

CME Exchange ADV Report - Monthly

September 2013

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	ADV SEP 2013	ADV SEP 2012	% CHG	ADV AUG 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
EUROYEN	0	0	-	0	-	0	1	-99.4%
EURODOLLARS	2,570,653	1,959,918.11	31.2%	1,765,974.18	45.6%	2,089,428	1,685,527	24.0%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	12	253.16	-95.4%	52.45	-77.6%	51	438	-88.3%
EURO BONDS	0	0	-	0	-	0	34	-99.4%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	130,165	123,956.37	5.0%	118,311.73	10.0%	106,852	190,830	-44.0%
EURO MIDCURVE	833,159	381,372.58	118.5%	631,503.23	31.9%	486,682	360,432	35.0%
TOMMI MIDCURVE	0	0	-	0	-	0	14	-100.0%
Equity Index Futures								
E-MINI S&P500	1,987,613	2,036,067.47	-2.4%	1,586,637.41	25.3%	1,864,386	1,874,620	-0.5%
S&P 500	29,220	38,406.74	-23.9%	8,654.27	237.6%	17,385	19,892	-12.6%
S&P 600 SMALLCAP EMINI	1	4.74	-73.6%	0.36	243.8%	2	7	-76.2%
E-MINI MIDCAP	31,142	32,412.89	-3.9%	18,213.86	71.0%	22,255	25,838	-13.9%
S&P 400 MIDCAP	166	156.74	5.9%	57.77	187.2%	89	96	-6.6%
S&P 500 GROWTH	5	5.26	-5.0%	0.59	746.2%	2	2	2.4%
S&P 500/VALUE	4	4.95	-19.1%	0.5	700.0%	2	2	-3.1%
E-MINI NASDAQ 100	260,546	270,986.63	-3.9%	213,042.14	22.3%	234,068	251,110	-6.8%
NASDAQ	959	1,582.89	-39.4%	581.95	64.7%	964	1,313	-26.6%
NIKKEI 225 (\$) STOCK	21,075	8,600.32	145.0%	15,365.68	37.2%	20,007	6,681	199.5%
NIKKEI 225 (YEN) STOCK	43,133	24,455.63	76.4%	35,986.82	19.9%	47,939	22,682	111.3%
S&P ENERGY SECTOR	202	100.11	102.1%	207	-2.3%	336	100	236.8%
S&P MATERIALS SECTOR	86	160.11	-46.6%	57.77	48.1%	103	83	24.5%
S&P FINANCIAL SECTOR	252	174.74	44.1%	90.5	178.3%	212	97	119.6%
S&P INDUSTRIAL SECTOR	126	166.21	-24.3%	39.68	217.1%	100	110	-9.9%
S&P TECHNOLOGY SECTOR	209	136.42	53.4%	70.86	195.3%	141	98	43.1%
S&P HEALTH CARE SECTOR	148	203.26	-27.0%	24.45	507.0%	214	101	112.5%
S&P UTILITIES SECTOR	335	236.32	41.9%	100.45	233.9%	186	99	87.8%
S&P CONSUMER DSCRTNRY SE	130	154.21	-15.5%	54.77	138.0%	76	63	20.4%
E-MICRO NIFTY	0	1.84	-100.0%	0	-	0	12	-97.8%
E-MINI NIFTY	0	0.05	-100.0%	0	-	0	0	-100.0%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
IBOVESPA INDEX	68	0	-	92.36	-26.9%	142	13	955.8%
S&P CONSUMER STAPLES SECT	266	223.37	19.2%	53	402.4%	171	101	68.9%

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Equity Index Options								
E-MINI S&P500	217,999	141,499.74	54.1%	206,025.55	5.8%	216,638	141,211	53.4%
S&P 500	24,036	26,744.16	-10.1%	18,499.82	29.9%	29,535	27,536	7.3%
E-MINI MIDCAP	5	0.53	935.5%	14.5	-62.4%	5	2	163.8%
E-MINI NASDAQ 100	1,994	1,614.95	23.4%	1,847.59	7.9%	2,649	3,000	-11.7%
NASDAQ	1	1.63	-66.3%	0.68	-19.3%	1	1	24.4%
EOM S&P 500	2,309	2,461.42	-6.2%	3,453.95	-33.1%	3,451	3,152	9.5%
EOM EMINI S&P	28,572	29,576.16	-3.4%	39,528.95	-27.7%	29,055	20,143	44.2%
EOW1 EMINI S&P 500	29,412	15,386.68	91.2%	17,866.91	64.6%	22,114	11,497	92.4%
EOW2 EMINI S&P 500	22,915	20,902.11	9.6%	24,190.36	-5.3%	19,745	13,902	42.0%
EOW1 S&P 500	2,649	533.84	396.2%	1,851.82	43.0%	963	332	190.4%
EOW2 S&P 500	3,610	857.68	320.9%	2,624.95	37.5%	1,500	782	91.7%
EOW4 EMINI S&P 500	29,893	227.32	13050.3%	26,776.68	11.6%	20,851	11,813	76.5%
FX Futures								
AUSTRALIAN DOLLAR	98,690	150,638.58	-34.5%	94,038.59	4.9%	112,443	129,357	-13.1%
BRITISH POUND	117,411	124,856.26	-6.0%	104,457.5	12.4%	123,007	103,424	18.9%
BRAZIL REAL	575	571.42	0.7%	1,224.41	-53.0%	1,679	667	151.6%
CANADIAN DOLLAR	62,835	116,487	-46.1%	60,344.55	4.1%	73,987	90,116	-17.9%
E-MINI EURO FX	3,083	5,500.37	-43.9%	3,435.64	-10.3%	4,197	3,996	5.0%
EURO FX	206,044	311,977.26	-34.0%	199,585.5	3.2%	262,066	266,434	-1.6%
E-MINI JAPANESE YEN	801	584.84	37.0%	1,155.55	-30.7%	1,578	486	224.5%
JAPANESE YEN	152,255	117,010.84	30.1%	131,158.82	16.1%	185,835	92,967	99.9%
MEXICAN PESO	55,006	66,314.84	-17.1%	37,310.14	47.4%	43,622	45,387	-3.9%
NEW ZEALND DOLLAR	14,915	20,256.47	-26.4%	13,337.23	11.8%	15,083	14,449	4.4%
NKR/USD CROSS RATE	123	56.11	119.8%	19.82	522.2%	57	32	77.1%
RUSSIAN RUBLE	1,478	1,617.37	-8.6%	443.82	233.0%	981	1,241	-20.9%
S.AFRICAN RAND	870	1,273.63	-31.7%	373	133.3%	635	648	-2.1%
SWISS FRANC	34,420	43,568.26	-21.0%	30,786.36	11.8%	37,301	39,175	-4.8%
AD/CD CROSS RATES	5	4.89	-8.1%	5.45	-17.5%	5	6	-18.0%
AD/JY CROSS RATES	122	117.95	3.5%	53.64	127.6%	113	98	15.3%
AD/NE CROSS RATES	6	3	103.3%	1.59	283.4%	3	2	58.1%
BP/JY CROSS RATES	186	252.68	-26.4%	93.18	99.7%	112	126	-11.0%
BP/SF CROSS RATES	35	25.47	37.0%	13.18	164.8%	12	88	-85.9%
CD/JY CROSS RATES	5	2.42	87.9%	0.91	400.5%	4	6	-39.8%
EC/AD CROSS RATES	83	69.74	19.2%	22.82	264.4%	52	38	37.4%
EC/CD CROSS RATES	67	73.21	-8.7%	38.77	72.4%	37	34	10.7%
EC/NOK CROSS RATES	10	19.05	-47.5%	10	0.0%	9	13	-31.9%
EC/SEK CROSS RATES	20	16.11	23.9%	5.64	253.9%	14	14	-3.4%
EFX/BP CROSS RATES	3,660	3,081.89	18.8%	1,694.23	116.0%	3,149	1,822	72.8%
EFX/JY CROSS RATES	3,232	2,879.63	12.2%	1,643.59	96.6%	4,034	1,455	177.2%
EFX/SF CROSS RATES	2,084	2,819.26	-26.1%	1,007.77	106.8%	1,903	1,315	44.7%
SF/JY CROSS RATES	4	28.37	-87.1%	0.27	1238.5%	10	16	-34.8%
SKR/USD CROSS RATES	93	21.74	326.2%	26.18	253.9%	59	17	248.5%
CZECK KORUNA (US)	25	0	-	4.32	487.1%	28	0	6306.5%
CZECK KORUNA (EC)	127	0	-	20.59	518.5%	43	0	180953.2%
HUNGARIAN FORINT (US)	26	3.74	590.4%	1.73	1393.7%	82	3	2515.9%
HUNGARIAN FORINT (EC)	15	0	-	17.73	-14.0%	103	0	372355.6%
POLISH ZLOTY (US)	98	131.05	-25.5%	18.95	414.9%	63	88	-29.0%

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FX Futures								
POLISH ZLOTY (EC)	269	418.95	-35.9%	196.95	36.4%	174	166	5.0%
SHEKEL	35	29.05	21.2%	57.41	-38.7%	38	37	1.9%
RMB USD	36	5	622.0%	44.82	-19.5%	69	16	328.3%
RMB EURO	0	0	-	0	-	0	0	-
KOREAN WON	29	96.32	-69.9%	11.36	155.2%	17	32	-45.8%
TURKISH LIRA	226	290.37	-22.1%	93.86	140.9%	206	155	32.9%
E-MICRO USD/CHF	0	0.21	-100.0%	0	-	0	3	-100.0%
TURKISH LIRA (EU)	97	72.26	34.0%	56.27	72.1%	127	119	6.3%
E-MICRO USD/JPY	0	4.53	-91.2%	0.09	340.0%	0	42	-98.9%
E-MICRO AUD/USD	1,502	1,343.16	11.8%	1,763.64	-14.9%	1,589	946	68.0%
E-MICRO EUR/USD	6,225	8,900.79	-30.1%	6,997.82	-11.0%	8,489	6,535	29.9%
E-MICRO GBP/USD	1,299	1,755.32	-26.0%	1,133.55	14.6%	1,649	1,443	14.3%
E-MICRO USD/CAD	0	1.47	-100.0%	0	-	0	5	-98.0%
INDIAN RUPEE	912	0	-	1,571.41	-42.0%	783	0	-
MICRO CHF/USD	212	253.16	-16.2%	124.77	70.1%	273	180	51.3%
MICRO CAD/USD	211	243.05	-13.3%	210.95	-0.1%	239	180	33.0%
MICRO JPY/USD	510	172.21	195.9%	493.77	3.2%	776	185	320.1%
RMB JY	0	0	-	0	-	0	0	-100.0%
FX Options								
AUSTRALIAN DOLLAR	6,799	7,761	-12.4%	5,702.86	19.2%	6,894	4,758	44.9%
BRITISH POUND	7,785	3,761.58	107.0%	7,376	5.5%	6,604	2,608	153.2%
CANADIAN DOLLAR	3,923	4,750.95	-17.4%	4,779.86	-17.9%	4,227	3,122	35.4%
EURO FX	24,377	28,412.89	-14.2%	19,985.32	22.0%	25,105	24,047	4.4%
JAPANESE YEN	10,435	5,647.05	84.8%	11,301.36	-7.7%	15,626	6,090	156.6%
MEXICAN PESO	0	0	-	6.86	-100.0%	14	3	378.7%
NEW ZEALND DOLLAR	0	0	-	0.68	-92.7%	0	0	721.3%
RUSSIAN RUBLE	0	0	-	0	-	6	5	34.6%
SWISS FRANC	944	234.47	302.6%	694.86	35.9%	682	267	155.1%
EFX/BP CROSS RATES	0	0	-	0	-	0	9	-100.0%
EFX/JY CROSS RATES	0	0	-	0	-	13	0	-
EFX/SF CROSS RATES	0	286.21	-100.0%	0	-	0	25	-100.0%
JAPANESE YEN (EU)	89	16.16	448.6%	71.23	24.5%	150	17	787.3%
EURO FX (EU)	316	220.42	43.2%	237.41	33.0%	288	223	29.6%
SWISS FRANC (EU)	29	18.21	60.1%	10.64	174.1%	28	9	207.5%
CANADIAN DOLLAR (EU)	104	150.47	-31.1%	27.27	280.1%	61	110	-45.0%
BRITISH POUND (EU)	244	57.68	323.3%	113.09	115.9%	122	36	237.6%
AUSTRALIAN DLR (EU)	78	13.58	477.0%	77.77	0.7%	57	11	403.7%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	48,625	62,418.16	-22.1%	40,203.64	20.9%	51,488	55,278	-6.9%
FEEDER CATTLE	6,250	7,086.95	-11.8%	6,399.64	-2.3%	6,825	7,101	-3.9%
LEAN HOGS	57,781	51,546.26	12.1%	35,366.68	63.4%	47,441	45,304	4.7%
LUMBER	964	1,031.32	-6.6%	823.55	17.0%	1,066	1,283	-16.9%
WOOD PULP	0	0	-	0	-	0	0	-
MILK	976	1,253.63	-22.2%	1,303.64	-25.1%	1,156	1,164	-0.7%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	50	4.89	923.6%	48.5	3.3%	34	21	61.2%
BUTTER CS	91	28.32	221.6%	145.05	-37.2%	103	69	47.7%
CLASS IV MILK	106	2.42	4284.4%	51.23	107.2%	48	11	344.6%
DRY WHEY	51	27.95	82.7%	74.5	-31.5%	49	47	3.2%
GSCI EXCESS RETURN FUT	223	21.47	937.1%	13.14	1595.3%	48	66	-27.5%
GOLDMAN SACHS	1,199	1,293.84	-7.4%	1,204	-0.4%	1,278	1,152	10.9%
HOUSING INDEX	1	0.79	83.7%	0.55	165.9%	1	1	-50.2%
HDD WEATHER	95	60.53	57.0%	0	-	53	59	-9.5%
CDD WEATHER	94	27.63	238.9%	200.14	-53.2%	77	64	19.0%
HDD SEASONAL STRIP	15	0	-	0	-	2	5	-70.1%
CDD SEASONAL STRIP	0	0	-	0	-	19	8	125.2%
HDD WEATHER EUROPEAN	0	7.89	-100.0%	0	-	18	22	-21.7%
CAT WEATHER EUROPEAN	0	0	-	11.36	-100.0%	19	0	-
HDD EURO SEASONAL STRIP	0	15.79	-100.0%	0	-	0	8	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
WKLY AVG TEMP	58	36.84	56.1%	84.09	-31.6%	53	17	213.5%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-	0	108	-100.0%
MALAYSIAN PALM SWAP	114	0	-	43.64	161.2%	34	0	-
OTC SP GSCI ER SWAP	0	70.53	-100.0%	1.41	-100.0%	17	104	-83.3%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	86	19	362.1%
CASH-SETTLED CHEESE	109	52.11	108.7%	235.09	-53.7%	148	119	24.4%
USD CRUDE PALM OIL	0	2.26	-100.0%	0	-	6	1	357.1%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	10,315	11,683.74	-11.7%	7,690.73	34.1%	10,954	11,884	-7.8%
FEEDER CATTLE	699	629.26	11.1%	630.36	10.9%	829	866	-4.3%
LEAN HOGS	7,842	7,107.74	10.3%	4,007.32	95.7%	6,119	6,310	-3.0%
LUMBER	88	32.05	175.6%	45.82	92.8%	59	32	84.9%
MILK	754	1,144.84	-34.2%	939.82	-19.8%	1,019	1,081	-5.8%
MLK MID	10	12.74	-24.6%	2.86	235.2%	3	7	-51.5%
NFD MILK	21	0.37	5600.3%	17.77	18.2%	17	12	38.2%
BUTTER CS	22	2.21	902.0%	40.05	-44.7%	59	23	154.1%
CLASS IV MILK	101	5.53	1721.3%	110.64	-9.0%	60	13	374.1%
DRY WHEY	1	8.68	-83.9%	10.59	-86.8%	12	6	104.0%
HDD WEATHER	50	7.89	533.3%	0	-	14	50	-72.4%
CDD WEATHER	10	10.53	-5.0%	80.45	-87.6%	37	43	-13.3%
HDD SEASONAL STRIP	400	112.89	254.3%	357.95	11.7%	87	193	-54.8%
CDD SEASONAL STRIP	0	0	-	90.91	-100.0%	208	142	46.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	5	4	34.6%
HDD EURO SEASONAL STRIP	125	0	-	0	-	16	113	-85.8%
CAT EURO SEASONAL STRIP	0	0	-	0	-	8	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	0	7.74	-100.0%	0	-	5	11	-58.5%
LN HOGS CSO	0	15.79	-100.0%	0.23	-100.0%	1	2	-73.9%
SBIN HURR	0	0	-	0	-	4	16	-74.8%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	26	72.21	-63.6%	56.55	-53.6%	105	58	82.6%
SNOWFALL	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,570,665	1,960,171.26	31.1%	1,766,026.64	45.6%	2,089,480	1,686,001	23.9%
Equity Index Futures	2,375,686	2,414,240.89	-1.6%	1,879,332.23	26.4%	2,208,779	2,203,120	0.3%
FX Futures	769,970	983,849.32	-21.7%	695,108.14	10.8%	886,738	803,567	10.4%
Commodities and Alternative Invest	116,801	124,989.58	-6.6%	86,209.82	35.5%	110,067	112,033	-1.8%
TOTAL FUTURES	5,833,122	5,483,251.05	6.4%	4,426,676.82	31.8%	5,295,063.05	4,804,721.17	10.2%
TOTAL OPTIONS GROUP								
Interest Rate Options	963,324	505,328.95	90.6%	749,814.95	28.5%	593,534	551,276	7.7%
Equity Index Options	363,394	239,806.21	51.5%	342,681.77	6.0%	346,507	233,369	48.5%
FX Options	55,122	51,330.68	7.4%	50,385.23	9.4%	59,878	41,339	44.8%
Commodities and Alternative Invest	20,464	20,854.21	-1.9%	14,082.05	45.3%	19,620	20,889	-6.1%
TOTAL OPTIONS	1,402,304	817,320.05	71.6%	1,156,964	21.2%	1,019,539.43	846,873.3	20.4%
TOTAL COMBINED								
Interest Rate	3,533,989	2,465,500.21	43.3%	2,515,841.59	40.5%	2,683,014	2,237,277	19.9%
Equity Index	2,739,080	2,654,047.11	3.2%	2,222,014	23.3%	2,555,286	2,436,489	4.9%
FX	825,093	1,035,180	-20.3%	745,493.36	10.7%	946,616	844,907	12.0%
Commodities and Alternative Invest	137,264	145,843.79	-5.9%	100,291.86	36.9%	129,687	132,922	-2.4%
GRAND TOTAL	7,235,426	6,300,571.11	14.8%	5,583,640.82	29.6%	6,314,602.48	5,651,594.48	11.7%