

## CME Exchange ADV Report - Monthly

April 2012

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	ADV APR 2012	ADV APR 2011	% CHG	ADV MAR 2012	% CHG	ADV Y.T.D 2012	ADV Y.T.D 2011	% CHG
<b>Interest Rate Futures</b>								
EUROYEN	0	40	-98.8%	0	-	0	41	-99.7%
EURODOLLARS	1,566,452	2,487,425.05	-37.0%	2,113,459.41	-25.9%	1,917,554	2,238,439	-14.3%
EMINI ED	0	0	-	0	-	0	0	-
3-MONTH OIS	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	326	458.45	-29.0%	405.82	-19.8%	525	744	-29.4%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	1	-100.0%
EURO BONDS	26	0	-	137.91	-80.8%	68	18	275.9%
<b>Interest Rate Options</b>								
EURODOLLARS	165,143	381,012.75	-56.7%	216,489.95	-23.7%	291,496	400,219	-27.2%
EURO MIDCURVE	328,717	339,675.65	-3.2%	555,707.86	-40.8%	439,445	366,785	19.8%
TOMMI MIDCURVE	0	342.5	-100.0%	122.73	-100.0%	43	239	-81.8%
EURODOLLAR SPRD OPTIONS	0	0	-	0	-	0	10	-100.0%

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<b>Equity Index Futures</b>								
E-MINI S&P500	1,712,190	1,635,253.6	4.7%	2,007,316.14	-14.7%	1,775,197	2,461,781	-27.9%
S&P 500	11,093	15,331.1	-27.6%	36,931.18	-70.0%	18,031	28,653	-37.1%
S&P 600 SMALLCAP EMINI	4	45.35	-90.5%	25.73	-83.3%	15	53	-72.7%
E-MINI MSCI EAFE FUT	0	2,126.25	-100.0%	0	-	0	1,510	-100.0%
E-MINI MSCI	0	2,782.25	-100.0%	0	-	0	2,020	-100.0%
SPDR-S&P 500	0	0	-	0	-	0	0	-100.0%
TRAKRS BXY	0	0	-	0	-	0	4	-100.0%
TRAKRS PIMCO	0	862.65	-100.0%	0	-	0	878	-100.0%
TRAKRS PIMCO SPTR	0	128.75	-100.0%	0	-	0	192	-100.0%
E-MINI MIDCAP	24,450	21,390.85	14.3%	34,151.64	-28.4%	25,116	30,513	-17.7%
S&P 400 MIDCAP	95	104.9	-9.4%	138.27	-31.3%	97	170	-42.5%
S&P 500 GROWTH	1	0.3	185.7%	3.91	-78.1%	1	2	-34.8%
S&P 500/VALUE	1	0.2	281.0%	4.86	-84.3%	2	3	-26.8%
IWM-RUSSELL	0	0	-	0	-	0	0	-100.0%
E-MINI NASDAQ 100	269,286	245,636.5	9.6%	275,843.82	-2.4%	236,404	298,275	-20.7%
NASDAQ	905	1,787.3	-49.4%	1,729	-47.7%	1,157	1,875	-38.3%
QQQ-NASDAQ	0	0	-	0	-	0	0	-100.0%
NIKKEI 225 (\$) STOCK	4,011	8,415.7	-52.3%	10,571.05	-62.1%	6,501	10,978	-40.8%
NIKKEI 225 (YEN) STOCK	21,664	17,844.45	21.4%	27,987.86	-22.6%	22,878	30,438	-24.8%
S&P FIN SECT INDEX	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECT	87	0.1	86423.8%	43.91	97.1%	42	31	34.9%
S&P CONSUMER DSCRTNRY SE	81	0	-	19.14	322.0%	34	22	53.1%
S&P HEALTH CARE SECTOR	47	0	-	45.55	4.0%	52	27	94.3%
S&P UTILITIES SECTOR	67	0	-	92.95	-28.0%	63	33	93.5%
S&P TECHNOLOGY SECTOR	110	0	-	73.68	49.5%	71	26	173.7%
S&P INDUSTRIAL SECTOR	38	0.2	18923.8%	193.95	-80.4%	97	63	52.7%
E-MICRO NIFTY	13	152.9	-91.4%	31.95	-58.9%	20	178	-88.6%
S&P FINANCIAL SECTOR	83	1.6	5075.6%	102.73	-19.4%	82	40	106.1%
S&P ENERGY SECTOR	90	0	-	135.68	-33.7%	95	71	33.9%
S&P MATERIALS SECTOR	47	0	-	139.95	-66.1%	65	64	1.9%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
E-MINI NIFTY	1	8.95	-84.6%	1.27	8.5%	1	6	-86.2%
<b>Equity Index Options</b>								
E-MINI S&P500	119,184	98,732.65	20.7%	115,332.82	3.3%	111,476	143,377	-22.2%
S&P 500	25,327	47,276.45	-46.4%	25,893.41	-2.2%	27,637	46,501	-40.6%
E-MINI MIDCAP	1	1.05	-22.9%	1.18	-31.5%	3	2	47.9%
E-MINI NASDAQ 100	5,619	4,421.8	27.1%	4,023.27	39.7%	3,928	3,664	7.2%
NASDAQ	1	49.3	-98.2%	0.55	65.9%	1	52	-98.5%
EOM S&P 500	1,926	5,322.95	-63.8%	5,288.5	-63.6%	3,178	6,037	-47.4%
EOM EMINI S&P	9,921	12,000.95	-17.3%	20,731.5	-52.1%	13,518	15,055	-10.2%
EOW1 EMINI S&P 500	8,074	2,779.75	190.5%	4,527.86	78.3%	7,066	7,482	-5.6%
EOW2 EMINI S&P 500	11,127	3,168.3	251.2%	7,771.05	43.2%	8,324	7,782	7.0%
EOW1 S&P 500	172	449	-61.8%	166.18	3.3%	192	844	-77.3%
EOW2 S&P 500	242	1,385.35	-82.5%	1,109.82	-78.2%	644	1,516	-57.6%
EOW4 EMINI S&P 500	9,575	4,707.3	103.4%	9,390.05	2.0%	9,059	7,831	15.7%

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<b>FX Futures</b>								
AUSTRALIAN DOLLAR	115,491	83,971.05	37.5%	149,562.23	-22.8%	125,733	122,030	3.0%
BRITISH POUND	98,009	108,512.9	-9.7%	111,165.45	-11.8%	98,823	115,193	-14.2%
BRAZIL REAL	429	285.5	50.1%	599.18	-28.5%	598	1,035	-42.2%
CANADIAN DOLLAR	86,316	70,163.85	23.0%	100,150.82	-13.8%	87,320	88,955	-1.8%
E-MINI EURO FX	3,259	5,065.1	-35.7%	4,428.36	-26.4%	4,293	5,661	-24.2%
EURO FX	231,639	272,656.35	-15.0%	275,227.86	-15.8%	271,265	334,273	-18.8%
E-MINI JAPANESE YEN	645	865.5	-25.5%	640.77	0.6%	495	514	-3.7%
JAPANESE YEN	83,432	121,922	-31.6%	118,610.77	-29.7%	91,322	112,576	-18.9%
MEXICAN PESO	37,962	23,897.65	58.9%	56,242.73	-32.5%	41,842	36,523	14.6%
NEW ZEALND DOLLAR	11,082	8,659.8	28.0%	14,937.82	-25.8%	10,769	8,243	30.6%
NKR/USD CROSS RATE	7	17.25	-56.7%	77.73	-90.4%	48	52	-7.9%
RUSSIAN RUBLE	1,361	3,735.2	-63.6%	1,692.77	-19.6%	1,606	2,730	-41.2%
S.AFRICAN RAND	437	204.05	114.1%	928.14	-52.9%	460	570	-19.2%
SWISS FRANC	41,199	41,348.6	-0.4%	47,011.45	-12.4%	38,871	40,630	-4.3%
AD/CD CROSS RATES	8	0.05	15519.0%	14.09	-44.6%	11	7	64.7%
AD/JY CROSS RATES	76	71.95	6.2%	142.59	-46.4%	85	107	-20.3%
AD/NE CROSS RATES	0	0.3	-20.6%	0.95	-75.1%	1	2	-47.3%
BP/JY CROSS RATES	65	132.25	-50.7%	177.82	-63.3%	87	143	-39.0%
BP/SF CROSS RATES	21	115.1	-81.5%	17.82	19.2%	14	42	-66.9%
CD/JY CROSS RATES	7	0.1	6661.9%	6.32	7.0%	6	2	128.2%
EC/AD CROSS RATES	21	4.95	331.9%	35.77	-40.2%	29	19	49.9%
EC/CD CROSS RATES	23	7.9	194.8%	42.23	-44.9%	28	16	72.6%
EC/NOK CROSS RATES	9	0	-	19.18	-53.1%	11	6	103.7%
EC/SEK CROSS RATES	1	0	-	52.82	-98.2%	19	4	329.2%
EFX/BP CROSS RATES	1,461	1,024.1	42.7%	2,190.45	-33.3%	1,327	1,357	-2.2%
EFX/JY CROSS RATES	903	1,426.25	-36.7%	1,641.86	-45.0%	1,065	1,466	-27.3%
EFX/SF CROSS RATES	832	1,105.8	-24.8%	1,512.09	-45.0%	892	1,395	-36.0%
SF/JY CROSS RATES	15	27.55	-46.1%	18.55	-19.9%	12	33	-62.4%
SKR/USD CROSS RATES	5	12.6	-60.7%	24.14	-79.5%	27	13	110.2%
CZECK KORUNA (US)	1	0	-	1.59	-25.2%	1	1	1.2%
HUNGARIAN FORINT (US)	2	4.7	-60.5%	2.95	-37.1%	2	8	-77.5%
POLISH ZLOTY (US)	37	95.75	-61.6%	91.05	-59.6%	53	155	-65.4%
POLISH ZLOTY (EC)	85	130.65	-35.2%	280.41	-69.8%	129	123	4.7%
SHEKEL	26	15.1	72.5%	38.09	-31.6%	33	22	46.3%
RMB USD	3	36.8	-90.7%	18.27	-81.2%	10	30	-65.9%
KOREAN WON	14	2.1	544.0%	20.95	-35.5%	25	16	61.2%
TURKISH LIRA	61	25.15	142.4%	122.68	-50.3%	64	54	17.5%
E-MICRO USD/CHF	1	96.05	-98.9%	9.64	-88.6%	8	79	-89.9%
TURKISH LIRA (EU)	96	61.6	55.1%	211.05	-54.7%	111	43	158.3%
E-MICRO USD/JPY	86	148.35	-41.8%	150.05	-42.5%	104	117	-10.8%
E-MICRO AUD/USD	812	582.9	39.2%	814.55	-0.4%	805	954	-15.6%
E-MICRO EUR/USD	5,692	4,015.55	41.7%	5,140.5	10.7%	6,373	6,082	4.8%
E-MICRO GBP/USD	1,431	860.15	66.3%	1,133.59	26.2%	1,182	820	44.3%
E-MICRO USD/CAD	7	66.95	-89.1%	15.86	-54.1%	15	51	-70.8%
MICRO CHF/USD	135	122.25	10.1%	188.91	-28.7%	162	238	-31.7%
MICRO JYP/USD	444	484.4	-8.4%	388.55	14.2%	270	272	-0.6%
EUR/USD REALIZED VOL	0	6.65	-100.0%	0	-	0	3	-100.0%
MICRO CAD/USD	168	163.15	3.2%	198.32	-15.1%	164	98	67.8%
FX\$INDEX	0	1	-100.0%	0	-	0	1	-100.0%

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<b>FX Options</b>								
AUSTRALIAN DOLLAR	3,611	2,514.15	43.6%	4,631.27	-22.0%	3,880	3,757	3.3%
BRITISH POUND	1,848	4,694.2	-60.6%	1,857.73	-0.5%	1,894	2,919	-35.1%
CANADIAN DOLLAR	2,573	2,751.7	-6.5%	2,264.05	13.6%	2,243	3,104	-27.7%
EURO FX	20,950	23,757.2	-11.8%	23,922.77	-12.4%	22,424	22,556	-0.6%
JAPANESE YEN	5,232	9,096.75	-42.5%	6,904.05	-24.2%	6,164	5,128	20.2%
MEXICAN PESO	0	0	-	0	-	9	0	-
RUSSIAN RUBLE	0	72.5	-100.0%	0	-	0	62	-100.0%
SWISS FRANC	206	804.25	-74.4%	315.64	-34.7%	347	1,215	-71.4%
EFX/SF CROSS RATES	0	0	-	25.45	-100.0%	10	4	145.9%
JAPANESE YEN (EU)	10	40.1	-75.3%	23.14	-57.2%	11	26	-59.0%
EURO FX (EU)	164	357.75	-54.3%	212.82	-23.2%	192	277	-30.6%
SWISS FRANC (EU)	2	11	-85.7%	4.73	-66.8%	2	14	-84.3%
CANADIAN DOLLAR (EU)	79	39.6	100.3%	76.45	3.8%	65	57	13.0%
BRITISH POUND (EU)	14	45.3	-68.1%	8.64	67.1%	7	27	-76.0%
AUSTRALIAN DLR (EU)	8	2.8	172.1%	1.27	498.6%	5	8	-40.9%
<b>Commodities and Alternative Investments</b>								
<b>Futures</b>								
LIVE CATTLE	56,196	46,418.25	21.1%	68,948.64	-18.5%	59,698	53,701	11.2%
FEEDER CATTLE	9,109	7,408.45	22.9%	9,759.27	-6.7%	8,130	6,271	29.6%
LEAN HOGS	42,034	33,049.15	27.2%	49,714.23	-15.4%	43,372	39,563	9.6%
PORK BELLIES	0	0	-	0	-	0	0	-100.0%
LUMBER	1,454	1,608.05	-9.6%	1,145.82	26.9%	1,325	1,267	4.6%
WOOD PULP	0	12.3	-100.0%	0	-	0	3	-100.0%
MILK	1,016	835.65	21.6%	1,412.68	-28.0%	1,291	1,463	-11.8%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	49	38.1	27.4%	25.82	87.9%	45	25	79.1%
BUTTER CS	62	50.9	22.7%	90.55	-31.0%	110	67	63.0%
CLASS IV MILK	6	58.1	-88.9%	8.86	-26.9%	10	43	-77.1%
DRY WHEY	54	12.8	318.5%	49.27	8.7%	75	42	77.2%
GSCI EXCESS RETURN FUT	2	87.75	-97.3%	24.95	-90.5%	108	365	-70.4%
GOLDMAN SACHS	1,027	1,431.1	-28.2%	1,387.05	-26.0%	1,259	1,303	-3.4%
HOUSING INDEX	1	2.25	-51.3%	2.73	-59.8%	2	1	125.8%
HDD WEATHER	26	57.45	-54.3%	37.55	-30.1%	63	113	-44.5%
CDD WEATHER	49	54.25	-10.4%	0	-	12	91	-86.4%
HDD SEASONAL STRIP	0	0	-	0	-	10	16	-35.1%
CDD SEASONAL STRIP	1	10	-94.8%	0	-	0	12	-98.9%
HDD WEATHER EUROPEAN	0	3.9	-100.0%	17.05	-100.0%	37	19	100.2%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	7	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	4	-100.0%
WKLY AVG TEMP	0	0	-	0	-	0	0	-100.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
HARD WOOD PULP	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	196	27.45	615.6%	163.91	19.8%	168	63	164.5%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	4	1.15	235.4%	0	-	1	4	-75.8%
OTC SP GSCI ER 3MTH SWAP	0	285.55	-100.0%	512.73	-100.0%	204	45	349.8%
OTC SP GSCI ER SWAP	0	0	-	0	-	57	19	202.7%

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<b>Options</b>								
LIVE CATTLE	16,879	11,563.75	46.0%	17,713.82	-4.7%	15,018	11,955	25.6%
FEEDER CATTLE	1,443	460.8	213.1%	799.73	80.4%	900	608	48.0%
LEAN HOGS	6,122	2,951.35	107.4%	5,678.05	7.8%	5,215	4,246	22.8%
LUMBER	31	42.45	-27.8%	25.95	18.2%	29	29	2.2%
MILK	946	580.85	62.8%	1,132.09	-16.5%	1,202	1,207	-0.4%
MLK MID	1	5.4	-78.0%	10.86	-89.0%	7	9	-25.2%
NFD MILK	25	0	-	0	-	19	1	2629.0%
BUTTER CS	2	22.25	-92.1%	7.55	-76.6%	33	9	258.6%
CLASS IV MILK	0	1.2	-100.0%	22.91	-100.0%	22	19	20.3%
DRY WHEY	6	0	-	3.36	78.4%	6	4	59.6%
HDD WEATHER	0	0	-	25	-100.0%	100	108	-7.4%
CDD WEATHER	167	5	3233.3%	0	-	42	31	34.9%
HDD SEASONAL STRIP	214	0.8	26685.7%	0	-	88	330	-73.4%
CDD SEASONAL STRIP	452	1,345	-66.4%	368.18	22.9%	302	268	12.7%
HDD WEATHER EUROPEAN	0	0	-	0	-	6	79	-92.4%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	2	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	36	-100.0%
CAT EURO SEASONAL STRIP	0	25	-100.0%	0	-	0	2	-100.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	68	34	100.5%
SBIN M HURR	0	0	-	0	-	0	1	-100.0%
SBIN M HURR EVENT2	0	0	-	0	-	6	4	51.8%
LV CATL CSO	42	0	-	0.23	18231.1%	14	1	2475.2%
CASH-SETTLED CHEESE	48	0.45	10503.2%	25.36	88.1%	55	5	909.4%
SBIN HURR	0	0	-	0	-	12	12	2.9%
SNOWFALL	0	0	-	0	-	0	1	-100.0%
SEAS SNOWFALL	0	0	-	0	-	0	1	-100.0%
LN HOGS CSO	0	0	-	0	-	0	0	-100.0%
<b>TOTAL FUTURES GROUP</b>								
Interest Rate Futures	1,566,804	2,487,923.5	-37.0%	2,114,003.14	-25.9%	1,918,147	2,239,244	-14.3%
Equity Index Futures	2,044,365	1,951,873.9	4.7%	2,395,584.23	-14.7%	2,086,020	2,867,907	-27.3%
FX Futures	723,816	752,152.95	-3.8%	895,999.77	-19.2%	786,571	882,762	-10.9%
Commodities and Alternative Invest	111,285	91,452.6	21.7%	133,301.09	-16.5%	115,976	104,507	11.0%
<b>TOTAL FUTURES</b>	<b>4,446,271</b>	<b>5,283,402.95</b>	<b>-15.8%</b>	<b>5,538,888.23</b>	<b>-19.7%</b>	<b>4,906,714.01</b>	<b>6,094,420</b>	<b>-19.5%</b>
<b>TOTAL OPTIONS GROUP</b>								
Interest Rate Options	493,860	721,030.9	-31.5%	772,320.55	-36.1%	730,984	767,252	-4.7%
Equity Index Options	191,168	180,294.85	6.0%	194,236.18	-1.6%	185,027	240,142	-23.0%
FX Options	34,696	44,187.3	-21.5%	40,248	-13.8%	37,252	39,153	-4.9%
Commodities and Alternative Invest	26,376	17,004.3	55.1%	25,813.09	2.2%	23,145	19,002	21.8%
<b>TOTAL OPTIONS</b>	<b>746,100</b>	<b>962,517.35</b>	<b>-22.5%</b>	<b>1,032,617.82</b>	<b>-27.7%</b>	<b>976,407.63</b>	<b>1,065,550.1</b>	<b>-8.4%</b>
<b>TOTAL COMBINED</b>								
Interest Rate	2,060,664	3,208,954.4	-35.8%	2,886,323.68	-28.6%	2,649,131	3,006,497	-11.9%
Equity Index	2,235,533	2,132,168.75	4.8%	2,589,820.41	-13.7%	2,271,047	3,108,049	-26.9%
FX	758,512	796,340.25	-4.8%	936,247.77	-19.0%	823,823	921,915	-10.6%
Commodities and Alternative Invest	137,662	108,456.9	26.9%	159,114.18	-13.5%	139,121	123,509	12.6%
<b>GRAND TOTAL</b>	<b>5,192,371</b>	<b>6,245,920.3</b>	<b>-16.9%</b>	<b>6,571,506.05</b>	<b>-21.0%</b>	<b>5,883,121.64</b>	<b>7,159,970.11</b>	<b>-17.8%</b>