



A CME/Chicago Board of Trade/NYMEX Company

CME Exchange Volume Report - Monthly

	VOLUME APR 2012	VOLUME APR 2011	% CHG	VOLUME MAR 2012	% CHG	VOLUME Y.T.D 2012	VOLUME Y.T.D 2011	% CHG
Interest Rate Futures								
EUROYEN	10	800	-98.8%	0	0.0%	10	9,735	-99.9%
EURODOLLARS	32,895,486	49,748,501	-33.9%	46,496,107	-29.3%	159,156,974	205,955,911	-22.7%
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	0.0%
1-MONTH EURODOLLAR	6,836	9,169	-25.4%	8,928	-23.4%	43,573	42,226	3.2%
SOVEREIGN YIELD FUTURE	0	0	-	0	0.0%	0	0	-
EURO BONDS	555	0	-	3,034	-81.7%	5,656	0	-
Interest Rate Options								
EURODOLLARS	3,468,008	7,620,255	-54.5%	4,762,779	-27.2%	24,194,164	28,370,931	-14.7%
EURO MIDCURVE	6,903,059	6,793,513	1.6%	12,225,573	-43.5%	36,473,921	33,683,802	8.3%
TOMMI MIDCURVE	0	6,850	-100.0%	2,700	-100.0%	3,600	28,501	-87.4%
EURODOLLAR SPRD OPTIONS	0	0	0.0%	0	0.0%	0	2,500	-100.0%

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Equity Index Futures								
E-MINI S&P500	35,955,995	32,705,072	9.9%	44,160,955	-18.6%	147,341,334	168,161,194	-12.4%
S&P 500	232,960	306,622	-24.0%	812,486	-71.3%	1,496,555	2,120,595	-29.4%
S&P 600 SMALLCAP EMINI	90	907	-90.1%	566	-84.1%	1,208	4,704	-74.3%
E-MINI MSCI EAFE FUT	0	42,525	-100.0%	0	0.0%	0	281,289	-100.0%
E-MINI MSCI	0	55,645	-100.0%	0	0.0%	0	365,825	-100.0%
SPDR-S&P 500	0	0	0.0%	0	0.0%	0	101	-100.0%
TRAKRS ROGERS	0	0	0.0%	0	-	0	0	0.0%
TRAKRS BXY	0	0	0.0%	0	0.0%	0	1,100	-100.0%
TRAKRS PIMCO	0	17,253	-100.0%	0	0.0%	0	181,237	-100.0%
TRAKRS PIMCO SPTR	0	2,575	-100.0%	0	0.0%	0	38,260	-100.0%
E-MINI MIDCAP	513,459	427,817	20.0%	751,336	-31.7%	2,084,610	2,009,332	3.7%
S&P 400 MIDCAP	1,996	2,098	-4.9%	3,042	-34.4%	8,089	10,691	-24.3%
S&P 500 GROWTH	18	6	200.0%	86	-79.1%	119	128	-7.0%
S&P 500/VALUE	16	4	300.0%	107	-85.0%	168	153	9.8%
IWM-RUSSELL	0	0	0.0%	0	0.0%	0	16	-100.0%
E-MINI NASDAQ 100	5,655,004	4,912,730	15.1%	6,068,564	-6.8%	19,621,495	22,801,325	-13.9%
NASDAQ	18,999	35,746	-46.8%	38,038	-50.1%	96,026	152,060	-36.8%
QQQ-NASDAQ	0	0	0.0%	0	0.0%	0	10	-100.0%
NIKKEI 225 (\$) STOCK	84,234	168,314	-50.0%	232,563	-63.8%	539,621	1,101,201	-51.0%
NIKKEI 225 (YEN) STOCK	454,939	356,889	27.5%	615,733	-26.1%	1,898,852	2,178,041	-12.8%
S&P FIN SECT INDEX	0	0	0.0%	0	0.0%	0	60	-100.0%
E-MINI S&P500 EURO DENOM	0	0	0.0%	0	-	0	0	0.0%
S&P MATERIALS SECTOR	996	0	-	3,079	-67.7%	5,417	0	-
S&P UTILITIES SECTOR	1,406	0	-	2,045	-31.2%	5,223	0	-
S&P HEALTH CARE SECTOR	995	0	0.0%	1,002	-0.7%	4,357	3	145,133.3%
S&P CONSUMER DSCRTNRY SE	1,696	0	0.0%	421	302.9%	2,808	2	140,300.0%
S&P TECHNOLOGY SECTOR	2,313	0	-	1,621	42.7%	5,932	0	-
S&P CONSUMER STAPLES SECT	1,817	2	90,750.0%	966	88.1%	3,451	2	172,450.0%
S&P ENERGY SECTOR	1,890	0	-	2,985	-36.7%	7,847	0	-
S&P FINANCIAL SECTOR	1,739	32	5,334.4%	2,260	-23.1%	6,789	37	18,248.6%
S&P INDUSTRIAL SECTOR	799	4	19,875.0%	4,267	-81.3%	8,026	4	200,550.0%
E-MINI NIFTY	29	179	-83.8%	28	3.6%	68	768	-91.1%
E-MICRO NIFTY	276	3,058	-91.0%	703	-60.7%	1,674	19,997	-91.6%
BESPOKE CUSTOM INDEXES	0	0	-	0	0.0%	0	0	-
Equity Index Options								
E-MINI S&P500	2,502,865	1,974,653	26.7%	2,537,322	-1.4%	9,252,536	9,133,507	1.3%
S&P 500	531,863	945,529	-43.7%	569,655	-6.6%	2,293,880	3,833,044	-40.2%
E-MINI MIDCAP	17	21	-19.0%	26	-34.6%	283	115	146.1%
E-MINI NASDAQ 100	117,999	88,436	33.4%	88,512	33.3%	326,041	336,940	-3.2%
NASDAQ	19	986	-98.1%	12	58.3%	66	7,730	-99.1%
NIKKEI 225 (\$) STOCK	0	0	0.0%	0	-	0	0	0.0%
EOM S&P 500	40,442	106,459	-62.0%	116,347	-65.2%	263,797	440,551	-40.1%
EOM EMINI S&P	208,337	240,019	-13.2%	456,093	-54.3%	1,121,995	891,896	25.8%
EOW1 S&P 500	3,605	8,980	-59.9%	3,656	-1.4%	15,942	54,929	-71.0%
EOW1 EMINI S&P 500	169,557	55,595	205.0%	99,613	70.2%	586,512	463,870	26.4%
EOW2 S&P 500	5,077	27,707	-81.7%	24,416	-79.2%	53,424	121,279	-55.9%
EOW2 EMINI S&P 500	233,666	63,366	268.8%	170,963	36.7%	690,862	438,014	57.7%
EOW4 EMINI S&P 500	201,084	94,146	113.6%	206,581	-2.7%	751,886	448,041	67.8%

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FX Futures								
AUSTRALIAN DOLLAR	2,425,305	1,679,421	44.4%	3,290,369	-26.3%	10,435,834	8,278,118	26.1%
BRITISH POUND	2,058,199	2,170,258	-5.2%	2,445,640	-15.8%	8,202,290	10,142,842	-19.1%
BRAZIL REAL	8,999	5,710	57.6%	13,182	-31.7%	49,626	91,901	-46.0%
CANADIAN DOLLAR	1,812,639	1,403,277	29.2%	2,203,318	-17.7%	7,247,587	6,529,153	11.0%
E-MINI EURO FX	68,442	101,302	-32.4%	97,424	-29.7%	356,355	471,372	-24.4%
EURO FX	4,864,419	5,453,127	-10.8%	6,055,013	-19.7%	22,514,991	26,745,486	-15.8%
E-MINI JAPANESE YEN	13,536	17,310	-21.8%	14,097	-4.0%	41,096	49,083	-16.3%
JAPANESE YEN	1,752,078	2,438,440	-28.1%	2,609,437	-32.9%	7,579,711	11,317,189	-33.0%
MEXICAN PESO	797,207	477,953	66.8%	1,237,340	-35.6%	3,472,887	2,623,477	32.4%
NEW ZEALND DOLLAR	232,715	173,196	34.4%	328,632	-29.2%	893,855	717,434	24.6%
NKR/USD CROSS RATE	157	345	-54.5%	1,710	-90.8%	3,969	3,504	13.3%
RUSSIAN RUBLE	28,591	74,704	-61.7%	37,241	-23.2%	133,273	178,419	-25.3%
S.AFRICAN RAND	9,175	4,081	124.8%	20,419	-55.1%	38,210	35,689	7.1%
SWISS FRANC	865,181	826,972	4.6%	1,034,252	-16.3%	3,226,265	3,967,801	-18.7%
AD/CD CROSS RATES	164	1	16,300.0%	310	-47.1%	919	524	75.4%
AD/JY CROSS RATES	1,605	1,439	11.5%	3,137	-48.8%	7,054	12,936	-45.5%
AD/NE CROSS RATES	5	6	-16.7%	21	-76.2%	76	33	130.3%
BP/JY CROSS RATES	1,369	2,645	-48.2%	3,912	-65.0%	7,250	15,043	-51.8%
BP/SF CROSS RATES	446	2,302	-80.6%	392	13.8%	1,157	5,750	-79.9%
CD/JY CROSS RATES	142	2	7,000.0%	139	2.2%	469	124	278.2%
EC/AD CROSS RATES	449	99	353.5%	787	-42.9%	2,378	1,287	84.8%
EC/CD CROSS RATES	489	158	209.5%	929	-47.4%	2,302	868	165.2%
EC/NOK CROSS RATES	189	0	0.0%	422	-55.2%	930	14	6,542.9%
EC/SEK CROSS RATES	20	0	0.0%	1,162	-98.3%	1,569	6	26,050.0%
EFX/BP CROSS RATES	30,684	20,482	49.8%	48,190	-36.3%	110,170	91,765	20.1%
EFX/JY CROSS RATES	18,965	28,525	-33.5%	36,121	-47.5%	88,434	109,396	-19.2%
EFX/SF CROSS RATES	17,469	22,116	-21.0%	33,266	-47.5%	74,044	98,041	-24.5%
SF/JY CROSS RATES	312	551	-43.4%	408	-23.5%	1,032	3,293	-68.7%
SKR/USD CROSS RATES	104	252	-58.7%	531	-80.4%	2,227	815	173.3%
CZECK KORUNA (US)	25	0	0.0%	35	-28.6%	73	40	82.5%
CZECK KORUNA (EC)	0	0	0.0%	0	-	0	0	0.0%
HUNGARIAN FORINT (US)	39	94	-58.5%	65	-40.0%	157	1,043	-84.9%
HUNGARIAN FORINT (EC)	0	0	0.0%	0	-	0	0	0.0%
POLISH ZLOTY (US)	772	1,915	-59.7%	2,003	-61.5%	4,434	14,742	-69.9%
POLISH ZLOTY (EC)	1,779	2,613	-31.9%	6,169	-71.2%	10,695	13,139	-18.6%
SHEKEL	547	302	81.1%	838	-34.7%	2,698	2,078	29.8%
RMB USD	72	736	-90.2%	402	-82.1%	849	3,245	-73.8%
KOREAN WON	284	42	576.2%	461	-38.4%	2,092	1,356	54.3%
TURKISH LIRA	1,280	503	154.5%	2,699	-52.6%	5,315	3,563	49.2%
TURKISH LIRA (EU)	2,006	1,232	62.8%	4,643	-56.8%	9,211	2,215	315.8%
E-MICRO EUR/USD	119,530	80,311	48.8%	113,091	5.7%	528,928	388,456	36.2%
E-MICRO GBP/USD	30,041	17,203	74.6%	24,939	20.5%	98,133	59,537	64.8%
E-MICRO USD/CAD	153	1,339	-88.6%	349	-56.2%	1,242	4,279	-71.0%
E-MICRO USD/CHF	23	1,921	-98.8%	212	-89.2%	660	6,783	-90.3%
E-MICRO USD/JPY	1,812	2,967	-38.9%	3,301	-45.1%	8,659	10,407	-16.8%
E-MICRO AUD/USD	17,043	11,658	46.2%	17,920	-4.9%	66,805	49,092	36.1%
EUR/USD REALIZED VOL	0	133	-100.0%	0	0.0%	0	195	-100.0%
FX\$INDEX	0	20	-100.0%	0	0.0%	0	202	-100.0%
MICRO CHF/USD	2,827	2,445	15.6%	4,156	-32.0%	13,474	6,060	122.3%
MICRO CAD/USD	3,537	3,263	8.4%	4,363	-18.9%	13,582	7,558	79.7%
MICRO JYP/USD	9,321	9,688	-3.8%	8,548	9.0%	22,429	26,342	-14.9%

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FX Options								
AUSTRALIAN DOLLAR	75,825	50,283	50.8%	101,888	-25.6%	322,006	201,413	59.9%
BRITISH POUND	38,803	93,884	-58.7%	40,870	-5.1%	157,169	351,929	-55.3%
CANADIAN DOLLAR	54,024	55,034	-1.8%	49,809	8.5%	186,190	208,627	-10.8%
EURO FX	439,950	475,144	-7.4%	526,301	-16.4%	1,861,168	1,938,551	-4.0%
JAPANESE YEN	109,871	181,935	-39.6%	151,889	-27.7%	511,613	595,072	-14.0%
MEXICAN PESO	0	0	0.0%	0	0.0%	750	0	0.0%
RUSSIAN RUBLE	0	1,450	-100.0%	0	0.0%	0	1,700	-100.0%
SWISS FRANC	4,330	16,085	-73.1%	6,944	-37.6%	28,836	70,966	-59.4%
EFX/BP CROSS RATES	0	0	0.0%	0	-	0	0	0.0%
EFX/SF CROSS RATES	0	0	0.0%	560	-100.0%	810	0	0.0%
JAPANESE YEN (EU)	208	802	-74.1%	509	-59.1%	898	2,820	-68.2%
EURO FX (EU)	3,434	7,155	-52.0%	4,682	-26.7%	15,943	25,831	-38.3%
SWISS FRANC (EU)	33	220	-85.0%	104	-68.3%	180	872	-79.4%
CANADIAN DOLLAR (EU)	1,666	792	110.4%	1,682	-1.0%	5,392	1,737	210.4%
BRITISH POUND (EU)	303	906	-66.6%	190	59.5%	540	3,062	-82.4%
AUSTRALIAN DLR (EU)	160	56	185.7%	28	471.4%	383	316	21.2%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	1,180,110	928,365	27.1%	1,516,870	-22.2%	4,954,950	4,552,603	8.8%
FEEDER CATTLE	191,280	148,169	29.1%	214,704	-10.9%	674,808	539,361	25.1%
LEAN HOGS	882,705	660,983	33.5%	1,093,713	-19.3%	3,599,867	3,126,257	15.1%
PORK BELLIES	0	0	0.0%	0	0.0%	0	2	-100.0%
LUMBER	30,526	32,161	-5.1%	25,208	21.1%	110,005	105,635	4.1%
WOOD PULP	0	246	-100.0%	0	0.0%	0	311	-100.0%
MILK	21,345	16,713	27.7%	31,079	-31.3%	107,141	143,020	-25.1%
MLK MID	0	0	0.0%	0	0.0%	0	0	0.0%
NFD MILK	1,019	762	33.7%	568	79.4%	3,758	4,103	-8.4%
BUTTER	0	0	0.0%	0	-	0	0	0.0%
BUTTER CS	1,312	1,018	28.9%	1,992	-34.1%	9,096	6,081	49.6%
CLASS IV MILK	136	1,162	-88.3%	195	-30.3%	809	6,378	-87.3%
DRY WHEY	1,125	256	339.5%	1,084	3.8%	6,186	3,222	92.0%
GSCI EXCESS RETURN FUT	50	1,755	-97.2%	549	-90.9%	8,971	81,407	-89.0%
GOLDMAN SACHS	21,569	28,622	-24.6%	30,515	-29.3%	104,458	135,699	-23.0%
HDD WEATHER	551	1,149	-52.0%	826	-33.3%	5,208	20,135	-74.1%
CDD WEATHER	1,021	1,085	-5.9%	0	0.0%	1,021	1,085	-5.9%
HDD SEASONAL STRIP	0	0	0.0%	0	0.0%	850	1,125	-24.4%
CDD SEASONAL STRIP	11	200	-94.5%	0	0.0%	11	300	-96.3%
HDD WEATHER EUROPEAN	0	78	-100.0%	375	-100.0%	3,075	2,564	19.9%
CAT WEATHER EUROPEAN	0	0	0.0%	0	0.0%	0	0	0.0%
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	28	-100.0%
CAT EURO SEASONAL STRIP	0	0	0.0%	0	-	0	0	0.0%
WKLY AVG TEMP	0	0	0.0%	0	0.0%	0	50	-100.0%
HOUSING INDEX	23	45	-48.9%	60	-61.7%	145	93	55.9%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	0	0	0.0%
DLV NFD MILK	0	0	0.0%	0	-	0	0	0.0%
HARD WOOD PULP	0	0	0.0%	0	0.0%	0	0	0.0%
SEAS SNOWFALL BINARY	0	0	0.0%	0	-	0	0	0.0%
SNOWFALL BINARY	0	0	0.0%	0	-	0	0	0.0%
USD CRUDE PALM OIL	81	23	252.2%	0	0.0%	81	817	-90.1%
CASH-SETTLED CHEESE	4,125	549	651.4%	3,606	14.4%	13,931	3,700	276.5%
OTC SP GSCI ER SWAP	0	0	0.0%	0	0.0%	4,694	0	0.0%
OTC SP GSCI ER 2MTH SWAP	0	0	0.0%	0	-	0	0	0.0%
OTC SP GSCI ER 3MTH SWAP	0	5,711	-100.0%	11,280	-100.0%	16,920	5,711	196.3%
SEAS SNOWFALL	0	0	0.0%	0	0.0%	0	0	0.0%
INTL SK MILK	0	0	0.0%	0	-	0	0	0.0%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	354,458	231,275	53.3%	389,704	-9.0%	1,246,532	951,304	31.0%
FEEDER CATTLE	30,299	9,216	228.8%	17,594	72.2%	74,683	49,518	50.8%
LEAN HOGS	128,559	59,027	117.8%	124,917	2.9%	432,837	254,307	70.2%
PORK BELLIES	0	0	0.0%	0	-	0	0	0.0%
LUMBER	644	849	-24.1%	571	12.8%	2,432	3,122	-22.1%
MILK	19,862	11,617	71.0%	24,906	-20.3%	99,802	97,995	1.8%
MLK MID	25	108	-76.9%	239	-89.5%	583	992	-41.2%
NFD MILK	516	0	0.0%	0	0.0%	1,591	81	1,864.2%
BUTTER CS	37	445	-91.7%	166	-77.7%	2,728	1,155	136.2%
CLASS IV MILK	0	24	-100.0%	504	-100.0%	1,849	372	397.0%
DRY WHEY	126	0	0.0%	74	70.3%	512	0	0.0%
HDD WEATHER	0	0	0.0%	550	-100.0%	8,300	18,295	-54.6%
CDD WEATHER	3,500	100	3,400.0%	0	0.0%	3,500	100	3,400.0%
HDD SEASONAL STRIP	4,500	16	28,025.0%	0	0.0%	7,290	21,316	-65.8%
CDD SEASONAL STRIP	9,500	26,900	-64.7%	8,100	17.3%	25,100	56,900	-55.9%
HDD WEATHER EUROPEAN	0	0	0.0%	0	0.0%	500	0	0.0%
CAT WEATHER EUROPEAN	0	0	-	0	0.0%	0	0	-
HDD EURO SEASONAL STRIP	0	0	0.0%	0	0.0%	0	0	0.0%
CAT EURO SEASONAL STRIP	0	500	-100.0%	0	0.0%	0	500	-100.0%
PACIFIC RIM DAT SS WTHR	0	0	0.0%	0	0.0%	5,614	0	0.0%
SBIN M HURR	0	0	-	0	0.0%	0	0	-
SBIN M HURR EVENT2	0	0	0.0%	0	0.0%	500	0	0.0%
SEAS SNOWFALL BINARY	0	0	0.0%	0	-	0	0	0.0%
SNOWFALL BINARY	0	0	0.0%	0	-	0	0	0.0%
LV CATL CSO	875	0	0.0%	5	17,400.0%	1,145	10	11,350.0%
SBIN HURR	0	0	0.0%	0	0.0%	1,000	1,000	0.0%
CASH-SETTLED CHEESE	1,002	9	11,033.3%	558	79.6%	4,548	30	15,060.0%
SEAS SNOWFALL	0	0	0.0%	0	0.0%	0	0	0.0%
SNOWFALL	0	0	0.0%	0	0.0%	0	110	-100.0%
LN HOGS CSO	0	0	-	0	0.0%	0	0	-



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CME Exchange Volume Report - Monthly

	VOLUME APR 2012	VOLUME APR 2011	% CHG	VOLUME MAR 2012	% CHG	VOLUME Y.T.D 2012	VOLUME Y.T.D 2011	% CHG
TOTAL FUTURES GROUP								
Interest Rate Futures	32,902,887	49,758,470	-33.9%	46,508,069	-29.3%	159,206,213	206,007,872	-22.7%
Equity Index Futures	42,931,666	39,037,478	10.0%	52,702,853	-18.5%	173,139,669	199,428,135	-13.2%
FX Futures	15,200,146	15,043,059	1.0%	19,711,995	-22.9%	65,285,396	72,091,695	-9.4%
Commodities and Alternative Invest	2,336,989	1,829,052	27.8%	2,932,624	-20.3%	9,625,985	8,739,687	10.1%
TOTAL FUTURES	93,371,688	105,668,059	-11.6%	121,855,541	-23.4%	407,257,263	486,267,389	-16.2%
TOTAL OPTIONS GROUP								
Equity Index Options	4,014,531	3,605,897	11.3%	4,273,196	-6.1%	15,357,224	16,169,916	-5.0%
Interest Rate Options	10,371,067	14,420,618	-28.1%	16,991,052	-39.0%	60,671,685	62,085,734	-2.3%
FX Options	728,607	883,746	-17.6%	885,456	-17.7%	3,091,878	3,402,896	-9.1%
Commodities and Alternative Invest	553,903	340,086	62.9%	567,888	-2.5%	1,921,046	1,457,107	31.8%
TOTAL OPTIONS	15,668,108	19,250,347	-18.6%	22,717,592	-31.0%	81,041,833	83,115,653	-2.5%
TOTAL COMBINED								
Interest Rate	43,273,954	64,179,088	-32.6%	63,499,121	-31.9%	219,877,898	268,093,606	-18.0%
Equity Index	46,946,197	42,643,375	10.1%	56,976,049	-17.6%	188,496,893	215,598,051	-12.6%
FX	15,928,753	15,926,805	0.0%	20,597,451	-22.7%	68,377,274	75,494,591	-9.4%
Commodities and Alternative Invest	2,890,892	2,169,138	33.3%	3,500,512	-17.4%	11,547,031	10,196,794	13.2%
GRAND TOTAL	109,039,796	124,918,406	-12.7%	144,573,133	-24.6%	488,299,096	569,383,042	-14.2%

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