b>					
EURODOLLARS	4,276,783	9,160,353	-53.3%	4,975,983	-14.1%
EURO MIDCURVE	6,280,337	8,446,908	-25.6%	7,779,582	-19.3%
TOMMI MIDCURVE	0	0	-	0	-
EURODOLLAR SPRD OPTIONS	0	0	-	0	-
<b>Equity Index Futures</b>					
E-MINI S&P500	2,954,066	2,728,051	8.3%	3,194,403	-7.5%
S&P 500	160,198	222,966	-28.2%	225,425	-28.9%
S&P 600 SMALLCAP EMINI	47	43	9.3%	47	0.0%
E-MINI MSCI EAFE FUT	0	0	-	0	-
E-MINI MSCI	0	0	-	0	-
SPDR-S&P 500	0	0	-	0	-
TRAKRS BXY	0	0	-	0	-
TRAKRS PIMCO	0	0	-	0	-
TRAKRS PIMCO SPTR	0	0	-	0	-
E-MINI MIDCAP	121,814	101,452	20.1%	119,501	1.9%
S&P 400 MIDCAP	625	1,081	-42.2%	1,471	-57.5%
S&P 500 GROWTH	43	41	4.9%	44	-2.3%
S&P 500/VALUE	47	49	-4.1%	46	2.2%
IWM-RUSSELL	0	0	-	0	-
E-MINI NASDAQ 100	361,199	449,020	-19.6%	338,502	6.7%
NASDAQ	4,016	10,380	-61.3%	15,134	-73.5%
QQQ-NASDAQ	0	0	-	0	-
NIKKEI 225 (\$) STOCK	68,649	69,948	-1.9%	76,050	-9.7%
NIKKEI 225 (YEN) STOCK	71,948	66,678	7.9%	75,304	-4.5%
S&P FIN SECT INDEX	0	0	-	0	-
E-MICRO NIFTY	0	6	-100.0%	18	-100.0%
E-MINI NIFTY	0	0	#DIV/0	0	-
BESPOKE CUSTOM INDEXES	0	0	-	0	-
S&P FINANCIAL SECTOR	2,536	1,252	102.6%	2,871	-11.7%
S&P INDUSTRIAL SECTOR	690	1,633	-57.7%	1,132	-39.0%
S&P ENERGY SECTOR	943	690	36.7%	826	14.2%
IBOVESPA INDEX	585	0	-	501	16.8%
S&P CONSUMER DSCRTNRY SE	830	128	548.4%	871	-4.7%
S&P HEALTH CARE SECTOR	3,110	180	1,627.8%	2,036	52.8%
S&P TECHNOLOGY SECTOR	1,221	599	103.8%	871	40.2%
S&P UTILITIES SECTOR	1,193	765	55.9%	1,738	-31.4%
S&P CONSUMER STAPLES SECT	2,116	556	280.6%	2,328	-9.1%
S&P MATERIALS SECTOR	997	756	31.9%	753	32.4%

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<b>Equity Index Options</b>					
E-MINI S&P500	2,298,618	1,533,632	49.9%	2,256,453	1.9%
S&P 500	411,891	423,284	-2.7%	399,598	3.1%
E-MINI MIDCAP	127	8	1,487.5%	120	5.8%
E-MINI NASDAQ 100	37,339	47,432	-21.3%	45,253	-17.5%
NASDAQ	4	34	-88.2%	27	-85.2%
EOM S&P 500	2,857	9,190	-68.9%	7,267	-60.7%
EOM EMINI S&P	42,587	54,721	-22.2%	77,929	-45.4%
EOW1 S&P 500	3,932	1,740	126.0%	4,388	-10.4%
EOW1 EMINI S&P 500	112,889	42,490	165.7%	160,939	-29.9%
EOW2 S&P 500	433	200	116.5%	2,921	-85.2%
EOW2 EMINI S&P 500	19,824	6,702	195.8%	80,585	-75.4%
EOW4 EMINI S&P 500	7,387	0	-	10,278	-28.1%
<b>FX Futures</b>					
AUSTRALIAN DOLLAR	194,940	150,452	29.6%	154,274	26.4%
BRITISH POUND	207,784	140,703	47.7%	218,842	-5.1%
BRAZIL REAL	42,109	19,299	118.2%	47,086	-10.6%
CANADIAN DOLLAR	163,289	118,275	38.1%	209,849	-22.2%
E-MINI EURO FX	5,272	7,770	-32.1%	6,209	-15.1%
EURO FX	224,370	235,279	-4.6%	221,953	1.1%
E-MINI JAPANESE YEN	1,274	970	31.3%	1,963	-35.1%
JAPANESE YEN	217,971	149,742	45.6%	232,376	-6.2%
MEXICAN PESO	177,831	177,929	-0.1%	158,928	11.9%
NEW ZEALND DOLLAR	36,389	20,064	81.4%	31,253	16.4%
NKR/USD CROSS RATE	608	472	28.8%	461	31.9%
RUSSIAN RUBLE	57,499	123,838	-53.6%	71,801	-19.9%
S.AFRICAN RAND	14,622	8,136	79.7%	12,031	21.5%
SWISS FRANC	52,279	43,911	19.1%	51,324	1.9%
AD/CD CROSS RATES	15	69	-78.3%	30	-50.0%
AD/JY CROSS RATES	687	874	-21.4%	2,659	-74.2%
AD/NE CROSS RATES	1	1	0.0%	7	-85.7%
BP/JY CROSS RATES	1,229	1,510	-18.6%	1,341	-8.4%
BP/SF CROSS RATES	58	163	-64.4%	102	-43.1%
CD/JY CROSS RATES	13	27	-51.9%	31	-58.1%
EC/AD CROSS RATES	273	97	181.4%	181	50.8%
EC/CD CROSS RATES	338	183	84.7%	318	6.3%
EC/NOK CROSS RATES	5	48	-89.6%	23	-78.3%
EC/SEK CROSS RATES	144	399	-63.9%	144	0.0%
EFX/BP CROSS RATES	12,738	12,496	1.9%	15,455	-17.6%
EFX/JY CROSS RATES	4,876	4,727	3.2%	12,840	-62.0%
EFX/SF CROSS RATES	10,941	8,144	34.3%	10,142	7.9%
SF/JY CROSS RATES	36	306	-88.2%	50	-28.0%
SKR/USD CROSS RATES	147	70	110.0%	121	21.5%
CZECK KORUNA (US)	250	28	792.9%	0	-
CZECK KORUNA (EC)	4	0	-	0	-
HUNGARIAN FORINT (US)	34	27	25.9%	47	-27.7%
HUNGARIAN FORINT (EC)	14	0	-	4	250.0%
POLISH ZLOTY (US)	619	699	-11.4%	608	1.8%
POLISH ZLOTY (EC)	2,532	2,330	8.7%	1,714	47.7%

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<b>FX Futures</b>					
SHEKEL	587	654	-10.2%	630	-6.8%
RMB USD	365	347	5.2%	448	-18.5%
KOREAN WON	98	145	-32.4%	178	-44.9%
TURKISH LIRA	1,397	966	44.6%	3,318	-57.9%
TURKISH LIRA (EU)	3,424	2,031	68.6%	469	630.1%
E-MICRO EUR/USD	2,339	5,219	-55.2%	6,808	-65.6%
E-MICRO GBP/USD	1,536	1,312	17.1%	4,920	-68.8%
E-MICRO USD/CAD	6	20	-70.0%	6	0.0%
E-MICRO USD/CHF	0	54	-100.0%	0	-
E-MICRO USD/JPY	4	341	-98.8%	6	-33.3%
E-MICRO AUD/USD	652	1,322	-50.7%	1,563	-58.3%
EUR/USD REALIZED VOL	0	0	-	0	-
MICRO CHF/USD	1,064	257	314.0%	634	67.8%
MICRO JYP/USD	734	512	43.4%	1,088	-32.5%
FX\$INDEX	0	0	-	0	-
MICRO CAD/USD	512	419	22.2%	984	-48.0%
RMB JY	0	0	-	0	-
INDIAN RUPEE	175	0	-	275	-36.4%
<b>FX Options</b>					
AUSTRALIAN DOLLAR	79,970	57,139	40.0%	99,029	-19.2%
BRITISH POUND	78,115	27,941	179.6%	82,419	-5.2%
CANADIAN DOLLAR	57,556	34,941	64.7%	76,364	-24.6%
EURO FX	254,253	267,336	-4.9%	294,777	-13.7%
JAPANESE YEN	157,832	76,768	105.6%	210,130	-24.9%
MEXICAN PESO	389	0	-	48	710.4%
NEW ZEALND DOLLAR	0	0	-	5	-100.0%
RUSSIAN RUBLE	1,186	5,750	-79.4%	1,186	0.0%
SWISS FRANC	6,836	3,376	102.5%	7,919	-13.7%
EFX/BP CROSS RATES	0	0	-	0	-
EFX/SF CROSS RATES	0	60	-100.0%	3,044	-100.0%
JAPANESE YEN (EU)	4,248	339	1,153.1%	3,830	10.9%
EURO FX (EU)	5,718	1,938	195.0%	5,237	9.2%
SWISS FRANC (EU)	1,103	100	1,003.0%	913	20.8%
CANADIAN DOLLAR (EU)	1,166	1,363	-14.5%	1,687	-30.9%
BRITISH POUND (EU)	2,830	41	6,802.4%	2,494	13.5%
AUSTRALIAN DLR (EU)	791	18	4,294.4%	241	228.2%



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<b>Commodities and Alternative Investments</b>					
<b>Futures</b>					
LIVE CATTLE	330,341	360,383	-8.3%	334,943	-1.4%
FEEDER CATTLE	41,606	45,162	-7.9%	39,356	5.7%
LEAN HOGS	234,622	264,384	-11.3%	223,884	4.8%
PORK BELLIES	0	0	-	0	-
LUMBER	8,376	10,471	-20.0%	8,395	-0.2%
WOOD PULP	0	378	-100.0%	0	-
MILK	23,766	32,463	-26.8%	18,658	27.4%
MLK MID	0	32	-100.0%	0	0.0%
NFD MILK	1,255	2,164	-42.0%	1,077	16.5%
BUTTER CS	4,334	6,082	-28.7%	3,336	29.9%
CLASS IV MILK	1,659	1,585	4.7%	1,274	30.2%
DRY WHEY	1,683	2,625	-35.9%	1,573	7.0%
GSCI EXCESS RETURN FUT	25,873	29,200	-11.4%	26,683	-3.0%
GOLDMAN SACHS	9,532	10,379	-8.2%	11,465	-16.9%
HOUSING INDEX	102	115	-11.3%	89	14.6%
HDD WEATHER	1,906	1,157	64.7%	2,222	-14.2%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	500	1,450	-65.5%	500	0.0%
CDD SEASONAL STRIP	0	0	-	0	-
HDD WEATHER EUROPEAN	1,850	1,025	80.5%	2,650	-30.2%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	1,500	1,000	50.0%	1,750	-14.3%
WKLY AVG TEMP	0	0	-	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
HARD WOOD PULP	0	0	-	0	-
USD CRUDE PALM OIL	160	0	-	20	700.0%
OTC SP GSCI ER SWAP	2,896	0	-	2,027	42.9%
OTC SP GSCI ER 3MTH SWAP	0	5,640	-100.0%	0	-
CASH-SETTLED CHEESE	5,942	9,424	-36.9%	4,904	21.2%
SEAS SNOWFALL	0	0	-	0	-
S&P GSCI ENHANCED ER SWAP	13,072	0	-	9,940	31.5%



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<b>Commodities and Alternative Investments</b>					
<b>Options</b>					
LIVE CATTLE	277,380	327,775	-15.4%	245,017	13.2%
FEEDER CATTLE	26,252	21,870	20.0%	20,403	28.7%
LEAN HOGS	144,859	189,910	-23.7%	122,809	18.0%
LUMBER	1,298	661	96.4%	766	69.5%
MILK	68,476	68,968	-0.7%	60,530	13.1%
MLK MID	738	1,219	-39.5%	679	8.7%
NFD MILK	436	683	-36.2%	371	17.5%
BUTTER CS	3,131	2,352	33.1%	2,569	21.9%
CLASS IV MILK	2,643	2,870	-7.9%	1,541	71.5%
DRY WHEY	524	480	9.2%	416	26.0%
HDD WEATHER	1,500	1,050	42.9%	866	73.2%
CDD WEATHER	0	0	-	0	-
HDD SEASONAL STRIP	31,350	55,395	-43.4%	31,350	0.0%
CDD SEASONAL STRIP	11,000	15,600	-29.5%	3,000	266.7%
HDD WEATHER EUROPEAN	1,000	500	100.0%	1,000	0.0%
CAT WEATHER EUROPEAN	0	0	-	0	-
HDD EURO SEASONAL STRIP	20,000	9,000	122.2%	20,000	0.0%
CAT EURO SEASONAL STRIP	1,000	0	-	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-
SBIN M HURR	0	0	-	0	-
SBIN M HURR EVENT2	0	500	-100.0%	0	-
LV CATL CSO	81	5	1,520.0%	128	-36.7%
SBIN HURR	0	1,000	-100.0%	0	-
SNOWFALL	0	0	-	0	-
CASH-SETTLED CHEESE	7,463	2,472	201.9%	5,893	26.6%
SEAS SNOWFALL	0	320	-100.0%	0	-
LN HOGS CSO	0	0	-	0	-
<b>TOTAL FUTURES GROUP</b>					
Interest Rate Futures	9,088,542	8,358,608	8.7%	9,239,338	-1.6%
Equity Index Futures	3,756,873	3,656,274	2.8%	4,059,872	-7.5%
FX Futures	1,444,084	1,242,637	16.2%	1,485,494	-2.8%
Commodities and Alternative Invest	710,975	785,119	-9.4%	694,746	2.3%
<b>TOTAL FUTURES</b>	<b>15,000,474</b>	<b>14,042,638</b>	<b>6.8%</b>	<b>15,479,450</b>	<b>-3.1%</b>
<b>TOTAL OPTIONS GROUP</b>					
Interest Rate Options	10,557,120	17,607,261	-40.0%	12,755,565	-17.2%
Equity Index Options	2,937,888	2,119,433	38.6%	3,045,758	-3.5%
FX Options	651,993	477,110	36.7%	789,323	-17.4%
Commodities and Alternative Invest	599,131	702,630	-14.7%	517,338	15.8%
<b>TOTAL OPTIONS</b>	<b>14,746,132</b>	<b>20,906,434</b>	<b>-29.5%</b>	<b>17,107,984</b>	<b>-13.8%</b>



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<b>TOTAL COMBINED</b>					
Interest Rate	19,645,662	25,965,869	-24.3%	21,994,903	-10.7%
Equity Index	6,694,761	5,775,707	15.9%	7,105,630	-5.8%
FX	2,096,077	1,719,747	21.9%	2,274,817	-7.9%
Commodities and Alternative Invest	1,310,106	1,487,749	-11.9%	1,212,084	8.1%
<b>GRAND TOTAL</b>	<b>29,746,606</b>	<b>34,949,072</b>	<b>-14.9%</b>	<b>32,587,434</b>	<b>-8.7%</b>