

CME Exchange ADV Report - Monthly

October 2013

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	ADV OCT 2013	ADV OCT 2012	% CHG	ADV SEP 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
EUROYEN	0	0	-	0.05	-100.0%	0	1	-99.4%
EURODOLLARS	1,883,559	1,550,118.52	21.5%	2,570,653.1	-26.7%	2,066,987	1,685,527	22.6%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	43	353.74	-87.8%	11.75	267.4%	51	438	-88.5%
EURO BONDS	0	0	-	0	-	0	34	-99.4%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	181,129	82,689.57	119.0%	130,165.15	39.2%	114,949	190,830	-39.8%
EURO MIDCURVE	472,191	333,979.43	41.4%	833,158.5	-43.3%	485,102	360,432	34.6%
TOMMI MIDCURVE	0	0	-	0	-	0	14	-100.0%
Equity Index Futures								
E-MINI S&P500	1,698,660	1,604,885.83	5.8%	1,987,613.15	-14.5%	1,846,321	1,874,620	-1.5%
S&P 500	8,122	8,366.35	-2.9%	29,220.05	-72.2%	16,375	19,892	-17.7%
S&P 600 SMALLCAP EMINI	0	0	-	1.25	-72.2%	2	7	-78.2%
E-MINI MIDCAP	20,803	19,713.22	5.5%	31,141.8	-33.2%	22,097	25,838	-14.5%
S&P 400 MIDCAP	62	21.83	182.1%	165.95	-62.9%	86	96	-9.8%
S&P 500 GROWTH	4	0.13	2600.7%	5	-29.6%	2	2	9.8%
S&P 500/VALUE	5	0.17	2525.2%	4	14.1%	2	2	10.5%
E-MINI NASDAQ 100	264,224	242,545.96	8.9%	260,546.05	1.4%	237,355	251,110	-5.5%
NASDAQ	938	1,366.87	-31.4%	958.55	-2.1%	962	1,313	-26.8%
NIKKEI 225 (\$) STOCK	11,819	5,042.09	134.4%	21,074.7	-43.9%	19,114	6,681	186.1%
NIKKEI 225 (YEN) STOCK	38,984	20,390.83	91.2%	43,133.1	-9.6%	46,963	22,682	107.0%
S&P ENERGY SECTOR	232	67.22	245.3%	202.3	14.7%	325	100	225.4%
S&P MATERIALS SECTOR	31	42.04	-27.1%	85.55	-64.2%	95	83	15.0%
S&P FINANCIAL SECTOR	123	110.7	10.8%	251.85	-51.3%	202	97	109.5%
S&P INDUSTRIAL SECTOR	29	28.35	1.2%	125.85	-77.2%	92	110	-16.9%
S&P TECHNOLOGY SECTOR	252	41.09	513.5%	209.25	20.5%	153	98	55.5%
S&P UTILITIES SECTOR	168	46.7	258.8%	335.4	-50.1%	184	99	85.8%
S&P HEALTH CARE SECTOR	60	41.83	42.8%	148.45	-59.8%	197	101	95.8%
S&P CONSUMER DSCRTNRY SE	52	35.78	44.6%	130.35	-60.3%	73	63	16.3%
E-MINI NIFTY	0	0	-	0	-	0	0	-100.0%
E-MICRO NIFTY	0	0.09	-100.0%	0	-	0	12	-98.1%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECT	108	79.04	36.4%	266.25	-59.5%	164	101	62.1%
IBOVESPA INDEX	31	12.22	150.9%	67.5	-54.6%	130	13	865.6%

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Equity Index Options								
E-MINI S&P500	310,777	154,179.04	101.6%	217,998.55	42.6%	226,900	141,211	60.7%
S&P 500	28,493	23,513.22	21.2%	24,035.6	18.5%	29,421	27,536	6.8%
E-MINI MIDCAP	4	0.04	9095.4%	5.45	-26.6%	5	2	159.2%
E-MINI NASDAQ 100	6,410	2,118.52	202.6%	1,993.65	221.5%	3,059	3,000	2.0%
NASDAQ	4	3.17	37.0%	0.55	690.5%	2	1	54.1%
EOM S&P 500	1,880	2,704.74	-30.5%	2,309.45	-18.6%	3,280	3,152	4.1%
EOM EMINI S&P	25,951	13,195.78	96.7%	28,572.05	-9.2%	28,717	20,143	42.6%
EOW1 EMINI S&P 500	29,787	13,269.17	124.5%	29,412.25	1.3%	22,951	11,497	99.6%
EOW2 EMINI S&P 500	36,775	15,606.17	135.6%	22,915	60.5%	21,601	13,902	55.4%
EOW1 S&P 500	3,039	372.09	716.9%	2,648.9	14.7%	1,189	332	258.6%
EOW2 S&P 500	5,052	691.52	630.6%	3,609.85	40.0%	1,887	782	141.2%
EOW4 EMINI S&P 500	35,585	18,967.91	87.6%	29,892.6	19.0%	22,457	11,813	90.1%
FX Futures								
AUSTRALIAN DOLLAR	72,363	110,793.35	-34.7%	98,689.9	-26.7%	108,074	129,357	-16.5%
BRITISH POUND	87,044	92,750.57	-6.2%	117,410.75	-25.9%	119,087	103,424	15.1%
BRAZIL REAL	298	864.61	-65.6%	575.15	-48.2%	1,528	667	129.0%
CANADIAN DOLLAR	46,828	74,514.17	-37.2%	62,834.75	-25.5%	71,027	90,116	-21.2%
E-MINI EURO FX	3,456	3,765.43	-8.2%	3,083.3	12.1%	4,116	3,996	3.0%
EURO FX	173,412	225,955.78	-23.3%	206,043.8	-15.8%	252,403	266,434	-5.3%
E-MINI JAPANESE YEN	581	499.52	16.2%	801.35	-27.5%	1,470	486	202.1%
JAPANESE YEN	111,518	83,130.48	34.1%	152,254.6	-26.8%	177,734	92,967	91.2%
MEXICAN PESO	31,128	30,610.7	1.7%	55,006.15	-43.4%	42,260	45,387	-6.9%
NEW ZEALND DOLLAR	11,870	14,192.65	-16.4%	14,915.05	-20.4%	14,733	14,449	2.0%
NKR/USD CROSS RATE	17	12.74	36.2%	123.3	-85.9%	53	32	63.6%
RUSSIAN RUBLE	491	465.13	5.6%	1,477.7	-66.7%	928	1,241	-25.2%
S.AFRICAN RAND	131	330.7	-60.4%	870.25	-85.0%	580	648	-10.5%
SWISS FRANC	30,912	27,120.39	14.0%	34,419.65	-10.2%	36,605	39,175	-6.6%
AD/CD CROSS RATES	4	2.87	48.5%	4.5	-5.3%	5	6	-19.1%
AD/JY CROSS RATES	123	126.65	-3.1%	122.05	0.6%	114	98	16.4%
AD/NE CROSS RATES	0	1.17	-70.4%	6.1	-94.3%	3	2	42.7%
BP/JY CROSS RATES	113	83	36.5%	186.05	-39.1%	112	126	-10.9%
BP/SF CROSS RATES	8	4.65	75.7%	34.9	-76.6%	12	88	-86.5%
CD/JY CROSS RATES	7	4.74	49.5%	4.55	55.8%	4	6	-34.1%
EC/AD CROSS RATES	25	30.22	-18.3%	83.15	-70.3%	49	38	29.6%
EC/CD CROSS RATES	15	9.22	58.0%	66.85	-78.2%	35	34	3.3%
EC/NOK CROSS RATES	2	9.43	-73.7%	10	-75.2%	8	13	-37.2%
EC/SEK CROSS RATES	6	0	-	19.95	-68.6%	13	14	-9.1%
EFX/BP CROSS RATES	1,518	1,515.09	0.2%	3,660.3	-58.5%	2,971	1,822	63.0%
EFX/JY CROSS RATES	1,559	1,260.48	23.7%	3,231.85	-51.8%	3,764	1,455	158.7%
EFX/SF CROSS RATES	1,051	974.57	7.8%	2,083.95	-49.6%	1,810	1,315	37.7%
SF/JY CROSS RATES	0	12.09	-99.6%	3.65	-98.8%	9	16	-41.8%
SKR/USD CROSS RATES	18	9.96	78.2%	92.65	-80.9%	55	17	221.9%
CZECK KORUNA (US)	11	0	-	25.35	-58.0%	26	0	5870.5%
CZECK KORUNA (EC)	13	0	-	127.35	-89.9%	40	0	167136.7%
HUNGARIAN FORINT (US)	2	1.96	-4.4%	25.8	-92.8%	73	3	2237.3%
HUNGARIAN FORINT (EC)	10	0	-	15.25	-31.9%	93	0	335845.5%
POLISH ZLOTY (US)	22	29.87	-24.7%	97.6	-77.0%	58	88	-34.0%

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FX Futures								
POLISH ZLOTY (EC)	108	87.22	23.5%	268.55	-59.9%	167	166	0.7%
SHEKEL	19	23.13	-19.2%	35.2	-46.9%	36	37	-3.7%
RMB USD	52	6.13	756.0%	36.1	45.4%	68	16	316.9%
RMB EURO	0	0	-	0	-	0	0	-
KOREAN WON	20	16.26	23.8%	29	-30.6%	18	32	-44.9%
TURKISH LIRA	31	93	-66.7%	226.15	-86.3%	187	155	20.6%
E-MICRO USD/CHF	0	0	-	0	-	0	3	-100.0%
TURKISH LIRA (EU)	0	21.52	-99.4%	96.85	-99.9%	113	119	-5.3%
E-MICRO USD/JPY	0	1.74	-80.0%	0.4	-13.1%	0	42	-99.0%
E-MICRO AUD/USD	1,399	1,132.22	23.6%	1,501.55	-6.8%	1,569	946	65.8%
E-MICRO EUR/USD	6,399	6,084.61	5.2%	6,224.95	2.8%	8,261	6,535	26.4%
E-MICRO GBP/USD	1,078	1,455.3	-25.9%	1,299.4	-17.0%	1,587	1,443	10.0%
E-MICRO USD/CAD	0	0	-	0	-	0	5	-98.2%
FCXRX	2	0	-	0	-	0	0	-
INDIAN RUPEE	371	0	-	912.05	-59.3%	738	0	-
RMB JY	0	0	-	0	-	0	0	-100.0%
MICRO CHF/USD	135	155.7	-13.2%	212.2	-36.3%	258	180	43.0%
MICRO CAD/USD	183	166.65	9.7%	210.7	-13.3%	233	180	29.6%
MICRO JYP/USD	497	105.91	369.5%	509.5	-2.4%	746	185	303.6%
FX Options								
AUSTRALIAN DOLLAR	6,161	3,990.57	54.4%	6,798.85	-9.4%	6,814	4,758	43.2%
BRITISH POUND	8,729	2,643	230.3%	7,785.2	12.1%	6,836	2,608	162.1%
CANADIAN DOLLAR	4,334	4,524.83	-4.2%	3,922.7	10.5%	4,239	3,122	35.8%
EURO FX	29,184	14,375.52	103.0%	24,377.2	19.7%	25,550	24,047	6.2%
JAPANESE YEN	9,003	4,876.87	84.6%	10,434.8	-13.7%	14,904	6,090	144.7%
MEXICAN PESO	5	0	-	0	-	13	3	346.5%
NEW ZEALND DOLLAR	0	0.39	-88.9%	0.05	-13.0%	0	0	644.1%
RUSSIAN RUBLE	0	0	-	0	-	6	5	19.9%
SWISS FRANC	769	105.43	629.6%	944.05	-18.5%	691	267	158.6%
EFX/BP CROSS RATES	0	0	-	0	-	0	9	-100.0%
EFX/JY CROSS RATES	0	0	-	0	-	12	0	-
EFX/SF CROSS RATES	0	0	-	0	-	0	25	-100.0%
JAPANESE YEN (EU)	94	8.48	1003.1%	88.65	5.5%	144	17	751.1%
EURO FX (EU)	360	170.96	110.4%	315.7	13.9%	296	223	33.1%
SWISS FRANC (EU)	16	16.74	-7.0%	29.15	-46.6%	27	9	192.6%
CANADIAN DOLLAR (EU)	39	172.83	-77.5%	103.65	-62.5%	58	110	-47.1%
BRITISH POUND (EU)	177	46.61	280.8%	244.15	-27.3%	128	36	254.4%
AUSTRALIAN DLR (EU)	129	16.52	682.9%	78.35	65.1%	65	11	473.9%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	45,228	42,486.13	6.5%	48,624.9	-7.0%	50,805	55,278	-8.1%
FEEDER CATTLE	6,576	5,925.57	11.0%	6,250.15	5.2%	6,798	7,101	-4.3%
LEAN HOGS	37,457	37,789.96	-0.9%	57,781.05	-35.2%	46,353	45,304	2.3%
LUMBER	740	1,382.48	-46.5%	963.55	-23.2%	1,031	1,283	-19.7%
WOOD PULP	0	0	-	0	-	0	0	-
MILK	1,079	1,087.87	-0.9%	975.95	10.5%	1,147	1,164	-1.4%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	78	12.7	514.0%	50.1	55.6%	39	21	83.7%
BUTTER CS	122	41.65	191.8%	91.05	33.5%	105	69	50.7%
CLASS IV MILK	124	28.61	332.4%	106.15	16.5%	57	11	420.0%
DRY WHEY	38	20.35	88.2%	51.05	-25.0%	47	47	0.9%
GSCI EXCESS RETURN FUT	108	75.65	43.0%	222.7	-51.4%	54	66	-17.5%
GOLDMAN SACHS	878	1,003.13	-12.5%	1,198.65	-26.8%	1,234	1,152	7.1%
HOUSING INDEX	3	0.87	240.0%	1.45	103.9%	1	1	-32.8%
HDD WEATHER	185	111.96	65.6%	95	95.1%	68	59	15.1%
CDD WEATHER	65	0	-	93.65	-30.4%	75	64	17.1%
HDD SEASONAL STRIP	11	0	-	15	-27.5%	3	5	-51.1%
CDD SEASONAL STRIP	0	0	-	0	-	17	8	100.7%
HDD WEATHER EUROPEAN	0	50	-100.0%	0	-	16	22	-30.3%
CAT WEATHER EUROPEAN	0	0	-	0	-	17	0	-
HDD EURO SEASONAL STRIP	43	0	-	0	-	5	8	-41.5%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
WKLY AVG TEMP	0	41.3	-100.0%	57.5	-100.0%	47	17	179.3%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	145	65	123.1%	108.75	33.4%	148	119	24.1%
USD CRUDE PALM OIL	0	1.3	-100.0%	0	-	5	1	307.2%
MALAYSIAN PALM SWAP	130	0	-	114	14.4%	44	0	-
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-	0	108	-100.0%
OTC SP GSCI ER SWAP	0	75.57	-100.0%	0	-	16	104	-85.1%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	77	19	311.7%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	10,364	9,400.39	10.3%	10,314.55	0.5%	10,890	11,884	-8.4%
FEEDER CATTLE	943	479.83	96.5%	698.95	34.9%	841	866	-2.9%
LEAN HOGS	8,155	5,772.48	41.3%	7,842.05	4.0%	6,341	6,310	0.5%
LUMBER	83	32.65	155.3%	88.35	-5.7%	62	32	93.1%
MILK	974	877.43	11.0%	753.65	29.2%	1,014	1,081	-6.2%
MLK MID	4	3.96	7.7%	9.6	-55.6%	3	7	-49.9%
NFD MILK	83	10.7	671.9%	21	293.2%	24	12	97.1%
BUTTER CS	45	45.35	-1.0%	22.15	102.8%	57	23	147.7%
CLASS IV MILK	229	7.65	2888.7%	100.65	127.2%	78	13	519.4%
DRY WHEY	18	3.09	480.3%	1.4	1179.5%	12	6	116.3%
HDD WEATHER	0	0	-	50	-100.0%	12	50	-75.4%
CDD WEATHER	0	0	-	10	-100.0%	33	43	-22.7%
HDD SEASONAL STRIP	799	782.61	2.1%	400	99.7%	165	193	-14.5%
CDD SEASONAL STRIP	0	0	-	0	-	185	142	30.8%
HDD WEATHER EUROPEAN	0	21.74	-100.0%	0	-	5	4	19.9%
HDD EURO SEASONAL STRIP	304	108.7	180.0%	125	143.5%	47	113	-57.9%
CAT EURO SEASONAL STRIP	0	0	-	0	-	7	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	11.78	-100.0%	0	-	4	11	-63.1%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
LN HOGS CSO	0	3.26	-100.0%	0	-	1	2	-76.8%
SBIN HURR	0	0	-	0	-	4	16	-77.5%
CASH-SETTLED CHEESE	63	53.61	17.7%	26.25	140.3%	100	58	74.6%
SNOWFALL	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	1,883,602	1,550,472.26	21.5%	2,570,664.9	-26.7%	2,067,038	1,686,001	22.6%
Equity Index Futures	2,044,702	1,902,838.3	7.5%	2,375,686.35	-13.9%	2,190,894	2,203,120	-0.6%
FX Futures	584,854	678,431.57	-13.8%	769,970.15	-24.0%	853,831	803,567	6.3%
Commodities and Alternative Invest	93,011	90,200.09	3.1%	116,800.65	-20.4%	108,208	112,033	-3.4%
TOTAL FUTURES	4,606,168	4,221,942.22	9.1%	5,833,122.05	-21.0%	5,219,970.27	4,804,721.17	8.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	653,320	416,669	56.8%	963,323.65	-32.2%	600,051	551,276	8.8%
Equity Index Options	483,758	244,621.39	97.8%	363,393.9	33.1%	361,468	233,369	54.9%
FX Options	59,000	30,948.74	90.6%	55,122.5	7.0%	59,782	41,339	44.6%
Commodities and Alternative Invest	22,064	17,615.22	25.3%	20,463.6	7.8%	19,887	20,889	-4.8%
TOTAL OPTIONS	1,218,142	709,854.35	71.6%	1,402,303.65	-13.1%	1,041,188.03	846,873.3	22.9%
TOTAL COMBINED								
Interest Rate	2,536,922	1,967,141.26	29.0%	3,533,988.55	-28.2%	2,667,089	2,237,277	19.2%
Equity Index	2,528,460	2,147,459.7	17.7%	2,739,080.25	-7.7%	2,552,362	2,436,489	4.8%
FX	643,853	709,380.3	-9.2%	825,092.65	-22.0%	913,613	844,907	8.1%
Commodities and Alternative Invest	115,075	107,815.3	6.7%	137,264.25	-16.2%	128,095	132,922	-3.6%
GRAND TOTAL	5,824,310	4,931,796.57	18.1%	7,235,425.7	-19.5%	6,261,158.3	5,651,594.48	10.8%