

CME Exchange ADV Report - Monthly

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	ADV FEB 2014	ADV FEB 2013	% CHG	ADV JAN 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	2,039,481	1,692,228.53	20.5%	2,607,683	-21.8%	2,337,787	2,052,580	13.9%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	132	24.05	448.8%	21.43	516.0%	74	45	62.9%
EURO BONDS	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	102,722	52,364.21	96.2%	115,240	-10.9%	109,294	110,403	-1.0%
EURO MIDCURVE	607,003	317,392.68	91.2%	714,715.24	-15.1%	663,552	484,761	36.9%
Equity Index Futures								
E-MINI S&P500	1,750,771	1,892,272.05	-7.5%	1,608,096	8.9%	1,675,867	1,794,807	-6.6%
S&P 500	10,156	13,096.89	-22.5%	9,545.76	6.4%	9,836	16,494	-40.4%
S&P 600 SMALLCAP EMINI	0	0.68	-61.5%	0.48	-44.7%	0	1	-73.2%
E-MINI MIDCAP	18,976	17,624.58	7.7%	17,597	7.8%	18,252	22,228	-17.9%
S&P 400 MIDCAP	140	3.74	3639.5%	61	129.1%	98	82	19.5%
S&P 500 GROWTH	0	1.47	-67.9%	0.57	-17.1%	1	3	-80.8%
S&P 500/VALUE	1	0.42	137.5%	0.33	200.0%	1	3	-77.7%
E-MINI NASDAQ 100	275,585	229,775.26	19.9%	268,619.57	2.6%	271,928	235,687	15.4%
NASDAQ	761	1,345.84	-43.4%	1,268.71	-40.0%	1,028	929	10.6%
NIKKEI 225 (\$) STOCK	19,997	17,145.89	16.6%	17,672.43	13.2%	18,776	18,575	1.1%
NIKKEI 225 (YEN) STOCK	54,821	45,873.79	19.5%	53,116.05	3.2%	53,926	46,795	15.2%
S&P FINANCIAL SECTOR	43	103.21	-58.0%	78.9	-45.0%	62	198	-68.7%
S&P MATERIALS SECTOR	33	58.37	-42.9%	68.52	-51.4%	52	90	-42.7%
S&P ENERGY SECTOR	172	217.42	-20.7%	301.33	-42.8%	240	328	-26.8%
S&P HEALTH CARE SECTOR	82	133.95	-38.4%	40.1	105.7%	60	182	-66.9%
S&P INDUSTRIAL SECTOR	122	23.05	429.2%	51.71	135.9%	85	94	-9.2%
S&P UTILITIES SECTOR	100	128.26	-22.2%	177.52	-43.8%	141	201	-30.0%
S&P TECHNOLOGY SECTOR	69	18.37	275.9%	100.38	-31.2%	86	160	-46.5%
S&P CONSUMER DSCRTNRY SE	63	57.16	9.5%	64.29	-2.7%	63	86	-26.0%
E-MICRO NIFTY	0	0.21	-100.0%	0	-	0	0	-100.0%
IBOVESPA INDEX	33	150.42	-78.2%	39.29	-16.4%	36	115	-68.5%
S&P CONSUMER STAPLES SECT	173	141.26	22.3%	89.05	94.0%	129	171	-24.8%

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Equity Index Options								
E-MINI S&P500	318,734	209,359.42	52.2%	276,051.33	15.5%	296,326	224,768	31.8%
S&P 500	34,568	27,584.16	25.3%	23,904.71	44.6%	28,970	27,721	4.5%
E-MINI MIDCAP	3	7.74	-57.1%	10.62	-68.8%	7	6	25.5%
E-MINI NASDAQ 100	17,108	3,195.79	435.3%	10,457.05	63.6%	13,616	3,530	285.8%
NASDAQ	1	0.16	633.3%	1.86	-37.7%	2	2	1.4%
EOM S&P 500	4,019	3,937.53	2.1%	4,850.52	-17.1%	4,455	3,331	33.8%
EOM EMINI S&P	52,882	25,898.26	104.2%	58,688	-9.9%	55,930	30,136	85.6%
EOW1 EMINI S&P 500	53,328	25,748.16	107.1%	32,439.86	64.4%	42,362	23,534	80.0%
EOW2 EMINI S&P 500	44,050	19,008.11	131.7%	32,514.67	35.5%	37,994	23,019	65.1%
EOW1 S&P 500	3,422	253.42	1250.5%	2,920.24	17.2%	3,159	1,349	134.2%
EOW2 S&P 500	2,877	945.47	204.3%	3,712.62	-22.5%	3,316	2,146	54.5%
EOW4 EMINI S&P 500	394	18,056.84	-97.8%	34,952.05	-98.9%	18,537	23,165	-20.0%
FX Futures								
AUSTRALIAN DOLLAR	83,196	101,763.42	-18.2%	92,946.9	-10.5%	88,315	104,493	-15.5%
BRITISH POUND	112,621	139,340.16	-19.2%	101,097.1	11.4%	106,571	116,023	-8.1%
BRAZIL REAL	2,087	2,725.74	-23.4%	953.81	118.8%	1,492	1,402	6.4%
CANADIAN DOLLAR	56,033	75,761.84	-26.0%	71,212.24	-21.3%	64,002	69,158	-7.5%
E-MINI EURO FX	4,395	5,252.47	-16.3%	5,900.9	-25.5%	5,185	4,124	25.7%
EURO FX	196,478	320,470.05	-38.7%	210,574.76	-6.7%	203,879	243,197	-16.2%
E-MINI JAPANESE YEN	709	1,862.84	-61.9%	655.57	8.2%	681	1,326	-48.6%
JAPANESE YEN	150,801	219,771.42	-31.4%	158,815.52	-5.0%	155,009	169,691	-8.7%
MEXICAN PESO	37,655	39,820.11	-5.4%	39,269.38	-4.1%	38,503	41,169	-6.5%
NEW ZEALND DOLLAR	10,266	15,917.26	-35.5%	13,936.14	-26.3%	12,193	14,358	-15.1%
NKR/USD CROSS RATE	20	29.89	-34.7%	32	-39.0%	26	55	-52.9%
RUSSIAN RUBLE	1,180	986	19.7%	789	49.6%	975	972	0.3%
S.AFRICAN RAND	242	239.26	1.0%	169.29	42.7%	204	562	-63.7%
SWISS FRANC	29,053	33,889.37	-14.3%	34,007.05	-14.6%	31,654	35,959	-12.0%
AD/CD CROSS RATES	2	4.21	-62.5%	8.52	-81.5%	5	5	11.7%
AD/JY CROSS RATES	218	74	194.7%	188.38	15.8%	202	126	60.9%
AD/NE CROSS RATES	4	1.53	182.8%	0.24	1712.6%	2	3	-18.4%
BP/JY CROSS RATES	166	57.26	190.3%	99.19	67.6%	131	124	5.8%
BP/SF CROSS RATES	16	7.58	107.6%	12.71	23.8%	14	13	10.1%
CD/JY CROSS RATES	9	3.05	193.1%	8.71	2.7%	9	5	84.6%
EC/AD CROSS RATES	45	45.84	-0.8%	17.48	160.2%	31	48	-36.4%
EC/CD CROSS RATES	33	13.47	144.9%	39.19	-15.8%	36	38	-3.9%
EC/NOK CROSS RATES	3	3.32	0.0%	6	-44.7%	5	8	-43.8%
EC/SEK CROSS RATES	62	0.84	7225.0%	3.62	1604.5%	31	14	119.7%
EFX/BP CROSS RATES	2,455	5,890.16	-58.3%	2,156.48	13.9%	2,299	2,933	-21.6%
EFX/JY CROSS RATES	2,065	6,940.68	-70.2%	2,052.24	0.6%	2,058	3,588	-42.6%
EFX/SF CROSS RATES	1,098	1,884.95	-41.8%	1,493.52	-26.5%	1,306	1,771	-26.3%
SF/JY CROSS RATES	0	25.05	-99.2%	0.05	342.2%	0	8	-98.4%
SKR/USD CROSS RATES	20	27.84	-28.5%	36.95	-46.2%	29	53	-45.9%
CZECK KORUNA (US)	0	0	-	0	-	0	23	-100.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	37	-100.0%
HUNGARIAN FORINT (US)	1	5.74	-86.2%	2.9	-72.8%	2	62	-96.9%
HUNGARIAN FORINT (EC)	3	0.63	408.3%	1.9	68.5%	3	78	-96.8%
POLISH ZLOTY (US)	133	99.21	33.7%	110.9	19.6%	121	78	55.9%

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FX Futures								
POLISH ZLOTY (EC)	248	110.58	123.8%	211.76	16.9%	229	176	29.8%
SHEKEL	46	24.74	85.7%	13.67	236.2%	29	38	-24.5%
RMB USD	59	18.05	227.4%	76.24	-22.5%	68	75	-9.6%
RMB EURO	0	0	-	0	-	0	0	-100.0%
KOREAN WON	11	16.32	-31.3%	18.48	-39.3%	15	21	-27.8%
TURKISH LIRA	133	230.21	-42.2%	67.33	97.4%	99	180	-45.3%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
TURKISH LIRA (EU)	104	11.26	824.8%	46.14	125.7%	74	110	-33.0%
E-MICRO USD/JPY	0	0.68	-100.0%	0.14	-100.0%	0	0	-80.7%
E-MICRO AUD/USD	2,147	1,054.74	103.5%	2,448	-12.3%	2,305	1,563	47.4%
E-MICRO EUR/USD	9,273	10,146.95	-8.6%	10,288.67	-9.9%	9,806	7,996	22.6%
E-MICRO GBP/USD	2,083	2,608.84	-20.2%	1,997.86	4.3%	2,038	1,540	32.3%
E-MICRO USD/CAD	0	0.05	0.0%	0	-	0	0	-68.5%
USDZAR	10	0	-	24.86	-60.2%	18	2	930.7%
INDIAN RUPEE	283	114.16	147.6%	199.24	41.9%	239	659	-63.8%
EURO QUARTERLY VARIANCE FI	0	0	-	0	-	0	2	-100.0%
MICRO CHF/USD	270	309.79	-12.9%	224.43	20.3%	246	244	0.8%
MICRO CAD/USD	846	187.68	350.5%	932.33	-9.3%	891	237	275.8%
MICRO JYP/USD	1,065	785.32	35.6%	777.95	36.9%	914	703	30.2%
FX Options								
AUSTRALIAN DOLLAR	6,732	6,217.84	8.3%	7,303.33	-7.8%	7,032	6,896	2.0%
BRITISH POUND	17,198	8,724.63	97.1%	12,755.38	34.8%	14,866	7,309	103.4%
BRAZIL REAL	1	0	-	0	-	0	0	-
CANADIAN DOLLAR	4,990	4,933.84	1.1%	6,711.05	-25.6%	5,893	4,379	34.6%
EURO FX	21,220	38,351.47	-44.7%	27,174.48	-21.9%	24,346	25,644	-5.1%
JAPANESE YEN	9,106	18,104	-49.7%	12,592.67	-27.7%	10,937	14,622	-25.2%
MEXICAN PESO	1	1.42	0.0%	0.48	198.4%	1	11	-91.8%
NEW ZEALND DOLLAR	2	0.32	483.3%	0.24	673.7%	1	0	306.5%
RUSSIAN RUBLE	5	0	-	0	-	3	5	-46.9%
SWISS FRANC	1,253	583.11	114.9%	1,009.76	24.1%	1,125	697	61.4%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
JAPANESE YEN (EU)	122	239.53	-49.2%	52.76	130.8%	86	132	-35.4%
EURO FX (EU)	234	483.79	-51.7%	193.38	20.8%	212	287	-25.9%
SWISS FRANC (EU)	22	34.63	-36.8%	10	118.9%	16	24	-35.0%
CANADIAN DOLLAR (EU)	19	132.26	-85.3%	11.14	74.3%	15	58	-73.8%
BRITISH POUND (EU)	74	158.89	-53.6%	90.38	-18.4%	83	116	-29.0%
AUSTRALIAN DLR (EU)	19	7.95	139.1%	20.76	-8.5%	20	57	-64.8%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	51,053	56,289.05	-9.3%	65,782.14	-22.4%	58,786	49,457	18.9%
FEEDER CATTLE	7,713	8,676.84	-11.1%	6,917.1	11.5%	7,295	6,624	10.1%
LEAN HOGS	46,320	42,524.95	8.9%	44,764.71	3.5%	45,504	44,750	1.7%
LUMBER	738	1,570.63	-53.0%	619.1	19.2%	676	967	-30.1%
MILK	1,446	1,087.05	33.0%	1,777	-18.6%	1,620	1,166	38.9%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	179	34.32	421.2%	148.1	20.8%	163	48	241.2%
BUTTER CS	211	88.42	138.5%	163.86	28.7%	186	111	67.9%
CLASS IV MILK	240	27.16	782.0%	333.29	-28.1%	289	80	261.7%
DRY WHEY	51	62.58	-19.3%	49.1	2.9%	50	45	9.5%
GSCI EXCESS RETURN FUT	17	30.42	-44.6%	147.14	-88.6%	85	48	78.2%
GOLDMAN SACHS	1,202	1,769.32	-32.1%	1,309.43	-8.2%	1,259	1,211	3.9%
HOUSING INDEX	1	0.37	200.0%	0.71	54.7%	1	1	-1.4%
HDD WEATHER	90	94.79	-4.9%	120.81	-25.4%	106	94	13.3%
CDD WEATHER	0	0	-	0	-	0	63	-100.0%
HDD SEASONAL STRIP	5	0	-	14.29	-63.2%	10	2	320.0%
CDD SEASONAL STRIP	0	0	-	0	-	0	14	-100.0%
HDD WEATHER EUROPEAN	24	50	-52.6%	38.1	-37.8%	31	15	107.2%
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	0	55.26	-100.0%	23.81	-100.0%	13	40	-68.8%
USD CRUDE PALM OIL	0	0	-	0	-	0	4	-100.0%
CASH-SETTLED CHEESE	166	155.95	6.4%	193.52	-14.3%	180	142	27.0%
MALAYSIAN PALM SWAP	59	0	-	85.71	-31.2%	73	59	22.8%
S&P GSCI ENHANCED ER SWAP	0	0	-	0	-	0	74	-100.0%
OTC SP GSCI ER SWAP	0	0	-	98	-100.0%	51	18	187.8%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	11,359	13,386.74	-15.2%	16,230.71	-30.0%	13,916	10,861	28.1%
FEEDER CATTLE	860	921.95	-6.7%	1,047.19	-17.9%	958	853	12.3%
LEAN HOGS	13,391	6,799	97.0%	7,412.76	80.6%	10,252	6,335	61.8%
LUMBER	71	49.05	45.0%	44.81	58.7%	57	62	-7.5%
MILK	1,362	1,226.16	11.0%	1,848.05	-26.3%	1,617	1,032	56.7%
MLK MID	8	1.74	333.3%	4.33	73.7%	6	4	31.0%
NFD MILK	47	7.89	497.3%	36.57	28.9%	42	25	63.8%
BUTTER CS	32	60.05	-46.9%	21.38	49.2%	26	60	-56.1%
CLASS IV MILK	182	32.53	460.8%	139.52	30.7%	160	99	61.5%
DRY WHEY	22	5.79	288.2%	8.86	153.7%	15	14	9.5%
HDD WEATHER	198	39.47	402.7%	26.43	650.8%	108	21	407.8%
CDD WEATHER	0	0	-	0	-	0	28	-100.0%
HDD SEASONAL STRIP	4	0	-	23.81	-83.4%	14	152	-90.5%
CDD SEASONAL STRIP	0	157.89	-100.0%	0	-	0	155	-100.0%
HDD WEATHER EUROPEAN	42	26.32	60.0%	0	-	20	6	236.0%
HDD EURO SEASONAL STRIP	0	0	-	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	7	4.37	71.1%	10.48	-28.7%	9	3	166.4%
SNOWFALL	0	0	-	9.52	-100.0%	5	0	-
SBIN HURR	0	0	-	0	-	0	3	-100.0%
LN HOGS CSO	0	0	-	0	-	0	0	-100.0%
CASH-SETTLED CHEESE	132	95.74	37.5%	150.33	-12.4%	141	105	34.7%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,039,613	1,692,252.58	20.5%	2,607,704.43	-21.8%	2,337,861	2,052,626	13.9%
Equity Index Futures	2,132,099	2,218,172.32	-3.9%	1,976,989	7.8%	2,050,666	2,137,229	-4.1%
FX Futures	707,645	988,534.58	-28.4%	753,925.76	-6.1%	731,943	825,054	-11.3%
Commodities and Alternative Invest	109,513	112,517.11	-2.7%	122,585.91	-10.7%	116,376	105,052	10.8%
TOTAL FUTURES	4,988,872	5,011,476.58	-0.5%	5,461,205.1	-8.6%	5,236,846.73	5,119,960.69	2.3%
TOTAL OPTIONS GROUP								
Interest Rate Options	709,725	369,756.89	91.9%	829,955.24	-14.5%	772,846	595,163	29.9%
Equity Index Options	531,386	333,995.05	59.1%	480,503.52	10.6%	504,673	362,704	39.1%
FX Options	60,998	77,973.68	-21.8%	67,925.81	-10.2%	64,635	60,248	7.3%
Commodities and Alternative Invest	27,717	22,814.68	21.5%	27,014.76	2.6%	27,348	19,870	37.6%
TOTAL OPTIONS	1,329,827	804,540.32	65.3%	1,405,399.33	-5.4%	1,369,502.33	1,037,985.85	31.9%
TOTAL COMBINED								
Interest Rate	2,749,338	2,062,009.47	33.3%	3,437,659.67	-20.0%	3,110,707	2,647,789	17.5%
Equity Index	2,663,486	2,552,167.37	4.4%	2,457,492.52	8.4%	2,555,339	2,499,934	2.2%
FX	768,644	1,066,508.26	-27.9%	821,851.57	-6.5%	796,578	885,302	-10.0%
Commodities and Alternative Invest	137,231	135,331.79	1.4%	149,600.67	-8.3%	143,725	124,922	15.1%
GRAND TOTAL	6,318,698	5,816,016.89	8.6%	6,866,604.43	-8.0%	6,606,349.05	6,157,946.53	7.3%