



CME Exchange Open Interest Report - Monthly

| | Open Interest APR 2013 | Open Interest APR 2012 | % CHG | Open Interest MAR 2013 | % CHG |
|------------------------------|---------------------------|---------------------------|---------|---------------------------|--------|
| Interest Rate Futures | | | | | |
| EUROYEN | 0 | 516 | -100.0% | 0 | - |
| EURODOLLARS | 9,474,135 | 8,811,377 | 7.5% | 9,086,935 | 4.3% |
| EMINI ED | 3 | 7 | -57.1% | 3 | 0.0% |
| 3-MONTH OIS | 0 | 0 | - | 0 | - |
| 1-MONTH EURODOLLAR | 428 | 18,050 | -97.6% | 1,508 | -71.6% |
| EURO BONDS | 96 | 532 | -82.0% | 96 | 0.0% |
| SOVEREIGN YIELD FUTURE | 0 | 0 | - | 0 | - |
| Interest Rate Options | | | | | |
| EURODOLLARS | 5,621,585 | 9,498,667 | -40.8% | 4,276,783 | 31.4% |
| EURO MIDCURVE | 6,635,862 | 8,765,630 | -24.3% | 6,280,337 | 5.7% |
| TOMMI MIDCURVE | 0 | 0 | - | 0 | - |
| EURODOLLAR SPRD OPTIONS | 0 | 0 | - | 0 | - |
| Equity Index Futures | | | | | |
| E-MINI S&P500 | 3,081,062 | 2,858,216 | 7.8% | 2,954,066 | 4.3% |
| S&P 500 | 173,622 | 241,255 | -28.0% | 160,198 | 8.4% |
| S&P 600 SMALLCAP EMINI | 41 | 63 | -34.9% | 47 | -12.8% |
| 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 | 114,962 | 98,209 | 17.1% | 121,814 | -5.6% |
| S&P 400 MIDCAP | 1,392 | 1,918 | -27.4% | 625 | 122.7% |
| S&P 500 GROWTH | 42 | 49 | -14.3% | 43 | -2.3% |
| S&P 500/VALUE | 47 | 43 | 9.3% | 47 | 0.0% |
| IWM-RUSSELL | 0 | 0 | - | 0 | - |
| E-MINI NASDAQ 100 | 390,708 | 409,100 | -4.5% | 361,199 | 8.2% |
| NASDAQ | 8,775 | 16,507 | -46.8% | 4,016 | 118.5% |
| QQQ-NASDAQ | 0 | 0 | - | 0 | - |
| NIKKEI 225 (\$) STOCK | 76,763 | 62,491 | 22.8% | 68,649 | 11.8% |
| NIKKEI 225 (YEN) STOCK | 87,414 | 105,075 | -16.8% | 71,948 | 21.5% |
| S&P FIN SECT INDEX | 0 | 0 | - | 0 | - |
| E-MICRO NIFTY | 0 | 37 | -100.0% | 0 | - |
| E-MINI NIFTY | 0 | 1 | -100.0% | 0 | - |
| S&P CONSUMER DSCRTNRY SE | 1,306 | 436 | 199.5% | 830 | 57.3% |
| S&P ENERGY SECTOR | 1,183 | 1,198 | -1.3% | 943 | 25.5% |
| S&P MATERIALS SECTOR | 1,401 | 956 | 46.5% | 997 | 40.5% |
| S&P UTILITIES SECTOR | 1,162 | 993 | 17.0% | 1,193 | -2.6% |
| S&P HEALTH CARE SECTOR | 2,292 | 469 | 388.7% | 3,110 | -26.3% |
| S&P CONSUMER STAPLES SECT | 1,984 | 1,136 | 74.6% | 2,116 | -6.2% |
| S&P FINANCIAL SECTOR | 2,892 | 1,022 | 183.0% | 2,536 | 14.0% |
| IBOVESPA INDEX | 252 | 0 | - | 585 | -56.9% |
| S&P INDUSTRIAL SECTOR | 604 | 1,773 | -65.9% | 690 | -12.5% |
| BESPOKE CUSTOM INDEXES | 0 | 0 | - | 0 | - |
| S&P TECHNOLOGY SECTOR | 1,591 | 1,825 | -12.8% | 1,221 | 30.3% |

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.



CME Exchange Open Interest Report - Monthly

| | Open Interest APR 2013 | Open Interest APR 2012 | % CHG | Open Interest MAR 2013 | % CHG |
|-----------------------------|---------------------------|---------------------------|-----------|---------------------------|-----------|
| Equity Index Options | | | | | |
| E-MINI S&P500 | 2,274,415 | 1,426,232 | 59.5% | 2,298,618 | -1.1% |
| S&P 500 | 440,489 | 412,977 | 6.7% | 411,891 | 6.9% |
| E-MINI MIDCAP | 144 | 10 | 1,340.0% | 127 | 13.4% |
| E-MINI NASDAQ 100 | 46,948 | 48,718 | -3.6% | 37,339 | 25.7% |
| NASDAQ | 20 | 41 | -51.2% | 4 | 400.0% |
| EOM S&P 500 | 6,372 | 8,423 | -24.3% | 2,857 | 123.0% |
| EOM EMINI S&P | 44,449 | 67,423 | -34.1% | 42,587 | 4.4% |
| EOW1 S&P 500 | 2,971 | 3,226 | -7.9% | 3,932 | -24.4% |
| EOW1 EMINI S&P 500 | 112,094 | 29,546 | 279.4% | 112,889 | -0.7% |
| EOW2 S&P 500 | 491 | 0 | #DIV/0 | 433 | 13.4% |
| EOW2 EMINI S&P 500 | 25,080 | 563 | 4,354.7% | 19,824 | 26.5% |
| EOW4 EMINI S&P 500 | 6,052 | 0 | #DIV/0 | 7,387 | -18.1% |
| FX Futures | | | | | |
| AUSTRALIAN DOLLAR | 159,229 | 153,620 | 3.7% | 194,940 | -18.3% |
| BRITISH POUND | 189,304 | 190,634 | -0.7% | 207,784 | -8.9% |
| BRAZIL REAL | 44,186 | 20,552 | 115.0% | 42,109 | 4.9% |
| CANADIAN DOLLAR | 161,550 | 160,259 | 0.8% | 163,289 | -1.1% |
| E-MINI EURO FX | 5,828 | 9,024 | -35.4% | 5,272 | 10.5% |
| EURO FX | 222,892 | 282,418 | -21.1% | 224,370 | -0.7% |
| E-MINI JAPANESE YEN | 2,028 | 1,106 | 83.4% | 1,274 | 59.2% |
| JAPANESE YEN | 198,945 | 140,788 | 41.3% | 217,971 | -8.7% |
| MEXICAN PESO | 170,603 | 155,385 | 9.8% | 177,831 | -4.1% |
| NEW ZEALND DOLLAR | 46,621 | 20,220 | 130.6% | 36,389 | 28.1% |
| NKR/USD CROSS RATE | 1,103 | 494 | 123.3% | 608 | 81.4% |
| RUSSIAN RUBLE | 57,500 | 125,947 | -54.3% | 57,499 | 0.0% |
| S.AFRICAN RAND | 13,163 | 9,268 | 42.0% | 14,622 | -10.0% |
| SWISS FRANC | 50,904 | 41,159 | 23.7% | 52,279 | -2.6% |
| AD/CD CROSS RATES | 17 | 46 | -63.0% | 15 | 13.3% |
| AD/JY CROSS RATES | 702 | 619 | 13.4% | 687 | 2.2% |
| AD/NE CROSS RATES | 17 | 0 | - | 1 | 1,600.0% |
| BP/JY CROSS RATES | 769 | 1,502 | -48.8% | 1,229 | -37.4% |
| BP/SF CROSS RATES | 66 | 562 | -88.3% | 58 | 13.8% |
| CD/JY CROSS RATES | 8 | 58 | -86.2% | 13 | -38.5% |
| EC/AD CROSS RATES | 283 | 103 | 174.8% | 273 | 3.7% |
| EC/CD CROSS RATES | 387 | 264 | 46.6% | 338 | 14.5% |
| EC/NOK CROSS RATES | 77 | 63 | 22.2% | 5 | 1,440.0% |
| EC/SEK CROSS RATES | 164 | 379 | -56.7% | 144 | 13.9% |
| EFX/BP CROSS RATES | 14,093 | 14,615 | -3.6% | 12,738 | 10.6% |
| EFX/JY CROSS RATES | 7,470 | 4,818 | 55.0% | 4,876 | 53.2% |
| EFX/SF CROSS RATES | 12,508 | 7,708 | 62.3% | 10,941 | 14.3% |
| SF/JY CROSS RATES | 35 | 145 | -75.9% | 36 | -2.8% |
| SKR/USD CROSS RATES | 462 | 74 | 524.3% | 147 | 214.3% |
| CZECK KORUNA (US) | 817 | 39 | 1,994.9% | 250 | 226.8% |
| CZECK KORUNA (EC) | 1,762 | 0 | - | 4 | 43,950.0% |
| HUNGARIAN FORINT (US) | 2,257 | 5 | 45,040.0% | 34 | 6,538.2% |
| HUNGARIAN FORINT (EC) | 1,377 | 0 | - | 14 | 9,735.7% |
| POLISH ZLOTY (US) | 868 | 416 | 108.7% | 619 | 40.2% |
| POLISH ZLOTY (EC) | 2,430 | 1,826 | 33.1% | 2,532 | -4.0% |

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.

CME Exchange Open Interest Report - Monthly

| | Open Interest APR 2013 | Open Interest APR 2012 | % CHG | Open Interest MAR 2013 | % CHG |
|----------------------|---------------------------|---------------------------|----------|---------------------------|--------|
| FX Futures | | | | | |
| SHEKEL | 795 | 404 | 96.8% | 587 | 35.4% |
| RMB USD | 558 | 377 | 48.0% | 365 | 52.9% |
| KOREAN WON | 90 | 129 | -30.2% | 98 | -8.2% |
| TURKISH LIRA | 4,399 | 1,625 | 170.7% | 1,397 | 214.9% |
| TURKISH LIRA (EU) | 2,460 | 3,583 | -31.3% | 3,424 | -28.2% |
| E-MICRO EUR/USD | 4,652 | 6,575 | -29.2% | 2,339 | 98.9% |
| E-MICRO GBP/USD | 2,386 | 3,156 | -24.4% | 1,536 | 55.3% |
| E-MICRO USD/CAD | 6 | 33 | -81.8% | 6 | 0.0% |
| E-MICRO USD/CHF | 0 | 56 | -100.0% | 0 | - |
| E-MICRO USD/JPY | 2 | 431 | -99.5% | 4 | -50.0% |
| E-MICRO AUD/USD | 1,323 | 1,721 | -23.1% | 652 | 102.9% |
| EUR/USD REALIZED VOL | 0 | 0 | - | 0 | - |
| MICRO CHF/USD | 1,979 | 496 | 299.0% | 1,064 | 86.0% |
| MICRO JYP/USD | 1,434 | 821 | 74.7% | 734 | 95.4% |
| FX\$INDEX | 0 | 0 | - | 0 | - |
| MICRO CAD/USD | 565 | 462 | 22.3% | 512 | 10.4% |
| INDIAN RUPEE | 401 | 0 | - | 175 | 129.1% |
| RMB JY | 0 | 0 | - | 0 | - |
| FX Options | | | | | |
| AUSTRALIAN DOLLAR | 97,042 | 55,242 | 75.7% | 79,970 | 21.3% |
| BRITISH POUND | 70,108 | 27,035 | 159.3% | 78,115 | -10.3% |
| CANADIAN DOLLAR | 48,211 | 44,110 | 9.3% | 57,556 | -16.2% |
| EURO FX | 254,257 | 302,370 | -15.9% | 254,253 | 0.0% |
| JAPANESE YEN | 179,583 | 86,267 | 108.2% | 157,832 | 13.8% |
| MEXICAN PESO | 785 | 0 | - | 389 | 101.8% |
| NEW ZEALND DOLLAR | 5 | 0 | - | 0 | - |
| RUSSIAN RUBLE | 1,186 | 5,100 | -76.7% | 1,186 | 0.0% |
| SWISS FRANC | 8,408 | 3,523 | 138.7% | 6,836 | 23.0% |
| EFX/BP CROSS RATES | 0 | 0 | - | 0 | - |
| EFX/SF CROSS RATES | 0 | 60 | -100.0% | 0 | - |
| JAPANESE YEN (EU) | 3,081 | 167 | 1,744.9% | 4,248 | -27.5% |
| EURO FX (EU) | 4,591 | 2,355 | 94.9% | 5,718 | -19.7% |
| SWISS FRANC (EU) | 1,223 | 133 | 819.5% | 1,103 | 10.9% |
| CANADIAN DOLLAR (EU) | 1,084 | 1,435 | -24.5% | 1,166 | -7.0% |
| BRITISH POUND (EU) | 2,105 | 209 | 907.2% | 2,830 | -25.6% |
| AUSTRALIAN DLR (EU) | 1,114 | 89 | 1,151.7% | 791 | 40.8% |



CME Exchange Open Interest Report - Monthly

| | Open Interest APR 2013 | Open Interest APR 2012 | % CHG | Open Interest MAR 2013 | % CHG |
|--|---------------------------|---------------------------|----------|---------------------------|---------|
| Commodities and Alternative Investments | | | | | |
| Futures | | | | | |
| LIVE CATTLE | 327,103 | 344,470 | -5.0% | 330,341 | -1.0% |
| FEEDER CATTLE | 35,533 | 40,899 | -13.1% | 41,606 | -14.6% |
| LEAN HOGS | 236,732 | 271,662 | -12.9% | 234,622 | 0.9% |
| PORK BELLIES | 0 | 0 | - | 0 | - |
| LUMBER | 6,164 | 8,954 | -31.2% | 8,376 | -26.4% |
| WOOD PULP | 0 | 340 | -100.0% | 0 | - |
| MILK | 24,303 | 30,145 | -19.4% | 23,766 | 2.3% |
| MLK MID | 0 | 0 | - | 0 | - |
| NFD MILK | 1,448 | 2,614 | -44.6% | 1,255 | 15.4% |
| BUTTER CS | 4,595 | 5,632 | -18.4% | 4,334 | 6.0% |
| CLASS IV MILK | 2,331 | 1,272 | 83.3% | 1,659 | 40.5% |
| DRY WHEY | 1,672 | 2,521 | -33.7% | 1,683 | -0.7% |
| GSCI EXCESS RETURN FUT | 23,977 | 29,150 | -17.7% | 25,873 | -7.3% |
| GOLDMAN SACHS | 9,215 | 8,735 | 5.5% | 9,532 | -3.3% |
| HOUSING INDEX | 109 | 124 | -12.1% | 102 | 6.9% |
| HDD WEATHER | 2,502 | 450 | 456.0% | 1,906 | 31.3% |
| CDD WEATHER | 400 | 1,001 | -60.0% | 0 | - |
| HDD SEASONAL STRIP | 0 | 0 | - | 500 | -100.0% |
| CDD SEASONAL STRIP | 0 | 11 | -100.0% | 0 | - |
| HDD WEATHER EUROPEAN | 300 | 100 | 200.0% | 1,850 | -83.8% |
| CAT WEATHER EUROPEAN | 2,950 | 0 | - | 0 | - |
| HDD EURO SEASONAL STRIP | 0 | 0 | - | 1,500 | -100.0% |
| WKLY AVG TEMP | 450 | 0 | - | 0 | - |
| PACIFIC RIM DAT SS WTHR | 0 | 0 | - | 0 | - |
| HARD WOOD PULP | 0 | 0 | - | 0 | - |
| USD CRUDE PALM OIL | 640 | 54 | 1,085.2% | 160 | 300.0% |
| OTC SP GSCI ER SWAP | 2,027 | 0 | - | 2,896 | -30.0% |
| OTC SP GSCI ER 3MTH SWAP | 0 | 5,640 | -100.0% | 0 | - |
| CASH-SETTLED CHEESE | 5,720 | 10,441 | -45.2% | 5,942 | -3.7% |
| SEAS SNOWFALL | 0 | 0 | - | 0 | - |
| S&P GSCI ENHANCED ER SWAP | 13,072 | 0 | - | 13,072 | 0.0% |



CME Exchange Open Interest Report - Monthly

| | Open Interest APR 2013 | Open Interest APR 2012 | % CHG | Open Interest MAR 2013 | % CHG |
|--|---------------------------|---------------------------|---------------|---------------------------|--------------|
| Commodities and Alternative Investments | | | | | |
| Options | | | | | |
| LIVE CATTLE | 221,525 | 318,805 | -30.5% | 277,380 | -20.1% |
| FEEDER CATTLE | 19,791 | 27,797 | -28.8% | 26,252 | -24.6% |
| LEAN HOGS | 114,593 | 181,272 | -36.8% | 144,859 | -20.9% |
| LUMBER | 749 | 625 | 19.8% | 1,298 | -42.3% |
| MILK | 68,749 | 76,364 | -10.0% | 68,476 | 0.4% |
| MLK MID | 730 | 1,240 | -41.1% | 738 | -1.1% |
| NFD MILK | 501 | 1,184 | -57.7% | 436 | 14.9% |
| BUTTER CS | 4,374 | 2,389 | 83.1% | 3,131 | 39.7% |
| CLASS IV MILK | 3,954 | 2,870 | 37.8% | 2,643 | 49.6% |
| DRY WHEY | 556 | 481 | 15.6% | 524 | 6.1% |
| HDD WEATHER | 500 | 550 | -9.1% | 1,500 | -66.7% |
| CDD WEATHER | 300 | 3,500 | -91.4% | 0 | - |
| HDD SEASONAL STRIP | 0 | 4,500 | -100.0% | 31,350 | -100.0% |
| CDD SEASONAL STRIP | 21,500 | 25,100 | -14.3% | 11,000 | 95.5% |
| HDD WEATHER EUROPEAN | 500 | 0 | - | 1,000 | -50.0% |
| CAT WEATHER EUROPEAN | 0 | 0 | - | 0 | - |
| HDD EURO SEASONAL STRIP | 500 | 0 | - | 20,000 | -97.5% |
| CAT EURO SEASONAL STRIP | 1,000 | 0 | - | 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 | 0 | 560 | -100.0% | 81 | -100.0% |
| SBIN HURR | 0 | 1,000 | -100.0% | 0 | - |
| SNOWFALL | 0 | 0 | - | 0 | - |
| CASH-SETTLED CHEESE | 8,085 | 3,320 | 143.5% | 7,463 | 8.3% |
| SEAS SNOWFALL | 0 | 0 | - | 0 | - |
| LN HOGS CSO | 0 | 0 | - | 0 | - |
| TOTAL FUTURES GROUP | | | | | |
| Interest Rate Futures | 9,474,662 | 8,830,482 | 7.3% | 9,088,542 | 4.2% |
| Equity Index Futures | 3,949,495 | 3,802,772 | 3.9% | 3,756,873 | 5.1% |
| FX Futures | 1,391,475 | 1,363,985 | 2.0% | 1,444,084 | -3.6% |
| Commodities and Alternative Invest | 701,243 | 764,215 | -8.2% | 710,975 | -1.4% |
| TOTAL FUTURES | 15,516,875 | 14,761,454 | 5.1% | 15,000,474 | 3.4% |
| TOTAL OPTIONS GROUP | | | | | |
| Interest Rate Options | 12,257,447 | 18,264,297 | -32.9% | 10,557,120 | 16.1% |
| Equity Index Options | 2,959,525 | 1,997,159 | 48.2% | 2,937,888 | 0.7% |
| FX Options | 672,783 | 528,095 | 27.4% | 651,993 | 3.2% |
| Commodities and Alternative Invest | 467,907 | 652,057 | -28.2% | 599,131 | -21.9% |
| TOTAL OPTIONS | 16,357,662 | 21,441,608 | -23.7% | 14,746,132 | 10.9% |



CME Exchange Open Interest Report - Monthly

| | Open Interest APR 2013 | Open Interest APR 2012 | % CHG | Open Interest MAR 2013 | % CHG |
|------------------------------------|---------------------------|---------------------------|---------------|---------------------------|-------------|
| TOTAL COMBINED | | | | | |
| Interest Rate | 21,732,109 | 27,094,779 | -19.8% | 19,645,662 | 10.6% |
| Equity Index | 6,909,020 | 5,799,931 | 19.1% | 6,694,761 | 3.2% |
| FX | 2,064,258 | 1,892,080 | 9.1% | 2,096,077 | -1.5% |
| Commodities and Alternative Invest | 1,169,150 | 1,416,272 | -17.4% | 1,310,106 | -10.8% |
| GRAND TOTAL | 31,874,537 | 36,203,062 | -12.0% | 29,746,606 | 7.2% |