

CME Exchange ADV Report - Monthly

January 2014

Page 1 of 5

	ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
EUROYEN	0	0	-	0	-	0	0	-100.0%
EURODOLLARS	2,607,683	1,942,883.38	34.2%	1,985,400.1	31.3%	2,607,683	2,052,580	27.0%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	21	181.81	-88.2%	3.71	476.9%	21	45	-52.8%
EURO BONDS	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	115,240	60,546.14	90.3%	76,015.81	51.6%	115,240	110,403	4.4%
EURO MIDCURVE	714,715	371,769.9	92.2%	575,787.81	24.1%	714,715	484,761	47.4%
Equity Index Futures								
E-MINI S&P500	1,608,096	1,463,965.67	9.8%	1,620,403.52	-0.8%	1,608,096	1,794,807	-10.4%
S&P 500	9,546	12,542.76	-23.9%	26,903.33	-64.5%	9,546	16,494	-42.1%
S&P 600 SMALLCAP EMINI	0	1.52	-68.7%	1.05	-54.5%	0	1	-66.0%
E-MINI MIDCAP	17,597	14,730.24	19.5%	28,593.33	-38.5%	17,597	22,228	-20.8%
S&P 400 MIDCAP	61	68.57	-11.0%	101.76	-40.1%	61	82	-25.9%
S&P 500 GROWTH	1	0.81	-29.4%	9.9	-94.2%	1	3	-79.1%
S&P 500/VALUE	0	0.76	-56.3%	11.9	-97.2%	0	3	-88.5%
E-MINI NASDAQ 100	268,620	210,474.86	27.6%	239,537.9	12.1%	268,620	235,687	14.0%
NASDAQ	1,269	878.43	44.4%	1,005.05	26.2%	1,269	929	36.6%
NIKKEI 225 (\$) STOCK	17,672	9,515.43	85.7%	18,939.14	-6.7%	17,672	18,575	-4.9%
NIKKEI 225 (YEN) STOCK	53,116	30,727.67	72.9%	46,088.29	15.2%	53,116	46,795	13.5%
S&P FINANCIAL SECTOR	79	239.57	-67.1%	299.29	-73.6%	79	198	-60.1%
S&P MATERIALS SECTOR	69	63.81	7.4%	99.19	-30.9%	69	90	-24.2%
S&P ENERGY SECTOR	301	136.9	120.1%	331.71	-9.2%	301	328	-8.1%
S&P INDUSTRIAL SECTOR	52	57.81	-10.5%	132.48	-61.0%	52	94	-44.8%
S&P UTILITIES SECTOR	178	95.14	86.6%	445.33	-60.1%	178	201	-11.6%
S&P HEALTH CARE SECTOR	40	134.71	-70.2%	175.33	-77.1%	40	182	-77.9%
S&P TECHNOLOGY SECTOR	100	83.76	19.8%	303.05	-66.9%	100	160	-37.2%
S&P CONSUMER DSCRTNRY SE	64	38.1	68.8%	192.38	-66.6%	64	86	-25.1%
E-MICRO NIFTY	0	1.71	-100.0%	0	-	0	0	-100.0%
IBOVESPA INDEX	39	108.24	-63.7%	47.19	-16.8%	39	115	-65.8%
S&P CONSUMER STAPLES SECT	89	94.05	-5.3%	330.76	-73.1%	89	171	-48.0%

CME Exchange ADV Report - Monthly

January 2014

Page 2 of 5

	ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Equity Index Options								
E-MINI S&P500	276,051	171,418.24	61.0%	213,165.19	29.5%	276,051	224,768	22.8%
S&P 500	23,905	24,601.38	-2.8%	18,377.1	30.1%	23,905	27,721	-13.8%
E-MINI MIDCAP	11	1.71	519.4%	11.48	-7.5%	11	6	86.4%
E-MINI NASDAQ 100	10,457	2,442.48	328.1%	6,263.33	67.0%	10,457	3,530	196.3%
NASDAQ	2	1.14	62.5%	0.1	1850.8%	2	2	23.5%
EOM S&P 500	4,851	2,683.19	80.8%	3,467.19	39.9%	4,851	3,331	45.6%
EOM EMINI S&P	58,688	17,209.19	241.0%	38,565.38	52.2%	58,688	30,136	94.7%
EOW1 EMINI S&P 500	32,440	15,881.1	104.3%	32,760.81	-1.0%	32,440	23,534	37.8%
EOW2 EMINI S&P 500	32,515	15,836.62	105.3%	35,640.62	-8.8%	32,515	23,019	41.2%
EOW1 S&P 500	2,920	218.95	1233.7%	2,367.19	23.4%	2,920	1,349	116.5%
EOW2 S&P 500	3,713	326.57	1036.8%	3,454.38	7.5%	3,713	2,146	73.0%
EOW4 EMINI S&P 500	34,952	10,051.14	247.7%	27,773.05	25.8%	34,952	23,165	50.9%
FX Futures								
AUSTRALIAN DOLLAR	92,947	88,379.05	5.2%	86,442.71	7.5%	92,947	104,493	-11.0%
BRITISH POUND	101,097	117,153.19	-13.7%	103,501.86	-2.3%	101,097	116,023	-12.9%
BRAZIL REAL	954	2,380.9	-59.9%	594.24	60.5%	954	1,402	-32.0%
CANADIAN DOLLAR	71,212	70,104.29	1.6%	69,292.86	2.8%	71,212	69,158	3.0%
E-MINI EURO FX	5,901	5,117.33	15.3%	4,507.62	30.9%	5,901	4,124	43.1%
EURO FX	210,575	270,264.33	-22.1%	189,571.33	11.1%	210,575	243,197	-13.4%
E-MINI JAPANESE YEN	656	1,361.67	-51.9%	575.86	13.8%	656	1,326	-50.6%
JAPANESE YEN	158,816	182,444.95	-13.0%	137,168.86	15.8%	158,816	169,691	-6.4%
MEXICAN PESO	39,269	32,037.81	22.6%	40,862.95	-3.9%	39,269	41,169	-4.6%
NEW ZEALND DOLLAR	13,936	14,870.24	-6.3%	12,285.62	13.4%	13,936	14,358	-2.9%
NKR/USD CROSS RATE	32	15.43	107.4%	77.67	-58.8%	32	55	-42.2%
RUSSIAN RUBLE	789	250.19	215.4%	918.29	-14.1%	789	972	-18.8%
S.AFRICAN RAND	169	407.81	-58.5%	654.57	-74.1%	169	562	-69.9%
SWISS FRANC	34,007	36,545.81	-6.9%	33,602.62	1.2%	34,007	35,959	-5.4%
AD/CD CROSS RATES	9	3.33	155.7%	2.86	198.3%	9	5	82.2%
AD/JY CROSS RATES	188	33.67	459.5%	262.14	-28.1%	188	126	49.7%
AD/NE CROSS RATES	0	1.9	-87.5%	1	-76.2%	0	3	-91.1%
BP/JY CROSS RATES	99	121.86	-18.6%	209.57	-52.7%	99	124	-19.9%
BP/SF CROSS RATES	13	8.14	56.1%	23.38	-45.6%	13	13	-1.1%
CD/JY CROSS RATES	9	3.86	125.9%	8.19	6.4%	9	5	82.2%
EC/AD CROSS RATES	17	24	-27.2%	70.57	-75.2%	17	48	-63.9%
EC/CD CROSS RATES	39	19	106.3%	88.24	-55.6%	39	38	3.9%
EC/NOK CROSS RATES	6	1.62	270.6%	11	-45.5%	6	8	-28.6%
EC/SEK CROSS RATES	4	1.48	145.2%	35.52	-89.8%	4	14	-74.5%
EFX/BP CROSS RATES	2,156	2,850.19	-24.3%	3,392.62	-36.4%	2,156	2,933	-26.5%
EFX/JY CROSS RATES	2,052	4,309.62	-52.4%	3,287.48	-37.6%	2,052	3,588	-42.8%
EFX/SF CROSS RATES	1,494	2,243.43	-33.4%	2,411.48	-38.1%	1,494	1,771	-15.7%
SF/JY CROSS RATES	0	45.76	-99.9%	1.67	-97.1%	0	8	-99.4%
SKR/USD CROSS RATES	37	24.9	48.4%	52.05	-29.0%	37	53	-30.7%
CZECK KORUNA (US)	0	0	-	6.24	-100.0%	0	23	-100.0%
CZECK KORUNA (EC)	0	0	-	44.67	-100.0%	0	37	-100.0%
HUNGARIAN FORINT (US)	3	5.62	-48.3%	8.57	-66.1%	3	62	-95.3%
HUNGARIAN FORINT (EC)	2	0	-	2.05	-7.0%	2	78	-97.6%
POLISH ZLOTY (US)	111	19.48	469.4%	197.43	-43.8%	111	78	42.6%

The information herein is taken from source believed to be reliable. However, it is intended for the purposes of information and education only and is not guaranteed by the CME Group as to accuracy, completeness, nor trading results and does not constitute advice or continue a solicitation of the purchase or sale of any futures or options. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. The previous year Average Daily Volume (ADV) may slightly differ for CBOT legacy products based on the way CME Group defines the number of trading days. The open interest values are based on preliminary open interest values only.

CME Exchange ADV Report - Monthly

January 2014

Page 3 of 5

	ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
FX Futures								
POLISH ZLOTY (EC)	212	151.1	40.2%	366.86	-42.3%	212	176	20.1%
SHEKEL	14	22.33	-38.8%	78.57	-82.6%	14	38	-64.4%
RMB USD	76	3.19	2289.6%	150.9	-49.5%	76	75	1.2%
RMB EURO	0	0	-	0	-	0	0	-100.0%
KOREAN WON	18	16.05	15.1%	39.24	-52.9%	18	21	-11.2%
TURKISH LIRA	67	152.19	-55.8%	139.43	-51.7%	67	180	-62.6%
TURKISH LIRA (EU)	46	24.1	91.5%	155.1	-70.2%	46	110	-58.0%
E-MICRO USD/JPY	0	0.52	-72.7%	0.24	-40.0%	0	0	-63.3%
E-MICRO AUD/USD	2,448	838.24	192.0%	1,547.05	58.2%	2,448	1,563	56.6%
E-MICRO EUR/USD	10,289	7,968.05	29.1%	6,260.86	64.3%	10,289	7,996	28.7%
E-MICRO GBP/USD	1,998	1,568.1	27.4%	1,195.76	67.1%	1,998	1,540	29.7%
E-MICRO USD/CAD	0	0.33	-100.0%	0	-	0	0	-100.0%
USDZAR	25	0	-	10.71	132.0%	25	2	1343.3%
INDIAN RUPEE	199	3.76	5196.2%	200.9	-0.8%	199	659	-69.8%
EURO QUARTERLY VARIANCE FI	0	0	-	0	-	0	2	-100.0%
MICRO CHF/USD	224	252.76	-11.2%	181	24.0%	224	244	-8.1%
MICRO CAD/USD	932	176.9	427.0%	274.14	240.1%	932	237	293.2%
MICRO JYP/USD	778	455.43	70.8%	503.52	54.5%	778	703	10.7%
FX Options								
AUSTRALIAN DOLLAR	7,303	4,624.67	57.9%	6,724.62	8.6%	7,303	6,896	5.9%
BRITISH POUND	12,755	5,134.67	148.4%	8,863.38	43.9%	12,755	7,309	74.5%
CANADIAN DOLLAR	6,711	4,172.1	60.9%	5,531.29	21.3%	6,711	4,379	53.3%
EURO FX	27,174	24,230.81	12.1%	24,796.19	9.6%	27,174	25,644	6.0%
JAPANESE YEN	12,593	17,813.71	-29.3%	12,073.48	4.3%	12,593	14,622	-13.9%
MEXICAN PESO	0	1.71	-72.2%	0	-	0	11	-95.8%
NEW ZEALND DOLLAR	0	0.62	-61.5%	0	-	0	0	-3.2%
RUSSIAN RUBLE	0	28.24	-100.0%	0	-	0	5	-100.0%
SWISS FRANC	1,010	588.14	71.7%	635.95	58.8%	1,010	697	44.8%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
JAPANESE YEN (EU)	53	121.76	-56.7%	87.57	-39.7%	53	132	-60.2%
EURO FX (EU)	193	406.48	-52.4%	166	16.5%	193	287	-32.6%
SWISS FRANC (EU)	10	32.38	-69.1%	2.48	303.8%	10	24	-58.5%
CANADIAN DOLLAR (EU)	11	51.76	-78.5%	18.67	-40.3%	11	58	-80.7%
BRITISH POUND (EU)	90	69.57	29.9%	41.71	116.7%	90	116	-22.2%
AUSTRALIAN DLR (EU)	21	5.24	296.4%	14.9	39.3%	21	57	-63.4%

CME Exchange ADV Report - Monthly

January 2014

Page 4 of 5

	ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Commodities and Alternative Investments								
Futures								
LIVE CATTLE	65,782	70,671.57	-6.9%	36,011.67	82.7%	65,782	49,457	33.0%
FEEDER CATTLE	6,917	7,647.86	-9.6%	5,847.86	18.3%	6,917	6,624	4.4%
LEAN HOGS	44,765	47,572.62	-5.9%	31,561.86	41.8%	44,765	44,750	0.0%
LUMBER	619	1,248.52	-50.4%	717.76	-13.7%	619	967	-36.0%
MILK	1,777	1,056.29	68.2%	1,457.67	21.9%	1,777	1,166	52.3%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	148	34.43	330.2%	110.57	33.9%	148	48	210.6%
BUTTER CS	164	75.62	116.7%	188.95	-13.3%	164	111	47.7%
CLASS IV MILK	333	28.33	1076.3%	251.24	32.7%	333	80	317.5%
DRY WHEY	49	57.81	-15.1%	41.52	18.2%	49	45	8.0%
GSCI EXCESS RETURN FUT	147	32.62	351.1%	19.43	657.4%	147	48	207.5%
GOLDMAN SACHS	1,309	1,359.71	-3.7%	1,057.52	23.8%	1,309	1,211	8.1%
HOUSING INDEX	1	0.38	87.5%	0.33	114.2%	1	1	-21.7%
HDD WEATHER	121	108.48	11.4%	106	14.0%	121	94	28.8%
CDD WEATHER	0	0	-	0	-	0	63	-100.0%
HDD SEASONAL STRIP	14	0	-	2.38	500.0%	14	2	500.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	14	-100.0%
HDD WEATHER EUROPEAN	38	69.05	-44.8%	9.52	300.0%	38	15	152.6%
CAT WEATHER EUROPEAN	0	0	-	0	-	0	14	-100.0%
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	4	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
WKLY AVG TEMP	24	28.57	-16.7%	4.76	400.0%	24	40	-40.6%
MALAYSIAN PALM SWAP	86	0	-	139.05	-38.4%	86	59	44.2%
S&P GSCI ENHANCED ER SWAP	0	361.71	-100.0%	109.52	-100.0%	0	74	-100.0%
OTC SP GSCI ER SWAP	98	20.43	379.7%	58.29	68.1%	98	18	448.2%
USD CRUDE PALM OIL	0	1.9	-100.0%	0	-	0	4	-100.0%
CASH-SETTLED CHEESE	194	152.57	26.8%	130.33	48.5%	194	142	36.2%

CME Exchange ADV Report - Monthly

January 2014

Page 5 of 5

	ADV JAN 2014	ADV JAN 2013	% CHG	ADV DEC 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Commodities and Alternative Investments								
Options								
LIVE CATTLE	16,231	16,096.24	0.8%	9,786.14	65.9%	16,231	10,861	49.4%
FEEDER CATTLE	1,047	871.81	20.1%	856.52	22.3%	1,047	853	22.7%
LEAN HOGS	7,413	4,754.67	55.9%	6,104.1	21.4%	7,413	6,335	17.0%
LUMBER	45	42.86	4.6%	65.48	-31.6%	45	62	-27.6%
MILK	1,848	1,445.57	27.8%	1,442.9	28.1%	1,848	1,032	79.1%
MLK MID	4	4.1	5.8%	12.24	-64.6%	4	4	-2.9%
NFD MILK	37	5.14	611.1%	31.48	16.2%	37	25	44.0%
BUTTER CS	21	50.19	-57.4%	93.62	-77.2%	21	60	-64.4%
CLASS IV MILK	140	22.81	511.7%	206.9	-32.6%	140	99	41.0%
DRY WHEY	9	11.81	-25.0%	20.33	-56.4%	9	14	-36.7%
HDD WEATHER	26	5.52	378.4%	35.24	-25.0%	26	21	24.1%
CDD WEATHER	0	0	-	0	-	0	28	-100.0%
HDD SEASONAL STRIP	24	0	-	83.33	-71.4%	24	152	-84.3%
CDD SEASONAL STRIP	0	0	-	0	-	0	155	-100.0%
HDD WEATHER EUROPEAN	0	0	-	23.81	-100.0%	0	6	-100.0%
HDD EURO SEASONAL STRIP	0	23.81	-100.0%	23.81	-100.0%	0	44	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	6	-100.0%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
LV CATL CSO	10	11.43	-8.3%	0	-	10	3	208.4%
SBIN HURR	0	0	-	0	-	0	3	-100.0%
LN HOGS CSO	0	0	-	0	-	0	0	-100.0%
SNOWFALL	10	0	-	0	-	10	0	-
CASH-SETTLED CHEESE	150	104.33	44.1%	143.14	5.0%	150	105	43.1%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,607,704	1,943,065.19	34.2%	1,985,403.81	31.3%	2,607,704	2,052,626	27.0%
Equity Index Futures	1,976,989	1,743,960.52	13.4%	1,983,951.9	-0.4%	1,976,989	2,137,229	-7.5%
FX Futures	753,926	842,683.9	-10.5%	701,278.05	7.5%	753,926	825,054	-8.6%
Commodities and Alternative Invest	122,586	130,528.48	-6.1%	77,826.24	57.5%	122,586	105,052	16.7%
TOTAL FUTURES	5,461,205	4,660,238.1	17.2%	4,748,460	15.0%	5,461,205.1	5,119,960.69	6.7%
TOTAL OPTIONS GROUP								
Interest Rate Options	829,955	432,316.05	92.0%	651,803.62	27.3%	829,955	595,163	39.5%
Equity Index Options	480,504	260,671.71	84.3%	381,845.81	25.8%	480,504	362,704	32.5%
FX Options	67,926	57,281.86	18.6%	58,956.24	15.2%	67,926	60,248	12.7%
Commodities and Alternative Invest	27,015	23,450.29	15.2%	18,929.05	42.7%	27,015	19,870	36.0%
TOTAL OPTIONS	1,405,399	773,719.9	81.6%	1,111,534.71	26.4%	1,405,399.33	1,037,985.85	35.4%
TOTAL COMBINED								
Interest Rate	3,437,660	2,375,381.24	44.7%	2,637,207.43	30.4%	3,437,660	2,647,789	29.8%
Equity Index	2,457,493	2,004,632.24	22.6%	2,365,797.71	3.9%	2,457,493	2,499,934	-1.7%
FX	821,852	899,965.76	-8.7%	760,234.29	8.1%	821,852	885,302	-7.2%
Commodities and Alternative Invest	149,601	153,978.76	-2.8%	96,755.29	54.6%	149,601	124,922	19.8%
GRAND TOTAL	6,866,604	5,433,958	26.4%	5,859,994.71	17.2%	6,866,604.43	6,157,946.53	11.5%