

CME Exchange ADV Report - Monthly

November 2013

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	ADV NOV 2013	ADV NOV 2012	% CHG	ADV OCT 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Interest Rate Futures								
EUROYEN	0	0	-	0	-	0	1	-99.5%
EURODOLLARS	1,971,124	1,285,647.43	53.3%	1,883,558.83	4.6%	2,058,687	1,685,527	22.1%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	35	133.52	-73.8%	43.17	-18.9%	49	438	-88.8%
EURO BONDS	0	0	-	0	-	0	34	-99.5%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	98,545	47,592.19	107.1%	181,129	-45.6%	113,529	190,830	-40.5%
EURO MIDCURVE	384,419	261,933.81	46.8%	472,190.83	-18.6%	476,385	360,432	32.2%
TOMMI MIDCURVE	0	0	-	0	-	0	14	-100.0%
Equity Index Futures								
E-MINI S&P500	1,434,460	1,882,270.86	-23.8%	1,698,659.65	-15.6%	1,810,662	1,874,620	-3.4%
S&P 500	6,821	12,243.9	-44.3%	8,121.65	-16.0%	15,548	19,892	-21.8%
S&P 600 SMALLCAP EMINI	1	0.38	70.6%	0.35	86.9%	1	7	-79.3%
E-MINI MIDCAP	16,932	20,527.24	-17.5%	20,802.52	-18.6%	21,650	25,838	-16.2%
S&P 400 MIDCAP	20	156.62	-87.0%	61.57	-67.0%	81	96	-15.7%
S&P 500 GROWTH	0	0.14	5.0%	3.52	-95.7%	2	2	0.9%
S&P 500/VALUE	0	1.24	-91.9%	4.57	-97.8%	2	2	1.3%
E-MINI NASDAQ 100	214,043	278,348.33	-23.1%	264,224	-19.0%	235,337	251,110	-6.3%
NASDAQ	502	1,988.05	-74.8%	937.96	-46.5%	922	1,313	-29.8%
NIKKEI 225 (\$) STOCK	12,505	6,256.43	99.9%	11,818.52	5.8%	18,542	6,681	177.5%
NIKKEI 225 (YEN) STOCK	45,770	25,405.24	80.2%	38,984.09	17.4%	46,859	22,682	106.6%
S&P MATERIALS SECTOR	31	53.52	-42.6%	30.65	0.2%	90	83	8.3%
S&P ENERGY SECTOR	354	64.14	452.6%	232.13	52.7%	328	100	228.0%
S&P FINANCIAL SECTOR	43	82.52	-47.6%	122.7	-64.8%	189	97	95.2%
S&P INDUSTRIAL SECTOR	74	20.86	254.3%	28.7	157.5%	90	110	-18.3%
S&P TECHNOLOGY SECTOR	85	64.71	30.9%	252.09	-66.4%	147	98	49.5%
S&P UTILITIES SECTOR	124	79.62	55.3%	167.52	-26.2%	179	99	80.6%
S&P HEALTH CARE SECTOR	27	44.62	-40.4%	59.74	-55.5%	182	101	81.1%
S&P CONSUMER DSCRTNRY SECT	109	50.33	117.4%	51.74	111.4%	76	63	21.3%
E-MINI NIFTY	0	0	-	0	-	0	0	-100.0%
E-MICRO NIFTY	0	0	-	0	-	0	12	-98.2%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECT	81	37.81	115.0%	107.83	-24.6%	157	101	55.0%
IBOVESPA INDEX	31	77.33	-59.8%	30.65	1.5%	121	13	802.0%

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Equity Index Options								
E-MINI S&P500	214,459	200,730.81	6.8%	310,777	-31.0%	225,823	141,211	59.9%
S&P 500	19,591	28,101.1	-30.3%	28,492.65	-31.2%	28,570	27,536	3.8%
E-MINI MIDCAP	10	0.57	1711.0%	4	158.8%	5	2	186.4%
E-MINI NASDAQ 100	5,631	2,873.9	95.9%	6,410.13	-12.1%	3,281	3,000	9.4%
NASDAQ	1	0.81	29.7%	4.35	-75.9%	2	1	49.1%
EOM S&P 500	3,730	2,727.67	36.7%	1,879.78	98.4%	3,319	3,152	5.3%
EOM EMINI S&P	36,257	34,734.33	4.4%	25,950.7	39.7%	29,369	20,143	45.8%
EOW1 EMINI S&P 500	19,998	13,362.14	49.7%	29,787.04	-32.9%	22,695	11,497	97.4%
EOW2 EMINI S&P 500	24,726	25,489.57	-3.0%	36,775.39	-32.8%	21,872	13,902	57.3%
EOW1 S&P 500	1,958	242.48	707.4%	3,039.48	-35.6%	1,256	332	278.7%
EOW2 S&P 500	3,500	665.48	425.9%	5,052.39	-30.7%	2,027	782	159.0%
EOW4 EMINI S&P 500	25,785	16,665.9	54.7%	35,585.09	-27.5%	22,746	11,813	92.6%
FX Futures								
AUSTRALIAN DOLLAR	85,672	108,939.76	-21.4%	72,363	18.4%	106,134	129,357	-18.0%
BRITISH POUND	96,843	92,470.38	4.7%	87,044.17	11.3%	117,161	103,424	13.3%
BRAZIL REAL	918	757.48	21.2%	297.78	208.3%	1,476	667	121.1%
CANADIAN DOLLAR	49,302	69,894.62	-29.5%	46,828.22	5.3%	69,146	90,116	-23.3%
E-MINI EURO FX	3,809	3,424.71	11.2%	3,456.3	10.2%	4,090	3,996	2.4%
EURO FX	202,384	251,479.57	-19.5%	173,412.39	16.7%	248,072	266,434	-6.9%
E-MINI JAPANESE YEN	598	717.29	-16.6%	580.61	3.1%	1,394	486	186.6%
JAPANESE YEN	118,990	104,257	14.1%	111,518.09	6.7%	172,648	92,967	85.7%
MEXICAN PESO	29,986	38,689.9	-22.5%	31,128.22	-3.7%	41,197	45,387	-9.2%
NEW ZEALND DOLLAR	12,585	16,074.05	-21.7%	11,869.83	6.0%	14,547	14,449	0.7%
NKR/USD CROSS RATE	57	12.24	364.1%	17.35	227.4%	53	32	64.6%
RUSSIAN RUBLE	1,495	819.43	82.4%	491.35	204.2%	977	1,241	-21.2%
S.AFRICAN RAND	271	585.71	-53.8%	130.96	106.7%	553	648	-14.7%
SWISS FRANC	31,628	28,546.95	10.8%	30,912.48	2.3%	36,174	39,175	-7.7%
AD/CD CROSS RATES	5	0.48	1002.5%	4.26	23.2%	5	6	-18.5%
AD/JY CROSS RATES	106	64.95	63.9%	122.78	-13.3%	113	98	15.7%
AD/NE CROSS RATES	1	7.14	-87.4%	0.35	158.8%	3	2	34.0%
BP/JY CROSS RATES	154	180.86	-14.8%	113.26	36.0%	116	126	-8.0%
BP/SF CROSS RATES	11	3.1	260.2%	8.17	36.4%	12	88	-86.5%
CD/JY CROSS RATES	8	17.19	-54.0%	7.09	11.5%	4	6	-28.9%
EC/AD CROSS RATES	21	38.1	-45.8%	24.7	-16.4%	46	38	23.1%
EC/CD CROSS RATES	16	13.76	19.2%	14.57	12.6%	33	34	-1.4%
EC/NOK CROSS RATES	9	5.9	45.6%	2.48	247.0%	8	13	-36.9%
EC/SEK CROSS RATES	5	0	-	6.26	-17.7%	12	14	-13.9%
EFX/BP CROSS RATES	2,056	1,448.1	42.0%	1,517.96	35.4%	2,892	1,822	58.7%
EFX/JY CROSS RATES	2,053	1,849.24	11.0%	1,558.78	31.7%	3,616	1,455	148.5%
EFX/SF CROSS RATES	680	895.95	-24.2%	1,051.04	-35.3%	1,712	1,315	30.2%
SF/JY CROSS RATES	1	9.57	-93.7%	0.04	1279.3%	8	16	-46.5%
SKR/USD CROSS RATES	39	10.81	263.1%	17.74	121.3%	53	17	214.0%
CZECK KORUNA (US)	0	0	-	10.65	-100.0%	24	0	5353.6%
CZECK KORUNA (EC)	0	0	-	12.87	-100.0%	36	0	152657.4%
HUNGARIAN FORINT (US)	1	3.67	-63.2%	1.87	-27.8%	67	3	2038.6%
HUNGARIAN FORINT (EC)	5	0	-	10.39	-55.3%	85	0	308212.6%
POLISH ZLOTY (US)	158	96	64.5%	22.48	602.7%	67	88	-24.2%

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FX Futures								
POLISH ZLOTY (EC)	76	188.14	-59.6%	107.74	-29.4%	159	166	-4.1%
SHEKEL	26	21.76	20.4%	18.7	40.1%	35	37	-5.9%
RMB USD	78	48	61.7%	52.48	47.9%	68	16	322.3%
RMB EURO	0	0	-	0	-	0	0	-
KOREAN WON	34	8.57	297.3%	20.13	69.1%	19	32	-40.5%
TURKISH LIRA	149	261.33	-43.1%	30.96	380.5%	184	155	18.5%
E-MICRO USD/CHF	0	0	-	0	-	0	3	-100.0%
TURKISH LIRA (EU)	30	89.67	-66.5%	0.13	22944.5%	106	119	-11.3%
E-MICRO USD/JPY	0	1.48	-93.2%	0.35	-71.2%	0	42	-99.0%
E-MICRO AUD/USD	1,522	873.38	74.3%	1,399.43	8.8%	1,565	946	65.4%
E-MICRO EUR/USD	7,019	5,850.95	20.0%	6,398.83	9.7%	8,153	6,535	24.8%
E-MICRO GBP/USD	1,407	961.71	46.3%	1,078.17	30.5%	1,571	1,443	8.9%
E-MICRO USD/CAD	0	0.1	-100.0%	0	-	0	5	-98.4%
FCXRX	8	0	-	2.22	256.3%	1	0	-
INDIAN RUPEE	312	0	-	370.83	-15.9%	701	0	-
EURO QUARTERLY VARIANCE FI	0	0	-	24.17	-100.0%	2	0	-
MICRO CAD/USD	244	145.05	68.0%	182.74	33.4%	234	180	30.1%
MICRO JYP/USD	454	135.76	234.5%	497.26	-8.7%	721	185	289.9%
MICRO CHF/USD	168	147.81	13.6%	135.13	24.3%	250	180	38.7%
RMB JY	0	0	-	0	-	0	0	-100.0%
FX Options								
AUSTRALIAN DOLLAR	7,936	5,405.33	46.8%	6,160.83	28.8%	6,911	4,758	45.3%
BRITISH POUND	10,671	3,437.9	210.4%	8,728.65	22.3%	7,168	2,608	174.9%
CANADIAN DOLLAR	4,652	3,302.95	40.8%	4,334.48	7.3%	4,274	3,122	36.9%
EURO FX	27,534	22,836.52	20.6%	29,183.52	-5.7%	25,722	24,047	7.0%
JAPANESE YEN	14,328	8,718.05	64.3%	9,003	59.1%	14,854	6,090	143.9%
MEXICAN PESO	3	0	-	5.43	-54.0%	12	3	315.2%
NEW ZEALND DOLLAR	0	0.05	-100.0%	0.04	-100.0%	0	0	579.5%
RUSSIAN RUBLE	0	0	-	0	-	5	5	9.5%
SWISS FRANC	826	150.05	450.7%	769.26	7.4%	703	267	163.0%
EFX/BP CROSS RATES	0	0	-	0	-	0	9	-100.0%
EFX/JY CROSS RATES	0	0	-	0	-	11	0	-
EFX/SF CROSS RATES	0	0	-	0	-	0	25	-100.0%
JAPANESE YEN (EU)	62	29.24	113.1%	93.52	-33.4%	137	17	709.4%
EURO FX (EU)	316	244.71	29.3%	359.74	-12.1%	298	223	33.8%
SWISS FRANC (EU)	19	8.62	122.8%	15.57	23.4%	26	9	185.5%
CANADIAN DOLLAR (EU)	92	299.05	-69.3%	38.83	136.7%	61	110	-44.5%
BRITISH POUND (EU)	69	82.57	-16.4%	177.48	-61.1%	123	36	240.2%
AUSTRALIAN DLR (EU)	16	35.48	-54.6%	129.35	-87.6%	60	11	436.6%

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	ADV NOV 2013	ADV NOV 2012	% CHG	ADV OCT 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	49,344	51,921.71	-5.0%	45,228.04	9.1%	50,679	55,278	-8.3%
FEEDER CATTLE	5,607	4,147.05	35.2%	6,576.35	-14.7%	6,695	7,101	-5.7%
LEAN HOGS	41,688	45,201	-7.8%	37,457.13	11.3%	45,949	45,304	1.4%
LUMBER	555	1,167.29	-52.5%	740.04	-25.0%	989	1,283	-22.9%
WOOD PULP	0	0	-	0	-	0	0	-
MILK	1,061	1,059	0.1%	1,078.52	-1.7%	1,140	1,164	-2.1%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	74	6.14	1110.4%	77.96	-4.6%	42	21	98.2%
BUTTER CS	96	79	21.0%	121.52	-21.3%	104	69	49.6%
CLASS IV MILK	145	19.48	642.4%	123.7	16.9%	64	11	489.9%
DRY WHEY	29	44.62	-36.0%	38.3	-25.5%	46	47	-2.6%
GSCI EXCESS RETURN FUT	9	51.81	-83.6%	108.22	-92.1%	50	66	-23.5%
GOLDMAN SACHS	1,130	1,109	1.9%	877.57	28.8%	1,225	1,152	6.3%
HOUSING INDEX	1	0.1	1108.0%	2.96	-61.1%	1	1	-31.6%
HDD WEATHER	358	100.48	256.3%	185.35	93.2%	93	59	58.0%
CDD WEATHER	0	0	-	65.22	-100.0%	69	64	7.0%
HDD SEASONAL STRIP	0	0	-	10.87	-100.0%	2	5	-55.4%
CDD SEASONAL STRIP	0	0	-	0	-	15	8	83.3%
HDD WEATHER EUROPEAN	15	61.9	-75.8%	0	-	16	22	-30.5%
CAT WEATHER EUROPEAN	0	0	-	0	-	15	0	-
HDD EURO SEASONAL STRIP	0	71.43	-100.0%	43.48	-100.0%	4	8	-46.6%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
WKLY AVG TEMP	5	0	-	0	-	43	17	157.7%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	92	100.57	-8.9%	145.04	-36.8%	143	119	20.0%
USD CRUDE PALM OIL	0	1.19	-100.0%	0	-	5	1	272.0%
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-	0	108	-100.0%
MALAYSIAN PALM SWAP	138	0	-	130.43	5.8%	52	0	-
OTC SP GSCI ER SWAP	0	92.95	-100.0%	0	-	14	104	-86.4%
S&P GSCI ENHANCED ER SWAP	0	168.48	-100.0%	0	-	70	19	276.1%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	11,688	10,213.29	14.4%	10,364.39	12.8%	10,959	11,884	-7.8%
FEEDER CATTLE	977	429.29	127.6%	943.04	3.6%	853	866	-1.5%
LEAN HOGS	6,512	7,076.29	-8.0%	8,154.96	-20.1%	6,356	6,310	0.7%
LUMBER	58	26.76	118.0%	83.35	-30.0%	62	32	92.1%
MILK	791	949.1	-16.6%	973.87	-18.8%	995	1,081	-8.0%
MLK MID	8	6.76	10.9%	4.26	76.0%	4	7	-44.7%
NFD MILK	34	6	465.8%	82.57	-58.9%	25	12	104.2%
BUTTER CS	56	12.38	351.9%	44.91	24.6%	57	23	147.2%
CLASS IV MILK	203	15.14	1241.2%	228.7	-11.2%	89	13	604.8%
DRY WHEY	26	2	1202.5%	17.91	45.4%	13	6	137.5%
HDD WEATHER	101	133.33	-24.6%	0	-	20	50	-60.3%
CDD WEATHER	0	0	-	0	-	30	43	-29.4%
HDD SEASONAL STRIP	88	1.67	5179.9%	798.91	-89.0%	158	193	-17.9%
CDD SEASONAL STRIP	0	0	-	0	-	169	142	19.5%
HDD WEATHER EUROPEAN	0	0	-	0	-	4	4	9.5%
HDD EURO SEASONAL STRIP	25	690.48	-96.4%	304.35	-91.8%	45	113	-59.6%
CAT EURO SEASONAL STRIP	0	0	-	0	-	6	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	11.19	-100.0%	0	-	4	11	-66.3%
LN HOGS CSO	0	0	-	0	-	1	2	-78.8%
SBIN HURR	0	0	-	0	-	3	16	-79.5%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	113	74.57	51.7%	63.09	79.3%	102	58	76.5%
SNOWFALL	0	0	-	0	-	0	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	1,971,159	1,285,780.95	53.3%	1,883,602	4.6%	2,058,737	1,686,001	22.1%
Equity Index Futures	1,732,013	2,227,773.91	-22.3%	2,044,702.13	-15.3%	2,151,164	2,203,120	-2.4%
FX Futures	651,391	730,047.62	-10.8%	584,877.74	11.4%	836,306	803,567	4.1%
Commodities and Alternative Invest	100,344	105,403.19	-4.8%	93,010.7	7.9%	107,527	112,033	-4.0%
TOTAL FUTURES	4,454,908	4,349,005.67	2.4%	4,606,192.57	-3.3%	5,153,733.48	4,804,721.17	7.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	482,963	309,526	56.0%	653,319.83	-26.1%	589,914	551,276	7.0%
Equity Index Options	355,646	325,594.76	9.2%	483,758	-26.5%	360,964	233,369	54.7%
FX Options	66,524	44,550.52	49.3%	58,999.7	12.8%	60,366	41,339	46.0%
Commodities and Alternative Invest	20,680	19,648.24	5.3%	22,064.3	-6.3%	19,955	20,889	-4.5%
TOTAL OPTIONS	925,814	699,319.52	32.4%	1,218,141.83	-24.0%	1,031,198.93	846,873.3	21.8%
TOTAL COMBINED								
Interest Rate	2,454,123	1,595,306.95	53.8%	2,536,921.83	-3.3%	2,648,650	2,237,277	18.4%
Equity Index	2,087,659	2,553,368.67	-18.2%	2,528,460.13	-17.4%	2,512,128	2,436,489	3.1%
FX	717,915	774,598.14	-7.3%	643,877.44	11.5%	896,672	844,907	6.1%
Commodities and Alternative Invest	121,024	125,051.43	-3.2%	115,075	5.2%	127,482	132,922	-4.1%
GRAND TOTAL	5,380,721	5,048,325.19	6.6%	5,824,334.39	-7.6%	6,184,932.41	5,651,594.48	9.4%