



CME Exchange Volume Report - Monthly

	VOLUME MAR 2013	VOLUME MAR 2012	% CHG	VOLUME FEB 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
Interest Rate Futures								
EUROYEN	0	0	0.0%	0	0.0%	0	0	0.0%
EURODOLLARS	37,526,202	46,496,107	-19.3%	32,152,342	16.7%	110,479,095	126,261,488	-12.5%
EMINI ED	0	0	0.0%	0	0.0%	0	0	0.0%
3-MONTH OIS	0	0	0.0%	0	-	0	0	0.0%
1-MONTH EURODOLLAR	1,795	8,928	-79.9%	457	292.8%	6,070	36,737	-83.5%
SOVEREIGN YIELD FUTURE	0	0	0.0%	0	0.0%	0	0	0.0%
EURO BONDS	0	3,034	-100.0%	0	0.0%	0	5,101	-100.0%
Interest Rate Options								
EURODOLLARS	2,058,602	4,762,779	-56.8%	994,920	106.9%	4,324,991	20,726,156	-79.1%
EURO MIDCURVE	5,839,640	12,225,573	-52.2%	6,030,461	-3.2%	19,677,269	29,570,862	-33.5%
TOMMI MIDCURVE	0	2,700	-100.0%	0	0.0%	0	3,600	-100.0%
EURODOLLAR SPRD OPTIONS	0	0	0.0%	0	-	0	0	0.0%

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Equity Index Futures								
E-MINI S&P500	43,787,446	44,160,955	-0.8%	35,953,169	21.8%	110,483,894	111,385,339	-0.8%
S&P 500	699,646	812,486	-13.9%	248,841	181.2%	1,211,885	1,263,595	-4.1%
S&P 600 SMALLCAP EMINI	113	566	-80.0%	13	769.2%	158	1,118	-85.9%
E-MINI MSCI EAFE FUT	0	0	0.0%	0	-	0	0	0.0%
E-MINI MSCI	0	0	0.0%	0	-	0	0	0.0%
SPDR-S&P 500	0	0	0.0%	0	-	0	0	0.0%
TRAKRS BXY	0	0	0.0%	0	-	0	0	0.0%
TRAKRS PIMCO	0	0	0.0%	0	-	0	0	0.0%
TRAKRS PIMCO SPTR	0	0	0.0%	0	-	0	0	0.0%
E-MINI MIDCAP	582,358	751,336	-22.5%	334,867	73.9%	1,226,560	1,571,151	-21.9%
S&P 400 MIDCAP	2,840	3,042	-6.6%	71	3,900.0%	4,351	6,093	-28.6%
S&P 500 GROWTH	91	86	5.8%	28	225.0%	136	101	34.7%
S&P 500/VALUE	112	107	4.7%	8	1,300.0%	136	152	-10.5%
IWM-RUSSELL	0	0	0.0%	0	-	0	0	0.0%
E-MINI NASDAQ 100	4,911,619	6,068,564	-19.1%	4,365,730	12.5%	13,697,321	13,966,491	-1.9%
NASDAQ	21,117	38,038	-44.5%	25,571	-17.4%	65,135	77,027	-15.4%
QQQ-NASDAQ	0	0	0.0%	0	-	0	0	0.0%
NIKKEI 225 (\$) STOCK	428,282	232,563	84.2%	325,772	31.5%	953,878	455,387	109.5%
NIKKEI 225 (YEN) STOCK	937,073	615,733	52.2%	871,602	7.5%	2,453,956	1,443,913	70.0%
S&P FIN SECT INDEX	0	0	0.0%	0	-	0	0	0.0%
S&P MATERIALS SECTOR	2,998	3,079	-2.6%	1,109	170.3%	5,447	4,421	23.2%
S&P UTILITIES SECTOR	5,142	2,045	151.4%	2,437	111.0%	9,577	3,817	150.9%
S&P HEALTH CARE SECTOR	9,950	1,002	893.0%	2,545	291.0%	15,324	3,362	355.8%
S&P CONSUMER DSCRTNRY SE	2,287	421	443.2%	1,086	110.6%	4,173	1,112	275.3%
S&P TECHNOLOGY SECTOR	4,198	1,621	159.0%	349	1,102.9%	6,306	3,619	74.2%
S&P CONSUMER STAPLES SECT	5,281	966	446.7%	2,684	96.8%	9,940	1,634	508.3%
S&P ENERGY SECTOR	5,820	2,985	95.0%	4,131	40.9%	12,826	5,957	115.3%
S&P FINANCIAL SECTOR	6,205	2,260	174.6%	1,961	216.4%	13,197	5,050	161.3%
S&P INDUSTRIAL SECTOR	3,733	4,267	-12.5%	438	752.3%	5,385	7,227	-25.5%
E-MINI NIFTY	0	28	-100.0%	0	0.0%	0	39	-100.0%
E-MICRO NIFTY	0	703	-100.0%	4	-100.0%	40	1,398	-97.1%
BESPOKE CUSTOM INDEXES	0	0	0.0%	0	0.0%	0	0	0.0%
IBOVESPA INDEX	2,544	0	-	2,858	-11.0%	7,675	0	-
Equity Index Options								
E-MINI S&P500	4,108,277	2,537,322	61.9%	3,977,829	3.3%	11,685,889	6,749,671	73.1%
S&P 500	611,879	569,655	7.4%	524,099	16.7%	1,652,607	1,762,017	-6.2%
E-MINI MIDCAP	74	26	184.6%	147	-49.7%	257	266	-3.4%
E-MINI NASDAQ 100	49,554	88,512	-44.0%	60,720	-18.4%	161,566	208,042	-22.3%
NASDAQ	18	12	50.0%	3	500.0%	45	47	-4.3%
EOM S&P 500	91,212	116,347	-21.6%	74,813	21.9%	222,372	223,355	-0.4%
EOM EMINI S&P	655,140	456,093	43.6%	492,067	33.1%	1,508,600	913,658	65.1%
EOW1 S&P 500	4,318	3,656	18.1%	4,815	-10.3%	13,731	12,337	11.3%
EOW1 EMINI S&P 500	263,837	99,613	164.9%	489,215	-46.1%	1,086,555	416,955	160.6%
EOW2 S&P 500	19,623	24,416	-19.6%	17,964	9.2%	44,445	48,347	-8.1%
EOW2 EMINI S&P 500	317,722	170,963	85.8%	361,154	-12.0%	1,011,445	457,196	121.2%
EOW4 EMINI S&P 500	554,568	206,581	168.5%	343,080	61.6%	1,108,722	550,802	101.3%



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FX Futures								
AUSTRALIAN DOLLAR	2,163,268	3,290,369	-34.3%	1,933,505	11.9%	5,952,733	8,010,529	-25.7%
BRITISH POUND	2,948,162	2,445,640	20.5%	2,647,463	11.4%	8,055,842	6,144,091	31.1%
BRAZIL REAL	32,422	13,182	146.0%	51,789	-37.4%	134,210	40,627	230.3%
CANADIAN DOLLAR	1,815,406	2,203,318	-17.6%	1,439,475	26.1%	4,727,071	5,434,948	-13.0%
E-MINI EURO FX	109,111	97,424	12.0%	99,797	9.3%	316,372	287,913	9.9%
EURO FX	6,391,673	6,055,013	5.6%	6,088,931	5.0%	18,156,155	17,650,572	2.9%
E-MINI JAPANESE YEN	28,387	14,097	101.4%	35,394	-19.8%	92,376	27,560	235.2%
JAPANESE YEN	3,820,248	2,609,437	46.4%	4,175,657	-8.5%	11,827,249	5,827,633	103.0%
MEXICAN PESO	1,100,910	1,237,340	-11.0%	756,582	45.5%	2,530,286	2,675,680	-5.4%
NEW ZEALND DOLLAR	302,687	328,632	-7.9%	302,428	0.1%	917,390	661,140	38.8%
NKR/USD CROSS RATE	1,633	1,710	-4.5%	568	187.5%	2,525	3,812	-33.8%
RUSSIAN RUBLE	31,845	37,241	-14.5%	18,734	70.0%	55,833	104,682	-46.7%
S.AFRICAN RAND	34,478	20,419	68.9%	4,546	658.4%	47,588	29,035	63.9%
SWISS FRANC	850,379	1,034,252	-17.8%	643,898	32.1%	2,261,739	2,361,084	-4.2%
AD/CD CROSS RATES	97	310	-68.7%	80	21.3%	247	755	-67.3%
AD/JY CROSS RATES	2,706	3,137	-13.7%	1,406	92.5%	4,819	5,449	-11.6%
AD/NE CROSS RATES	34	21	61.9%	29	17.2%	103	71	45.1%
BP/JY CROSS RATES	2,498	3,912	-36.1%	1,088	129.6%	6,145	5,881	4.5%
BP/SF CROSS RATES	294	392	-25.0%	144	104.2%	609	711	-14.3%
CD/JY CROSS RATES	118	139	-15.1%	58	103.4%	257	327	-21.4%
EC/AD CROSS RATES	1,349	787	71.4%	871	54.9%	2,724	1,929	41.2%
EC/CD CROSS RATES	1,367	929	47.1%	256	434.0%	2,022	1,813	11.5%
EC/NOK CROSS RATES	47	422	-88.9%	63	-25.4%	144	741	-80.6%
EC/SEK CROSS RATES	296	1,162	-74.5%	16	1,750.0%	343	1,549	-77.9%
EFX/BP CROSS RATES	107,676	48,190	123.4%	111,913	-3.8%	279,443	79,486	251.6%
EFX/JY CROSS RATES	95,507	36,121	164.4%	131,873	-27.6%	317,882	69,469	357.6%
EFX/SF CROSS RATES	50,931	33,266	53.1%	35,814	42.2%	133,857	56,575	136.6%
SF/JY CROSS RATES	104	408	-74.5%	476	-78.2%	1,541	720	114.0%
SKR/USD CROSS RATES	691	531	30.1%	529	30.6%	1,743	2,123	-17.9%
CZECK KORUNA (US)	250	35	614.3%	0	0.0%	250	48	420.8%
CZECK KORUNA (EC)	6	0	-	0	0.0%	6	0	-
HUNGARIAN FORINT (US)	112	65	72.3%	109	2.8%	339	118	187.3%
HUNGARIAN FORINT (EC)	183	0	-	12	1,425.0%	195	0	-
POLISH ZLOTY (US)	1,766	2,003	-11.8%	1,885	-6.3%	4,060	3,662	10.9%
POLISH ZLOTY (EC)	7,425	6,169	20.4%	2,101	253.4%	12,699	8,916	42.4%
SHEKEL	1,400	838	67.1%	470	197.9%	2,339	2,151	8.7%
RMB USD	610	402	51.7%	343	77.8%	1,020	777	31.3%
KOREAN WON	815	461	76.8%	310	162.9%	1,462	1,808	-19.1%
TURKISH LIRA	4,834	2,699	79.1%	4,374	10.5%	12,404	4,035	207.4%
TURKISH LIRA (EU)	10,505	4,643	126.3%	214	4,808.9%	11,225	7,205	55.8%
E-MICRO EUR/USD	209,523	113,091	85.3%	192,792	8.7%	569,644	409,398	39.1%
E-MICRO GBP/USD	54,028	24,939	116.6%	49,568	9.0%	136,526	68,092	100.5%
E-MICRO USD/CAD	1	349	-99.7%	1	0.0%	9	1,089	-99.2%
E-MICRO USD/CHF	0	212	-100.0%	0	0.0%	0	637	-100.0%
E-MICRO USD/JPY	8	3,301	-99.8%	13	-38.5%	32	6,847	-99.5%
E-MICRO AUD/USD	18,479	17,920	3.1%	20,040	-7.8%	56,122	49,762	12.8%
EUR/USD REALIZED VOL	0	0	0.0%	0	-	0	0	0.0%
FX\$INDEX	0	0	0.0%	0	-	0	0	0.0%
MICRO CHF/USD	6,689	4,156	60.9%	5,886	13.6%	17,883	10,647	68.0%
MICRO CAD/USD	4,912	4,363	12.6%	3,566	37.7%	12,193	10,045	21.4%
MICRO JYP/USD	12,305	8,548	44.0%	14,921	-17.5%	36,790	13,108	180.7%
INDIAN RUPEE	9,844	0	-	2,169	353.8%	12,092	0	-

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FX Futures								
RMB JY	0	0	-	0	0.0%	0	0	-
FX Options								
AUSTRALIAN DOLLAR	119,081	101,888	16.9%	118,139	0.8%	334,338	246,181	35.8%
BRITISH POUND	139,300	40,870	240.8%	165,768	-16.0%	412,896	118,366	248.8%
CANADIAN DOLLAR	81,922	49,809	64.5%	93,743	-12.6%	263,279	132,166	99.2%
EURO FX	582,801	526,301	10.7%	728,678	-20.0%	1,820,326	1,421,218	28.1%
JAPANESE YEN	249,600	151,889	64.3%	343,976	-27.4%	967,664	401,742	140.9%
MEXICAN PESO	546	0	0.0%	27	1,922.2%	609	750	-18.8%
NEW ZEALND DOLLAR	0	0	-	6	-100.0%	19	0	-
RUSSIAN RUBLE	0	0	0.0%	0	0.0%	593	0	0.0%
SWISS FRANC	10,574	6,944	52.3%	11,079	-4.6%	34,004	24,506	38.8%
EFX/BP CROSS RATES	0	0	-	0	0.0%	0	0	-
EFX/SF CROSS RATES	0	560	-100.0%	0	0.0%	0	810	-100.0%
JAPANESE YEN (EU)	3,867	509	659.7%	4,551	-15.0%	10,975	690	1,490.6%
EURO FX (EU)	7,044	4,682	50.4%	9,192	-23.4%	24,772	12,509	98.0%
SWISS FRANC (EU)	840	104	707.7%	658	27.7%	2,178	147	1,381.6%
CANADIAN DOLLAR (EU)	1,447	1,682	-14.0%	2,513	-42.4%	5,047	3,726	35.5%
BRITISH POUND (EU)	3,963	190	1,985.8%	3,019	31.3%	8,443	237	3,462.4%
AUSTRALIAN DLR (EU)	1,003	28	3,482.1%	151	564.2%	1,264	223	466.8%



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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,249,327	1,516,870	-17.6%	1,069,492	16.8%	3,802,922	3,774,840	0.7%
FEEDER CATTLE	175,594	214,704	-18.2%	164,860	6.5%	501,059	483,528	3.6%
LEAN HOGS	1,017,485	1,093,713	-7.0%	807,974	25.9%	2,824,484	2,717,162	3.9%
PORK BELLIES	0	0	0.0%	0	-	0	0	0.0%
LUMBER	18,671	25,208	-25.9%	29,842	-37.4%	74,732	79,479	-6.0%
WOOD PULP	0	0	0.0%	0	0.0%	0	0	0.0%
MILK	25,964	31,079	-16.5%	20,654	25.7%	68,800	85,796	-19.8%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	420	568	-26.1%	652	-35.6%	1,795	2,739	-34.5%
BUTTER CS	1,701	1,992	-14.6%	1,680	1.2%	4,969	7,784	-36.2%
CLASS IV MILK	912	195	367.7%	516	76.7%	2,023	673	200.6%
DRY WHEY	1,089	1,084	0.5%	1,189	-8.4%	3,492	5,061	-31.0%
GSCI EXCESS RETURN FUT	356	549	-35.2%	578	-38.4%	1,619	8,921	-81.9%
GOLDMAN SACHS	25,351	30,515	-16.9%	33,617	-24.6%	87,522	82,889	5.6%
HDD WEATHER	1,658	826	100.7%	1,801	-7.9%	5,737	4,657	23.2%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	850	-100.0%
CDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
HDD WEATHER EUROPEAN	850	375	126.7%	950	-10.5%	3,250	3,075	5.7%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
WKLY AVG TEMP	0	0	0.0%	1,050	-100.0%	1,650	0	0.0%
HOUSING INDEX	26	60	-56.7%	7	271.4%	41	122	-66.4%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
HARD WOOD PULP	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	160	0	0.0%	0	0.0%	200	0	0.0%
CASH-SETTLED CHEESE	2,736	3,606	-24.1%	2,963	-7.7%	8,903	9,806	-9.2%
OTC SP GSCI ER SWAP	2,821	0	0.0%	0	0.0%	3,250	4,694	-30.8%
OTC SP GSCI ER 3MTH SWAP	0	11,280	-100.0%	0	0.0%	0	16,920	-100.0%
SEAS SNOWFALL	0	0	0.0%	0	-	0	0	0.0%
S&P GSCI ENHANCED ER SWAP	8,652	0	-	0	0.0%	16,248	0	-



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Commodities and Alternative Investments								
Options								
LIVE CATTLE	263,355	389,704	-32.4%	254,348	3.5%	855,724	892,074	-4.1%
FEEDER CATTLE	22,714	17,594	29.1%	17,517	29.7%	58,539	44,384	31.9%
LEAN HOGS	148,748	124,917	19.1%	129,181	15.1%	377,777	304,278	24.2%
LUMBER	837	571	46.6%	932	-10.2%	2,669	1,788	49.3%
MILK	21,119	24,906	-15.2%	23,297	-9.3%	74,773	79,940	-6.5%
MLK MID	59	239	-75.3%	33	78.8%	178	558	-68.1%
NFD MILK	162	0	0.0%	150	8.0%	420	1,075	-60.9%
BUTTER CS	642	166	286.7%	1,141	-43.7%	2,837	2,691	5.4%
CLASS IV MILK	1,138	504	125.8%	618	84.1%	2,235	1,849	20.9%
DRY WHEY	186	74	151.4%	110	69.1%	544	386	40.9%
HDD WEATHER	750	550	36.4%	750	0.0%	1,616	8,300	-80.5%
CDD WEATHER	0	0	0.0%	0	0.0%	0	0	0.0%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	0	2,790	-100.0%
CDD SEASONAL STRIP	8,000	8,100	-1.2%	3,000	166.7%	11,000	15,600	-29.5%
HDD WEATHER EUROPEAN	500	0	0.0%	500	0.0%	1,000	500	100.0%
CAT WEATHER EUROPEAN	0	0	0.0%	0	-	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	500	0	0.0%
CAT EURO SEASONAL STRIP	1,000	0	0.0%	0	-	1,000	0	0.0%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	5,614	-100.0%
SBIN M HURR	0	0	0.0%	0	0.0%	0	0	0.0%
SBIN M HURR EVENT2	0	0	0.0%	0	0.0%	0	500	-100.0%
LV CATL CSO	272	5	5,340.0%	83	227.7%	595	270	120.4%
SBIN HURR	0	0	0.0%	0	0.0%	0	1,000	-100.0%
CASH-SETTLED CHEESE	2,178	558	290.3%	1,819	19.7%	6,188	3,546	74.5%
SEAS SNOWFALL	0	0	0.0%	0	0.0%	0	0	0.0%
SNOWFALL	0	0	0.0%	0	0.0%	0	0	0.0%
LN HOGS CSO	0	0	0.0%	0	0.0%	0	0	0.0%



CME Exchange Volume Report - Monthly

	VOLUME MAR 2013	VOLUME MAR 2012	% CHG	VOLUME FEB 2013	% CHG	VOLUME Y.T.D 2013	VOLUME Y.T.D 2012	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	37,527,997	46,508,069	-19.3%	32,152,799	16.7%	110,485,165	126,303,326	-12.5%
Equity Index Futures	51,418,855	52,702,853	-2.4%	42,145,274	22.0%	130,187,300	130,208,003	0.0%
FX Futures	20,238,019	19,711,995	2.7%	18,782,157	7.8%	56,716,538	50,085,250	13.2%
Commodities and Alternative Invest	2,533,773	2,932,624	-13.6%	2,137,825	18.5%	7,412,696	7,288,996	1.7%
TOTAL FUTURES	111,718,644	121,855,541	-8.3%	95,218,055	17.3%	304,801,699	313,885,575	-2.9%
TOTAL OPTIONS GROUP								
Equity Index Options	6,676,222	4,273,196	56.2%	6,345,906	5.2%	18,496,234	11,342,693	63.1%
Interest Rate Options	7,898,242	16,991,052	-53.5%	7,025,381	12.4%	24,002,260	50,300,618	-52.3%
FX Options	1,201,988	885,456	35.7%	1,481,500	-18.9%	3,886,407	2,363,271	64.5%
Commodities and Alternative Invest	471,660	567,888	-16.9%	433,479	8.8%	1,397,595	1,367,143	2.2%
TOTAL OPTIONS	16,248,112	22,717,592	-28.5%	15,286,266	6.3%	47,782,496	65,373,725	-26.9%
TOTAL COMBINED								
Interest Rate	45,426,239	63,499,121	-28.5%	39,178,180	15.9%	134,487,425	176,603,944	-23.8%
Equity Index	58,095,077	56,976,049	2.0%	48,491,180	19.8%	148,683,534	141,550,696	5.0%
FX	21,440,007	20,597,451	4.1%	20,263,657	5.8%	60,602,945	52,448,521	15.5%
Commodities and Alternative Invest	3,005,433	3,500,512	-14.1%	2,571,304	16.9%	8,810,291	8,656,139	1.8%
GRAND TOTAL	127,966,756	144,573,133	-11.5%	110,504,321	15.8%	352,584,195	379,259,300	-7.0%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.