

CME Exchange ADV Report - Monthly

December 2013

Page 1 of 5

	ADV DEC 2013	ADV DEC 2012	% CHG	ADV NOV 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	1,985,400	1,310,539.3	51.5%	1,971,124.45	0.7%	2,052,580	1,685,527	21.8%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	4	25.4	-85.4%	35	-89.4%	45	438	-89.6%
EURO BONDS	0	0	-	0	-	0	34	-99.5%
SOVEREIGN YIELD FUTURE	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	76,016	39,072.4	94.6%	98,544.8	-22.9%	110,403	190,830	-42.1%
EURO MIDCURVE	575,788	230,767.15	149.5%	385,581.1	49.3%	484,761	360,432	34.5%
TOMMI MIDCURVE	0	0	-	0	-	0	14	-100.0%
Equity Index Futures								
E-MINI S&P500	1,620,404	1,871,626.25	-13.4%	1,434,460.15	13.0%	1,794,807	1,874,620	-4.3%
S&P 500	26,903	37,244.4	-27.8%	6,820.8	294.4%	16,494	19,892	-17.1%
S&P 600 SMALLCAP EMINI	1	6.55	-84.0%	0.65	61.2%	1	7	-79.8%
E-MINI MIDCAP	28,593	30,635.45	-6.7%	16,931.65	68.9%	22,228	25,838	-14.0%
S&P 400 MIDCAP	102	90.7	12.2%	20.3	401.3%	82	96	-13.9%
S&P 500 GROWTH	10	7.05	40.5%	0.15	6503.2%	3	2	32.5%
S&P 500/VALUE	12	5.15	131.2%	0.1	11804.8%	3	2	41.0%
E-MINI NASDAQ 100	239,538	275,302.1	-13.0%	214,042.6	11.9%	235,687	251,110	-6.1%
NASDAQ	1,005	1,485.3	-32.3%	501.85	100.3%	929	1,313	-29.3%
NIKKEI 225 (\$) STOCK	18,939	13,327.8	42.1%	12,505.4	51.4%	18,575	6,681	178.0%
NIKKEI 225 (YEN) STOCK	46,088	25,042.35	84.0%	45,769.9	0.7%	46,795	22,682	106.3%
BESPOKE CUSTOM INDEXES	0	0	-	0	-	0	0	-100.0%
E-MINI NIFTY	0	0	-	0	-	0	0	-100.0%
E-MICRO NIFTY	0	0	-	0	-	0	12	-98.4%
S&P ENERGY SECTOR	332	221.45	49.8%	354.45	-6.4%	328	100	228.3%
S&P MATERIALS SECTOR	99	206.3	-51.9%	30.7	223.1%	90	83	9.2%
S&P UTILITIES SECTOR	445	162.2	174.6%	123.65	260.2%	201	99	103.1%
S&P FINANCIAL SECTOR	299	230.45	29.9%	43.25	592.0%	198	97	104.7%
S&P INDUSTRIAL SECTOR	132	183.35	-27.7%	73.9	79.3%	94	110	-15.1%
S&P TECHNOLOGY SECTOR	303	192.25	57.6%	84.7	257.8%	160	98	62.8%
S&P HEALTH CARE SECTOR	175	299.6	-41.5%	26.6	559.1%	182	101	80.6%
S&P CONSUMER DSCRTNRY SE	192	193.8	-0.7%	109.4	75.9%	86	63	36.7%
IBOVESPA INDEX	47	74.6	-36.7%	31.1	51.7%	115	13	756.1%
S&P CONSUMER STAPLES SECT	331	315.8	4.7%	81.3	306.8%	171	101	69.4%

CME Exchange ADV Report - Monthly

December 2013

Page 2 of 5

	ADV DEC 2013	ADV DEC 2012	% CHG	ADV NOV 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Equity Index Options								
E-MINI S&P500	213,165	174,831.7	21.9%	214,459.05	-0.6%	224,768	141,211	59.2%
S&P 500	18,377	23,807.75	-22.8%	19,591.3	-6.2%	27,721	27,536	0.7%
E-MINI MIDCAP	11	0.05	22852.4%	10.35	10.9%	6	2	215.5%
E-MINI NASDAQ 100	6,263	2,460.15	154.6%	5,631.35	11.2%	3,530	3,000	17.7%
NASDAQ	0	0	-	1.05	-90.9%	2	1	37.4%
EOM S&P 500	3,467	3,468.35	0.0%	3,729.75	-7.0%	3,331	3,152	5.7%
EOM EMINI S&P	38,565	31,630.15	21.9%	36,256.65	6.4%	30,136	20,143	49.6%
EOW1 EMINI S&P 500	32,761	24,802.2	32.1%	19,998.4	63.8%	23,534	11,497	104.7%
EOW2 EMINI S&P 500	35,641	19,207.35	85.6%	24,725.65	44.1%	23,019	13,902	65.6%
EOW1 S&P 500	2,367	347.5	581.2%	1,957.65	20.9%	1,349	332	306.6%
EOW2 S&P 500	3,454	894.75	286.1%	3,499.55	-1.3%	2,146	782	174.2%
EOW4 EMINI S&P 500	27,773	13,276.15	109.2%	25,785.45	7.7%	23,165	11,813	96.1%
FX Futures								
AUSTRALIAN DOLLAR	86,443	105,875.45	-18.4%	85,672.25	0.9%	104,493	129,357	-19.2%
BRITISH POUND	103,502	107,630.2	-3.8%	96,842.5	6.9%	116,023	103,424	12.2%
BRAZIL REAL	594	1,098	-45.9%	918.2	-35.3%	1,402	667	110.1%
CANADIAN DOLLAR	69,293	76,542.65	-9.5%	49,301.7	40.5%	69,158	90,116	-23.3%
E-MINI EURO FX	4,508	3,767.4	19.6%	3,809.05	18.3%	4,124	3,996	3.2%
EURO FX	189,571	222,023.55	-14.6%	202,383.95	-6.3%	243,197	266,434	-8.7%
E-MINI JAPANESE YEN	576	770.7	-25.3%	598.45	-3.8%	1,326	486	172.6%
JAPANESE YEN	137,169	131,939.3	4.0%	118,990.15	15.3%	169,691	92,967	82.5%
MEXICAN PESO	40,863	59,954.45	-31.8%	29,986	36.3%	41,169	45,387	-9.3%
NEW ZEALND DOLLAR	12,286	16,721.9	-26.5%	12,584.55	-2.4%	14,358	14,449	-0.6%
NKR/USD CROSS RATE	78	52.1	49.1%	56.8	36.7%	55	32	70.8%
RUSSIAN RUBLE	918	1,399.65	-34.4%	1,494.8	-38.6%	972	1,241	-21.6%
S.AFRICAN RAND	655	1,628.9	-59.8%	270.65	141.9%	562	648	-13.4%
SWISS FRANC	33,603	30,230.55	11.2%	31,627.75	6.2%	35,959	39,175	-8.2%
AD/CD CROSS RATES	3	5.25	-45.6%	5.25	-45.6%	5	6	-21.2%
AD/JY CROSS RATES	262	293.2	-10.6%	106.45	146.3%	126	98	28.3%
AD/NE CROSS RATES	1	1.15	-13.0%	0.9	11.1%	3	2	26.8%
BP/JY CROSS RATES	210	231.9	-9.6%	154.05	36.0%	124	126	-1.9%
BP/SF CROSS RATES	23	6.6	254.3%	11.15	109.7%	13	88	-85.5%
CD/JY CROSS RATES	8	10.15	-19.3%	7.9	3.7%	5	6	-24.0%
EC/AD CROSS RATES	71	62.45	13.0%	20.65	241.8%	48	38	28.5%
EC/CD CROSS RATES	88	50.3	75.4%	16.4	438.0%	38	34	12.3%
EC/NOK CROSS RATES	11	18.9	-41.8%	8.6	27.9%	8	13	-35.1%
EC/SEK CROSS RATES	36	15	136.8%	5.15	589.8%	14	14	-0.2%
EFX/BP CROSS RATES	3,393	2,786.8	21.7%	2,055.6	65.0%	2,933	1,822	61.0%
EFX/JY CROSS RATES	3,287	2,566.3	28.1%	2,052.9	60.1%	3,588	1,455	146.6%
EFX/SF CROSS RATES	2,411	2,304.6	4.6%	679.55	254.9%	1,771	1,315	34.6%
SF/JY CROSS RATES	2	13.2	-87.4%	0.6	177.8%	8	16	-50.1%
SKR/USD CROSS RATES	52	14	271.8%	39.25	32.6%	53	17	213.3%
CZECK KORUNA (US)	6	0	-	0	-	23	0	5016.5%
CZECK KORUNA (EC)	45	0	-	0	-	37	0	155632.9%
HUNGARIAN FORINT (US)	9	8.15	5.2%	1.35	534.9%	62	3	1883.2%
HUNGARIAN FORINT (EC)	2	0	-	4.65	-56.0%	78	0	283136.1%
POLISH ZLOTY (US)	197	366.55	-46.1%	157.95	25.0%	78	88	-11.8%

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CME Exchange ADV Report - Monthly

December 2013

Page 3 of 5

	ADV DEC 2013	ADV DEC 2012	% CHG	ADV NOV 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
FX Futures								
POLISH ZLOTY (EC)	367	390.3	-6.0%	76.1	382.1%	176	166	6.4%
SHEKEL	79	53.6	46.6%	26.2	199.9%	38	37	4.0%
RMB USD	151	21.25	610.1%	77.6	94.5%	75	16	364.7%
RMB EURO	0	0	-	0	-	0	0	-
KOREAN WON	39	49.3	-20.4%	34.05	15.2%	21	32	-35.3%
TURKISH LIRA	139	696.25	-80.0%	148.75	-6.3%	180	155	16.1%
E-MICRO USD/CHF	0	0	-	0	-	0	3	-100.0%
TURKISH LIRA (EU)	155	263.5	-41.1%	30.05	416.1%	110	119	-7.9%
E-MICRO USD/JPY	0	1.5	-84.1%	0.1	138.1%	0	42	-99.1%
E-MICRO AUD/USD	1,547	651.7	137.4%	1,521.95	1.6%	1,563	946	65.2%
E-MICRO EUR/USD	6,261	4,896.2	27.9%	7,018.95	-10.8%	7,996	6,535	22.4%
E-MICRO GBP/USD	1,196	859.45	39.1%	1,407	-15.0%	1,540	1,443	6.8%
E-MICRO USD/CAD	0	0	-	0	-	0	5	-98.5%
FCXRX	11	0	-	7.9	35.6%	2	0	-
INDIAN RUPEE	201	0	-	311.75	-35.6%	659	0	-
RMB JY	0	0	-	0	-	0	0	-100.0%
MICRO CAD/USD	274	165.65	65.5%	243.7	12.5%	237	180	32.0%
MICRO JPY/USD	504	220	128.9%	454.15	10.9%	703	185	280.1%
MICRO CHF/USD	181	180.6	0.2%	167.9	7.8%	244	180	35.5%
EURO QUARTERLY VARIANCE FI	0	0	-	0	-	2	0	-
FX Options								
AUSTRALIAN DOLLAR	6,725	4,538.45	48.2%	7,935.75	-15.3%	6,896	4,758	44.9%
BRITISH POUND	8,863	3,636	143.8%	10,671.2	-16.9%	7,309	2,608	180.3%
CANADIAN DOLLAR	5,531	2,743.9	101.6%	4,651.8	18.9%	4,379	3,122	40.3%
EURO FX	24,796	22,272.85	11.3%	27,533.75	-9.9%	25,644	24,047	6.6%
JAPANESE YEN	12,073	15,236.8	-20.8%	14,328	-15.7%	14,622	6,090	140.1%
MEXICAN PESO	0	0	-	2.5	-100.0%	11	3	280.6%
NEW ZEALND DOLLAR	0	0	-	0	-	0	0	522.8%
RUSSIAN RUBLE	0	59.3	-100.0%	0	-	5	5	0.4%
SWISS FRANC	636	280.1	127.0%	826.35	-23.0%	697	267	160.9%
EFX/BP CROSS RATES	0	0	-	0	-	0	9	-100.0%
EFX/JY CROSS RATES	0	0	-	0	-	10	0	-
EFX/SF CROSS RATES	0	0	-	0	-	0	25	-100.0%
JAPANESE YEN (EU)	88	24.5	257.4%	62.3	40.6%	132	17	685.2%
EURO FX (EU)	166	418.3	-60.3%	316.3	-47.5%	287	223	28.9%
SWISS FRANC (EU)	2	25.05	-90.1%	19.2	-87.1%	24	9	163.9%
CANADIAN DOLLAR (EU)	19	50.2	-62.8%	91.9	-79.7%	58	110	-47.7%
BRITISH POUND (EU)	42	41.1	1.5%	69.05	-39.6%	116	36	221.5%
AUSTRALIAN DLR (EU)	15	6.5	129.3%	16.1	-7.4%	57	11	402.9%

CME Exchange ADV Report - Monthly

December 2013

Page 4 of 5

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	36,012	48,239.75	-25.3%	49,343.6	-27.0%	49,457	55,278	-10.5%
FEEDER CATTLE	5,848	6,144.6	-4.8%	5,606.85	4.3%	6,624	7,101	-6.7%
LEAN HOGS	31,562	33,013.15	-4.4%	41,687.95	-24.3%	44,750	45,304	-1.2%
LUMBER	718	1,576.9	-54.5%	555	29.3%	967	1,283	-24.6%
WOOD PULP	0	0	-	0	-	0	0	-
MILK	1,458	912.1	59.8%	1,060.5	37.5%	1,166	1,164	0.2%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	111	8	1282.1%	74.35	48.7%	48	21	125.3%
BUTTER CS	189	68.4	176.2%	95.6	97.6%	111	69	59.8%
CLASS IV MILK	251	11.2	2143.2%	144.6	73.7%	80	11	633.0%
DRY WHEY	42	60.85	-31.8%	28.55	45.4%	45	47	-3.4%
GSCI EXCESS RETURN FUT	19	60.2	-67.7%	8.5	128.6%	48	66	-27.4%
GOLDMAN SACHS	1,058	1,147.3	-7.8%	1,129.9	-6.4%	1,211	1,152	5.1%
HOUSING INDEX	0	0.9	-63.0%	1.15	-71.0%	1	1	-35.3%
HDD WEATHER	106	190	-44.2%	358	-70.4%	94	59	59.9%
CDD WEATHER	0	0	-	0	-	63	64	-1.9%
HDD SEASONAL STRIP	2	25	-90.5%	0	-	2	5	-55.4%
CDD SEASONAL STRIP	0	0	-	0	-	14	8	68.0%
HDD WEATHER EUROPEAN	10	0	-	15	-36.5%	15	22	-32.8%
CAT WEATHER EUROPEAN	0	0	-	0	-	14	0	-
HDD EURO SEASONAL STRIP	0	12.5	-100.0%	0	-	4	8	-51.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
WKLY AVG TEMP	5	5	-4.8%	5	-4.8%	40	17	138.6%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
USD CRUDE PALM OIL	0	0.75	-100.0%	0	-	4	1	241.0%
CASH-SETTLED CHEESE	130	154.25	-15.5%	91.65	42.2%	142	119	19.2%
OTC SP GSCI ER 3MTH SWAP	0	0	-	0	-	0	108	-100.0%
MALAYSIAN PALM SWAP	139	0	-	138	0.8%	59	0	-
OTC SP GSCI ER SWAP	58	104.1	-44.0%	0	-	18	104	-82.9%
S&P GSCI ENHANCED ER SWAP	110	0	-	0	-	74	19	293.5%

CME Exchange ADV Report - Monthly

December 2013

Page 5 of 5

	ADV DEC 2013	ADV DEC 2012	% CHG	ADV NOV 2013	% CHG	ADV Y.T.D 2013	ADV Y.T.D 2012	% CHG
Commodities and Alternative Investments								
Options								
LIVE CATTLE	9,786	8,540.9	14.6%	11,688.3	-16.3%	10,861	11,884	-8.6%
FEEDER CATTLE	857	567.15	51.0%	977.15	-12.3%	853	866	-1.5%
LEAN HOGS	6,104	5,324.7	14.6%	6,512	-6.3%	6,335	6,310	0.4%
LUMBER	65	47.6	37.6%	58.35	12.2%	62	32	93.2%
MILK	1,443	754.85	91.2%	791.2	82.4%	1,032	1,081	-4.5%
MLK MID	12	6.95	76.1%	7.5	63.2%	4	7	-34.3%
NFD MILK	31	7.5	319.7%	33.95	-7.3%	25	12	108.8%
BUTTER CS	94	23.55	297.5%	55.95	67.3%	60	23	160.4%
CLASS IV MILK	207	26.8	672.0%	203.1	1.9%	99	13	682.3%
DRY WHEY	20	6.65	205.8%	26.05	-21.9%	14	6	147.7%
HDD WEATHER	35	0	-	100.5	-64.9%	21	50	-57.7%
CDD WEATHER	0	0	-	0	-	28	43	-35.3%
HDD SEASONAL STRIP	83	262.5	-68.3%	88	-5.3%	152	193	-21.2%
CDD SEASONAL STRIP	0	0	-	0	-	155	142	9.5%
HDD WEATHER EUROPEAN	24	0	-	0	-	6	4	50.6%
HDD EURO SEASONAL STRIP	24	75	-68.3%	25	-4.8%	44	113	-61.3%
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	5.5	-100.0%	0	-	3	11	-69.1%
SNOWFALL	0	0	-	0	-	0	0	-
SBIN HURR	0	0	-	0	-	3	16	-81.2%
LN HOGS CSO	0	0	-	0	-	0	2	-80.6%
SEAS SNOWFALL	0	0	-	0	-	0	0	-
CASH-SETTLED CHEESE	143	44.85	219.2%	113.1	26.6%	105	58	82.6%
TOTAL FUTURES GROUP								
Interest Rate Futures	1,985,404	1,310,564.7	51.5%	1,971,159.45	0.7%	2,052,626	1,686,001	21.7%
Equity Index Futures	1,983,952	2,256,852.9	-12.1%	1,732,012.6	14.5%	2,137,229	2,203,120	-3.0%
FX Futures	701,278	776,838.6	-9.7%	651,391.3	7.7%	825,054	803,567	2.7%
Commodities and Alternative Invest	77,826	91,734.95	-15.2%	100,344.2	-22.4%	105,052	112,033	-6.2%
TOTAL FUTURES	4,748,460	4,435,991.15	7.0%	4,454,907.55	6.6%	5,119,960.69	4,804,721.17	6.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	651,804	269,839.55	141.6%	484,125.9	34.6%	595,163	551,276	8.0%
Equity Index Options	381,846	294,726.1	29.6%	355,646.2	7.4%	362,704	233,369	55.4%
FX Options	58,956	49,333.05	19.5%	66,524.2	-11.4%	60,248	41,339	45.7%
Commodities and Alternative Invest	18,929	15,694.5	20.6%	20,680.15	-8.5%	19,870	20,889	-4.9%
TOTAL OPTIONS	1,111,535	629,593.2	76.5%	926,976.45	19.9%	1,037,985.85	846,873.3	22.6%
TOTAL COMBINED								
Interest Rate	2,637,207	1,580,404.25	66.9%	2,455,285.35	7.4%	2,647,789	2,237,277	18.3%
Equity Index	2,365,798	2,551,579	-7.3%	2,087,658.8	13.3%	2,499,934	2,436,489	2.6%
FX	760,234	826,171.65	-8.0%	717,915.5	5.9%	885,302	844,907	4.8%
Commodities and Alternative Invest	96,755	107,429.45	-9.9%	121,024.35	-20.1%	124,922	132,922	-6.0%
GRAND TOTAL	5,859,995	5,065,584.35	15.7%	5,381,884	8.9%	6,157,946.53	5,651,594.48	9.0%