

CME Exchange ADV Report - Monthly

May 2013

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	ADV MAY 2013	ADV MAY 2012	% CHG	ADV APR 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	2,335,085	1,852,563.45	26.0%	1,374,350.86	69.9%	1,846,987	1,685,527	9.6%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	11	597.5	-98.1%	58.36	-80.8%	73	438	-83.3%
EURO BONDS	0	132.55	-100.0%	1.82	-100.0%	0	34	-98.9%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	99,575	278,403.77	-64.2%	110,413.95	-9.8%	86,007	190,830	-54.9%
EURO MIDCURVE	463,378	365,432.59	26.8%	206,830.59	124.0%	330,979	360,432	-8.2%
TOMMI MIDCURVE	0	0	-	0	-	0	14	-100.0%
Equity Index Futures								
E-MINI S&P500	1,904,604	2,156,690.14	-11.7%	1,874,644.77	1.6%	1,861,802	1,874,620	-0.7%
S&P 500	10,575	13,716.32	-22.9%	9,265.55	14.1%	15,850	19,892	-20.3%
S&P 600 SMALLCAP EMINI	0	1.59	-74.3%	0.45	-10.0%	2	7	-75.4%
E-MINI MIDCAP	18,346	27,865.86	-34.2%	19,745.73	-7.1%	19,852	25,838	-23.2%
S&P 400 MIDCAP	46	81.32	-43.9%	133.36	-65.8%	80	96	-16.6%
S&P 500 GROWTH	1	0.36	62.5%	0.23	160.0%	1	2	-28.2%
S&P 500/VALUE	1	0.41	55.6%	0.36	75.0%	2	2	-26.4%
E-MINI NASDAQ 100	206,794	292,208.73	-29.2%	237,545.27	-12.9%	225,700	251,110	-10.1%
NASDAQ	596	1,366.73	-56.4%	1,306.5	-54.4%	1,029	1,313	-21.7%
NIKKEI 225 (\$) STOCK	20,429	5,527.82	269.6%	17,393.41	17.4%	17,173	6,681	157.0%
NIKKEI 225 (YEN) STOCK	59,852	24,631.91	143.0%	51,299.23	16.7%	47,109	22,682	107.7%
IBOVESPA INDEX	121	0	-	183.68	-34.2%	138	13	929.5%
S&P CONSUMER STAPLES SECT	138	42.09	227.4%	110.77	24.4%	148	101	46.4%
S&P CONSUMER DSCRTNRY SE	43	25.86	65.0%	67.82	-37.1%	64	63	1.2%
S&P HEALTH CARE SECTOR	345	108.55	217.8%	182.91	88.6%	259	101	157.2%
S&P UTILITIES SECTOR	204	64	219.4%	90.14	126.8%	154	99	56.1%
S&P INDUSTRIAL SECTOR	106	52.27	103.7%	72.95	45.9%	90	110	-18.8%
S&P TECHNOLOGY SECTOR	90	106.55	-15.8%	72.41	23.9%	95	98	-3.3%
S&P FINANCIAL SECTOR	203	87.14	133.1%	98.68	105.8%	191	97	97.3%
S&P ENERGY SECTOR	417	71.5	483.7%	577.59	-27.7%	334	100	234.2%
S&P MATERIALS SECTOR	133	33	304.1%	113.73	17.3%	105	83	26.5%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
E-MICRO NIFTY	0	46.59	-99.6%	0.14	33.3%	0	12	-96.1%
E-MINI NIFTY	0	0.41	-100.0%	0	-	0	0	-100.0%

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Equity Index Options								
E-MINI S&P500	243,240	162,601.45	49.6%	226,053.14	7.6%	211,638	141,211	49.9%
S&P 500	42,562	35,448.82	20.1%	38,893.45	9.4%	33,121	27,536	20.3%
E-MINI MIDCAP	2	3	-48.5%	1.73	-10.5%	3	2	75.1%
E-MINI NASDAQ 100	3,035	4,025.32	-24.6%	4,056.73	-25.2%	3,054	3,000	1.8%
NASDAQ	2	0.95	76.2%	6.36	-73.6%	2	1	95.0%
EOM S&P 500	4,515	3,358.05	34.4%	3,770.95	19.7%	3,891	3,152	23.5%
EOM EMINI S&P	36,061	19,726.41	82.8%	14,810.91	143.5%	25,267	20,143	25.4%
EOW1 EMINI S&P 500	23,453	9,207.91	154.7%	21,138.09	11.0%	19,880	11,497	72.9%
EOW2 EMINI S&P 500	18,824	13,030.64	44.5%	17,425.18	8.0%	17,394	13,902	25.1%
EOW1 S&P 500	406	344.64	17.7%	469.55	-13.6%	317	332	-4.4%
EOW2 S&P 500	1,009	1,018.09	-0.9%	522.64	93.0%	751	782	-4.0%
EOW4 EMINI S&P 500	29,487	16,305.64	80.8%	23,471.32	25.6%	21,864	11,813	85.1%
FX Futures								
AUSTRALIAN DOLLAR	141,532	152,436.05	-7.2%	105,293.05	34.4%	109,451	129,357	-15.4%
BRITISH POUND	121,749	114,124.18	6.7%	98,726.27	23.3%	124,099	103,424	20.0%
BRAZIL REAL	1,999	804.95	148.3%	1,208.64	65.4%	1,969	667	195.0%
CANADIAN DOLLAR	80,495	102,747.91	-21.7%	68,274.23	17.9%	76,923	90,116	-14.6%
E-MINI EURO FX	3,895	3,292.09	18.3%	3,626.18	7.4%	4,633	3,996	16.0%
EURO FX	275,266	295,909.05	-7.0%	249,095.41	10.5%	285,501	266,434	7.2%
E-MINI JAPANESE YEN	1,717	389.14	341.4%	1,831.91	-6.2%	1,639	486	237.0%
JAPANESE YEN	201,442	82,766.59	143.4%	205,024.23	-1.7%	199,707	92,967	114.8%
MEXICAN PESO	46,861	58,457.23	-19.8%	39,414.32	18.9%	42,580	45,387	-6.2%
NEW ZEALND DOLLAR	17,669	15,368.82	15.0%	12,645.14	39.7%	15,234	14,449	5.4%
NKR/USD CROSS RATE	46	12.55	265.6%	42.73	7.3%	43	32	32.6%
RUSSIAN RUBLE	1,013	771.95	31.2%	1,013.14	0.0%	965	1,241	-22.2%
S.AFRICAN RAND	471	342.95	37.4%	368.5	27.9%	635	648	-2.0%
SWISS FRANC	49,317	51,840.32	-4.9%	31,653.36	55.8%	38,876	39,175	-0.8%
AD/CD CROSS RATES	7	3.86	72.9%	2.73	145.0%	4	6	-26.5%
AD/JY CROSS RATES	145	64.36	124.8%	161.55	-10.4%	111	98	13.3%
AD/NE CROSS RATES	4	2.45	44.4%	2.55	39.3%	2	2	8.4%
BP/JY CROSS RATES	101	120.55	-16.0%	77.64	30.5%	97	126	-23.2%
BP/SF CROSS RATES	3	275.32	-99.1%	2.5	3.6%	7	88	-92.2%
CD/JY CROSS RATES	2	8.36	-81.0%	5.73	-72.2%	4	6	-36.1%
EC/AD CROSS RATES	56	28.68	93.7%	33.18	67.4%	45	38	19.4%
EC/CD CROSS RATES	22	29.45	-25.2%	18.73	17.7%	28	34	-16.5%
EC/NOK CROSS RATES	14	14.14	1.3%	7.27	96.9%	6	13	-54.0%
EC/SEK CROSS RATES	0	0.05	-100.0%	0.91	-100.0%	3	14	-75.5%
EFX/BP CROSS RATES	1,875	2,140.09	-12.4%	1,840.45	1.9%	3,473	1,822	90.6%
EFX/JY CROSS RATES	4,030	984.32	309.4%	4,924.77	-18.2%	4,951	1,455	240.2%
EFX/SF CROSS RATES	2,042	1,340.91	52.3%	1,131.64	80.5%	1,959	1,315	48.9%
SF/JY CROSS RATES	0	1.32	-93.1%	3.95	-97.7%	16	16	0.5%
SKR/USD CROSS RATES	101	7.95	1168.6%	50.27	100.7%	49	17	186.4%
CZECK KORUNA (US)	70	1.77	3836.0%	79.86	-12.6%	34	0	7593.2%
CZECK KORUNA (EC)	63	0.14	46354.3%	80.18	-21.0%	30	0	128267.5%
HUNGARIAN FORINT (US)	100	3.23	3012.6%	218.82	-54.1%	71	3	2161.6%
HUNGARIAN FORINT (EC)	189	0.09	207520.8%	398.14	-52.6%	126	0	454843.0%
POLISH ZLOTY (US)	66	59.18	11.7%	124.82	-47.1%	79	88	-9.9%

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FX Futures								
POLISH ZLOTY (EC)	68	27.73	143.4%	124.27	-45.7%	163	166	-1.8%
SHEKEL	36	51	-29.3%	22.73	58.6%	35	37	-5.5%
RMB USD	169	13.64	1139.3%	63.14	167.7%	59	16	263.4%
KOREAN WON	9	18.41	-52.8%	7.82	11.0%	18	32	-45.5%
TURKISH LIRA	311	83.23	273.2%	240.68	29.0%	236	155	51.9%
E-MICRO USD/CHF	0	3.09	-100.0%	0	-	0	3	-100.0%
TURKISH LIRA (EU)	201	79.32	153.1%	86.95	130.9%	169	119	41.5%
E-MICRO USD/JPY	0	57.64	-100.0%	0.27	-100.0%	0	42	-99.1%
E-MICRO AUD/USD	2,015	961.55	109.6%	1,141.41	76.6%	1,207	946	27.6%
E-MICRO EUR/USD	8,876	6,582.59	34.8%	9,377	-5.3%	9,339	6,535	42.9%
E-MICRO GBP/USD	1,209	1,858.09	-34.9%	1,548.14	-21.9%	1,896	1,443	31.4%
E-MICRO USD/CAD	0	2.09	-100.0%	0	-	0	5	-98.4%
INDIAN RUPEE	1,099	0	-	598.18	83.7%	475	0	-
MICRO CAD/USD	306	201.27	52.1%	258.73	18.3%	237	180	31.7%
MICRO JYP/USD	992	128.05	675.1%	979.32	1.3%	771	185	317.1%
MICRO CHF/USD	352	179.32	96.2%	337.27	4.3%	318	180	76.4%
RMB JY	0	0.73	-100.0%	0	-	0	0	-100.0%
FX Options								
AUSTRALIAN DOLLAR	10,524	5,239.86	100.9%	6,432.23	63.6%	6,802	4,758	43.0%
BRITISH POUND	5,073	2,724.5	86.2%	4,487.32	13.1%	5,993	2,608	129.8%
CANADIAN DOLLAR	4,524	3,949.91	14.5%	3,044	48.6%	4,132	3,122	32.4%
EURO FX	23,889	34,662.5	-31.1%	21,121.14	13.1%	27,024	24,047	12.4%
JAPANESE YEN	16,913	4,534.18	273.0%	19,953.05	-15.2%	17,103	6,090	180.8%
MEXICAN PESO	48	0	-	22.18	114.1%	21	3	594.8%
NEW ZEALND DOLLAR	0	0	-	0.23	-80.0%	0	0	508.6%
RUSSIAN RUBLE	27	0	-	0	-	11	5	143.3%
SWISS FRANC	1,058	425.23	148.8%	415.59	154.5%	639	267	139.0%
EFX/BP CROSS RATES	0	0	-	0	-	0	9	-100.0%
EFX/JY CROSS RATES	114	0	-	0	-	24	0	-
EFX/SF CROSS RATES	0	0	-	0	-	0	25	-100.0%
JAPANESE YEN (EU)	154	9.14	1581.1%	143.36	7.1%	168	17	898.2%
EURO FX (EU)	180	147.14	22.3%	237.18	-24.1%	326	223	46.7%
SWISS FRANC (EU)	24	5.41	349.6%	38.23	-36.4%	34	9	274.4%
CANADIAN DOLLAR (EU)	39	116.27	-66.9%	33.82	13.8%	64	110	-42.1%
BRITISH POUND (EU)	57	79.23	-27.6%	44.36	29.3%	103	36	184.3%
AUSTRALIAN DLR (EU)	48	17.68	169.9%	35.41	34.8%	30	11	164.0%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	54,079	63,618.86	-15.0%	44,450.55	21.7%	57,409	55,278	3.9%
FEEDER CATTLE	5,316	6,552.68	-18.9%	8,530.27	-37.7%	7,747	7,101	9.1%
LEAN HOGS	50,028	59,676.86	-16.2%	37,861.32	32.1%	45,751	45,304	1.0%
LUMBER	1,061	1,116.5	-4.9%	1,203.27	-11.8%	1,198	1,283	-6.6%
WOOD PULP	0	0	-	0	-	0	0	-
MILK	1,109	1,021.27	8.6%	1,348.55	-17.7%	1,181	1,164	1.5%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	37	11.45	225.8%	27.91	33.7%	31	21	46.7%
BUTTER CS	107	47.36	125.0%	98.27	8.4%	91	69	31.3%
CLASS IV MILK	23	5.18	340.4%	69.32	-67.1%	39	11	257.6%
DRY WHEY	28	32.91	-14.9%	34.41	-18.6%	47	47	-0.6%
GSCI EXCESS RETURN FUT	17	101.18	-83.2%	23.18	-26.7%	24	66	-63.5%
GOLDMAN SACHS	1,093	1,072.45	1.9%	1,131.86	-3.4%	1,312	1,152	13.9%
HOUSING INDEX	1	3.77	-79.5%	0.5	54.5%	1	1	-53.0%
HDD WEATHER	0	0	-	106.82	-100.0%	78	59	32.5%
CDD WEATHER	55	159.09	-65.7%	19.09	186.0%	16	64	-75.8%
HDD SEASONAL STRIP	0	0	-	0	-	0	5	-100.0%
CDD SEASONAL STRIP	14	72.73	-81.2%	0	-	3	8	-65.6%
HDD WEATHER EUROPEAN	0	0	-	2.27	-100.0%	32	22	41.5%
CAT WEATHER EUROPEAN	5	0	-	134.09	-96.6%	29	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	8	-100.0%
CAT EURO SEASONAL STRIP	2	0	-	0	-	0	0	-
WKLY AVG TEMP	55	0	-	20.45	166.7%	32	17	88.9%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	5	2.95	84.6%	23.64	-76.9%	8	1	542.6%
CASH-SETTLED CHEESE	102	160.64	-36.6%	120.59	-15.6%	133	119	11.3%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	156	19	735.3%
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-	0	108	-100.0%
OTC SP GSCI ER SWAP	0	25.82	-100.0%	0	-	31	104	-70.1%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	10,722	12,438.59	-13.8%	10,230	4.8%	12,660	11,884	6.5%
FEEDER CATTLE	791	1,036.59	-23.7%	995	-20.5%	941	866	8.6%
LEAN HOGS	5,879	7,057.36	-16.7%	4,773.77	23.1%	5,886	6,310	-6.7%
LUMBER	94	21.09	347.8%	52.77	79.0%	57	32	77.2%
MILK	909	716.59	26.9%	1,153.18	-21.2%	1,155	1,081	6.9%
MLK MID	1	4.5	-83.8%	4.68	-84.5%	3	7	-58.0%
NFD MILK	17	12	43.6%	15.09	14.2%	11	12	-10.6%
BUTTER CS	80	7	1044.2%	95.05	-15.7%	64	23	178.7%
CLASS IV MILK	14	3.05	367.2%	75.36	-81.1%	40	13	219.6%
DRY WHEY	28	9.95	181.3%	9.86	183.9%	13	6	134.4%
HDD WEATHER	0	0	-	0	-	16	50	-69.2%
CDD WEATHER	18	137.5	-86.8%	13.64	33.3%	7	43	-84.2%
HDD SEASONAL STRIP	0	0	-	0	-	0	193	-100.0%
CDD SEASONAL STRIP	253	163.64	54.4%	500	-49.5%	265	142	87.3%
HDD WEATHER EUROPEAN	0	0	-	0	-	10	4	143.3%
HDD EURO SEASONAL STRIP	0	0	-	0	-	5	113	-95.7%
CAT EURO SEASONAL STRIP	23	0	-	0	-	14	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	10	10.23	-6.2%	2.27	322.0%	8	11	-25.0%
LN HOGS CSO	0	6.59	-100.0%	0	-	0	2	-100.0%
SNOWFALL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	91	45.59	99.2%	74.09	22.6%	94	58	64.0%
SBIN HURR	34	136.36	-75.0%	0	-	7	16	-54.4%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,335,096	1,853,293.5	26.0%	1,374,411.05	69.9%	1,847,061	1,686,001	9.6%
Equity Index Futures	2,223,044	2,522,729.14	-11.9%	2,212,905.68	0.5%	2,190,175	2,203,120	-0.6%
FX Futures	968,004	894,597.73	8.2%	842,168.68	14.9%	928,272	803,567	15.5%
Commodities and Alternative Invest	113,136	133,681.73	-15.4%	95,206.36	18.8%	115,348	112,033	3.0%
TOTAL FUTURES	5,639,281	5,404,302.09	4.3%	4,524,691.77	24.6%	5,080,856.67	4,804,721.17	5.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	562,953	643,836.36	-12.6%	317,244.55	77.5%	416,987	551,276	-24.4%
Equity Index Options	402,595	265,070.91	51.9%	350,620.05	14.8%	337,182	233,369	44.5%
FX Options	62,670	51,911.05	20.7%	56,008.09	11.9%	62,474	41,339	51.1%
Commodities and Alternative Invest	18,964	21,806.64	-13.0%	17,994.77	5.4%	21,257	20,889	1.8%
TOTAL OPTIONS	1,047,182	982,624.95	6.6%	741,867.46	41.2%	837,899.87	846,873.3	-1.1%
TOTAL COMBINED								
Interest Rate	2,898,049	2,497,129.86	16.1%	1,691,655.59	71.3%	2,264,047	2,237,277	1.2%
Equity Index	2,625,639	2,787,800.05	-5.8%	2,563,525.73	2.4%	2,527,357	2,436,489	3.7%
FX	1,030,675	946,508.77	8.9%	898,176.77	14.8%	990,747	844,907	17.3%
Commodities and Alternative Invest	132,100	155,488.36	-15.0%	113,201.14	16.7%	136,605	132,922	2.8%
GRAND TOTAL	6,686,463	6,386,927.05	4.7%	5,266,559.23	27.0%	5,918,756.55	5,651,594.48	4.7%