

CME Exchange ADV Report - Monthly

March 2014

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	ADV MAR 2014	ADV MAR 2013	% CHG	ADV FEB 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	2,759,303	1,876,310.1	47.1%	2,039,481.42	35.3%	2,482,899	2,052,580	21.0%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	65	89.75	-27.1%	132	-50.4%	71	45	56.4%
EURO BONDS	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	111,828	102,930.1	8.6%	102,721.84	8.9%	110,166	110,403	-0.2%
EURO MIDCURVE	804,445	291,982	175.5%	607,003	32.5%	712,056	484,761	46.9%
Equity Index Futures								
E-MINI S&P500	2,049,426	2,189,372.3	-6.4%	1,750,770.74	17.1%	1,804,469	1,794,807	0.5%
S&P 500	25,021	34,982.3	-28.5%	10,156.05	146.4%	15,063	16,494	-8.7%
S&P 600 SMALLCAP EMINI	1	5.65	-81.5%	0.26	298.0%	1	1	-56.7%
E-MINI MIDCAP	28,784	29,117.9	-1.1%	18,976.21	51.7%	21,878	22,228	-1.6%
S&P 400 MIDCAP	49	142	-65.3%	139.74	-64.8%	81	82	-1.0%
S&P 500 GROWTH	12	4.55	164.8%	0.47	2443.3%	4	3	64.3%
S&P 500/VALUE	21	5.6	276.7%	1	2009.5%	8	3	164.3%
E-MINI NASDAQ 100	357,811	245,580.95	45.7%	275,585.16	29.8%	301,494	235,687	27.9%
NASDAQ	1,403	1,055.85	32.8%	761.11	84.3%	1,157	929	24.6%
NIKKEI 225 (\$) STOCK	26,270	21,414.1	22.7%	19,996.74	31.4%	21,356	18,575	15.0%
NIKKEI 225 (YEN) STOCK	58,042	46,853.65	23.9%	54,821.47	5.9%	55,343	46,795	18.3%
E-MICRO NIFTY	0	0	-	0	-	0	0	-100.0%
S&P FINANCIAL SECTOR	259	310.25	-16.4%	43.37	497.9%	130	198	-34.3%
S&P MATERIALS SECTOR	90	149.9	-39.7%	33.32	171.1%	65	90	-28.0%
S&P ENERGY SECTOR	306	291	5.0%	172.32	77.3%	263	328	-19.9%
S&P INDUSTRIAL SECTOR	101	186.65	-46.0%	122	-17.4%	91	94	-3.5%
S&P UTILITIES SECTOR	513	257.1	99.4%	99.74	414.1%	269	201	33.8%
S&P TECHNOLOGY SECTOR	310	209.9	47.8%	69.05	349.3%	163	160	1.9%
S&P CONSUMER DSCRTNRY SE	280	114.35	145.3%	62.58	348.2%	138	86	61.0%
S&P HEALTH CARE SECTOR	231	497.5	-53.5%	82.47	180.4%	119	182	-34.5%
IBOVESPA INDEX	15	127.2	-88.4%	32.84	-55.2%	29	115	-74.9%
S&P CONSUMER STAPLES SECT	355	264.05	34.4%	172.79	105.3%	207	171	20.6%

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Equity Index Options								
E-MINI S&P500	275,755	205,413.85	34.2%	318,734.47	-13.5%	289,244	224,768	28.7%
S&P 500	26,415	30,593.95	-13.7%	34,568.32	-23.6%	28,090	27,721	1.3%
E-MINI MIDCAP	5	3.7	27.4%	3.32	42.2%	6	6	10.8%
E-MINI NASDAQ 100	13,860	2,477.7	459.4%	17,108.32	-19.0%	13,700	3,530	288.1%
NASDAQ	1	0.9	64.0%	1.16	27.5%	2	2	0.3%
EOM S&P 500	2,635	4,560.6	-42.2%	4,018.74	-34.4%	3,829	3,331	14.9%
EOM EMINI S&P	33,662	32,757	2.8%	52,881.58	-36.3%	48,264	30,136	60.2%
EOW1 EMINI S&P 500	43,084	13,191.85	226.6%	53,327.89	-19.2%	42,610	23,534	81.1%
EOW2 EMINI S&P 500	43,570	15,886.1	174.3%	44,049.63	-1.1%	39,913	23,019	73.4%
EOW1 S&P 500	2,427	215.9	1024.0%	3,422.47	-29.1%	2,907	1,349	115.5%
EOW2 S&P 500	3,964	981.15	304.0%	2,876.74	37.8%	3,539	2,146	64.9%
EOW4 EMINI S&P 500	41,076	27,728.4	48.1%	393.68	10333.6%	26,296	23,165	13.5%
FX Futures								
AUSTRALIAN DOLLAR	96,102	108,163.4	-11.2%	83,195.53	15.5%	90,996	104,493	-12.9%
BRITISH POUND	110,257	147,408.1	-25.2%	112,621.42	-2.1%	107,840	116,023	-7.1%
BRAZIL REAL	1,640	1,621.1	1.2%	2,086.89	-21.4%	1,543	1,402	10.0%
CANADIAN DOLLAR	74,888	90,770.3	-17.5%	56,032.95	33.7%	67,750	69,158	-2.0%
E-MINI EURO FX	4,909	5,455.55	-10.0%	4,394.53	11.7%	5,090	4,124	23.4%
EURO FX	227,686	319,583.65	-28.8%	196,478.26	15.9%	212,075	243,197	-12.8%
E-MINI JAPANESE YEN	826	1,419.35	-41.8%	709.42	16.5%	731	1,326	-44.9%
JAPANESE YEN	158,305	191,012.4	-17.1%	150,800.84	5.0%	156,143	169,691	-8.0%
MEXICAN PESO	44,808	55,045.5	-18.6%	37,655.47	19.0%	40,673	41,169	-1.2%
NEW ZEALND DOLLAR	15,698	15,134.35	3.7%	10,265.79	52.9%	13,400	14,358	-6.7%
NKR/USD CROSS RATE	72	81.65	-11.4%	19.53	270.4%	42	55	-24.2%
RUSSIAN RUBLE	1,470	1,592.25	-7.6%	1,180.21	24.6%	1,145	972	17.8%
S.AFRICAN RAND	574	1,723.9	-66.7%	241.63	137.7%	331	562	-41.0%
SWISS FRANC	39,033	42,518.95	-8.2%	29,053.05	34.4%	34,194	35,959	-4.9%
AD/CD CROSS RATES	3	4.85	-33.2%	1.58	105.1%	5	5	-2.9%
AD/JY CROSS RATES	210	135.3	55.2%	218.05	-3.7%	205	126	63.0%
AD/NE CROSS RATES	7	1.7	309.0%	4.32	61.1%	4	3	43.2%
BP/JY CROSS RATES	295	124.9	136.0%	166.26	77.3%	187	124	51.3%
BP/SF CROSS RATES	13	14.7	-10.3%	15.74	-16.2%	14	13	7.5%
CD/JY CROSS RATES	13	5.9	121.1%	8.95	45.8%	10	5	115.0%
EC/AD CROSS RATES	91	67.45	34.7%	45.47	99.8%	51	48	6.4%
EC/CD CROSS RATES	240	68.35	251.1%	33	627.3%	106	38	182.0%
EC/NOK CROSS RATES	8	2.35	228.3%	3.32	132.7%	6	8	-31.5%
EC/SEK CROSS RATES	94	14.8	536.7%	61.68	52.8%	53	14	272.5%
EFX/BP CROSS RATES	4,280	5,383.8	-20.5%	2,455.47	74.3%	2,981	2,933	1.6%
EFX/JY CROSS RATES	3,378	4,775.35	-29.3%	2,064.95	63.6%	2,513	3,588	-30.0%
EFX/SF CROSS RATES	2,670	2,546.55	4.8%	1,097.68	143.2%	1,775	1,771	0.3%
SF/JY CROSS RATES	0	5.2	-98.2%	0.21	-54.8%	0	8	-98.5%
SKR/USD CROSS RATES	48	34.55	37.8%	19.89	139.4%	35	53	-33.8%
CZECK KORUNA (US)	0	12.5	-100.0%	0	-	0	23	-100.0%
CZECK KORUNA (EC)	0	0.3	-68.3%	0	-	0	37	-99.9%
HUNGARIAN FORINT (US)	2	5.6	-60.9%	0.79	177.5%	2	62	-96.8%
HUNGARIAN FORINT (EC)	11	9.15	21.8%	3.21	247.1%	5	78	-93.0%
POLISH ZLOTY (US)	205	88.3	131.9%	132.63	54.4%	150	78	92.9%

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FX Futures								
POLISH ZLOTY (EC)	480	371.25	29.2%	247.53	93.8%	315	176	78.8%
SHEKEL	80	70	13.7%	45.95	73.3%	46	38	20.8%
RMB USD	76	30.5	149.2%	59.11	28.6%	71	75	-6.0%
RMB EURO	0	0	-	0	-	0	0	-100.0%
KOREAN WON	15	40.75	-62.0%	11.21	38.1%	15	21	-27.1%
TURKISH LIRA	105	241.7	-56.7%	132.95	-21.3%	101	180	-44.2%
E-MICRO USD/CHF	0	0	-	0.21	-100.0%	0	0	-
TURKISH LIRA (EU)	62	525.25	-88.2%	104.16	-40.4%	70	110	-36.6%
E-MICRO USD/JPY	0	0.4	-28.6%	0	-	0	0	-62.1%
E-MICRO AUD/USD	1,733	923.95	87.5%	2,146.84	-19.3%	2,108	1,563	34.8%
E-MICRO EUR/USD	9,755	10,476.15	-6.9%	9,272.68	5.2%	9,789	7,996	22.4%
E-MICRO GBP/USD	1,187	2,701.4	-56.0%	2,083.05	-43.0%	1,745	1,540	13.3%
E-MICRO USD/CAD	0	0.05	-4.8%	0.05	-9.5%	0	0	-58.7%
INDIAN RUPEE	161	492.2	-67.3%	282.63	-43.1%	212	659	-67.8%
USDZAR	4	0	-	9.89	-58.6%	13	2	657.7%
MICRO CHF/USD	220	334.45	-34.2%	269.89	-18.4%	237	244	-2.9%
MICRO JYP/USD	688	615.25	11.9%	1,065.05	-35.4%	837	703	19.1%
MICRO CAD/USD	630	245.6	156.5%	845.53	-25.5%	801	237	237.9%
EURO QUARTERLY VARIANCE FI	0	0	-	0	-	0	2	-100.0%
FX Options								
AUSTRALIAN DOLLAR	6,126	5,954.05	2.9%	6,732.37	-9.0%	6,720	6,896	-2.5%
BRITISH POUND	8,107	6,965	16.4%	17,198.16	-52.9%	12,539	7,309	71.5%
BRAZIL REAL	0	0	-	0.53	-100.0%	0	0	-
CANADIAN DOLLAR	5,915	4,096.1	44.4%	4,989.68	18.5%	5,901	4,379	34.7%
EURO FX	20,530	29,140.05	-29.5%	21,219.95	-3.2%	23,032	25,644	-10.2%
JAPANESE YEN	9,825	12,480	-21.3%	9,106.42	7.9%	10,554	14,622	-27.8%
MEXICAN PESO	1	27.3	-96.5%	1.42	-33.0%	1	11	-91.7%
NEW ZEALND DOLLAR	2	0	-	1.84	-12.1%	1	0	393.1%
RUSSIAN RUBLE	0	0	-	5.26	-100.0%	2	5	-65.2%
SWISS FRANC	957	528.7	81.1%	1,253.32	-23.6%	1,068	697	53.1%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
JAPANESE YEN (EU)	55	193.35	-71.8%	121.79	-55.2%	75	132	-43.5%
EURO FX (EU)	316	352.2	-10.4%	233.53	35.1%	248	287	-13.6%
SWISS FRANC (EU)	7	42	-82.8%	21.89	-66.9%	13	24	-47.1%
CANADIAN DOLLAR (EU)	35	72.35	-51.0%	19.42	82.7%	22	58	-61.7%
BRITISH POUND (EU)	53	198.15	-73.4%	73.79	-28.6%	72	116	-37.8%
AUSTRALIAN DLR (EU)	16	50.15	-68.5%	19	-16.8%	19	57	-67.3%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	60,486	62,466.35	-3.2%	51,053.05	18.5%	59,371	49,457	20.0%
FEEDER CATTLE	7,754	8,779.7	-11.7%	7,712.58	0.5%	7,453	6,624	12.5%
LEAN HOGS	66,775	50,874.25	31.3%	46,320.11	44.2%	52,826	44,750	18.0%
LUMBER	602	933.55	-35.6%	738.16	-18.5%	650	967	-32.8%
MILK	1,495	1,298.2	15.1%	1,445.68	3.4%	1,577	1,166	35.2%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	94	21	345.6%	178.84	-47.7%	139	48	191.3%
BUTTER CS	116	85.05	36.1%	210.84	-45.1%	162	111	46.0%
CLASS IV MILK	75	45.6	65.2%	239.53	-68.5%	215	80	169.7%
DRY WHEY	40	54.45	-26.3%	50.53	-20.6%	46	45	2.2%
GSCI EXCESS RETURN FUT	2,129	17.8	11859.1%	16.84	12539.2%	789	48	1548.5%
GOLDMAN SACHS	1,049	1,267.55	-17.2%	1,202.21	-12.7%	1,186	1,211	-2.0%
HOUSING INDEX	0	1.3	-63.4%	1.11	-56.9%	1	1	-17.4%
HDD WEATHER	35	82.9	-57.5%	90.11	-60.9%	82	94	-12.8%
CDD WEATHER	0	0	-	0	-	0	63	-100.0%
HDD SEASONAL STRIP	0	0	-	5.26	-100.0%	7	2	175.4%
CDD SEASONAL STRIP	0	0	-	0	-	0	14	-100.0%
HDD WEATHER EUROPEAN	0	42.5	-100.0%	23.68	-100.0%	20	15	35.9%
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	0	-	0	-	8	40	-79.5%
MALAYSIAN PALM SWAP	224	0	-	58.95	279.7%	125	59	110.1%
OTC SP GSCI ER SWAP	0	141.05	-100.0%	0	-	34	18	88.7%
S&P GSCI ENHANCED ER SWAP	1,245	432.6	187.8%	0	-	429	74	482.3%
USD CRUDE PALM OIL	0	8	-100.0%	0	-	0	4	-100.0%
CASH-SETTLED CHEESE	270	136.8	97.4%	165.89	62.8%	211	142	48.7%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	12,492	13,167.75	-5.1%	11,358.58	10.0%	13,426	10,861	23.6%
FEEDER CATTLE	878	1,135.7	-22.7%	860.05	2.0%	931	853	9.0%
LEAN HOGS	19,863	7,437.4	167.1%	13,390.79	48.3%	13,561	6,335	114.1%
LUMBER	90	41.85	114.0%	71.11	26.0%	68	62	10.5%
MILK	1,220	1,055.95	15.5%	1,361.58	-10.4%	1,480	1,032	43.4%
MLK MID	3	2.95	4.9%	7.53	-58.9%	5	4	9.8%
NFD MILK	68	8.1	738.3%	47.16	44.0%	51	25	99.5%
BUTTER CS	19	32.1	-41.6%	31.89	-41.2%	24	60	-60.5%
CLASS IV MILK	79	56.9	38.8%	182.42	-56.7%	132	99	33.4%
DRY WHEY	19	9.3	104.3%	22.47	-15.5%	17	14	18.6%
HDD WEATHER	21	37.5	-42.9%	198.42	-89.2%	78	21	267.6%
CDD WEATHER	0	0	-	0	-	0	28	-100.0%
HDD SEASONAL STRIP	0	0	-	3.95	-100.0%	9	152	-93.8%
CDD SEASONAL STRIP	286	400	-28.6%	0	-	98	155	-36.5%
HDD WEATHER EUROPEAN	0	25	-100.0%	42.11	-100.0%	13	6	120.3%
CAT WEATHER EUROPEAN	143	0	-	0	-	49	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	44	-100.0%
CAT EURO SEASONAL STRIP	0	50	-100.0%	0	-	0	6	-100.0%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
LV CATL CSO	0	13.6	-100.0%	7.47	-100.0%	6	3	74.7%
CASH-SETTLED CHEESE	48	108.9	-55.6%	131.63	-63.3%	109	105	4.1%
SBIN HURR	0	0	-	0	-	0	3	-100.0%
LN HOGS CSO	0	0	-	0	-	0	0	-100.0%
SNOWFALL	0	0	-	0	-	3	0	-
TOTAL FUTURES GROUP								
Interest Rate Futures	2,759,368	1,876,399.85	47.1%	2,039,613.42	35.3%	2,482,970	2,052,626	21.0%
Equity Index Futures	2,549,302	2,570,942.75	-0.8%	2,132,099.42	19.6%	2,222,328	2,137,229	4.0%
FX Futures	803,035	1,011,900.95	-20.6%	707,645.47	13.5%	756,417	825,054	-8.3%
Commodities and Alternative Invest	142,388	126,688.65	12.4%	109,513.37	30.0%	125,331	105,052	19.3%
TOTAL FUTURES	6,254,093	5,585,932.2	12.0%	4,988,871.68	25.4%	5,587,046.25	5,119,960.69	9.1%
TOTAL OPTIONS GROUP								
Interest Rate Options	916,273	394,912.1	132.0%	709,724.84	29.1%	822,222	595,163	38.2%
Equity Index Options	486,454	333,811.1	45.7%	531,386.32	-8.5%	498,401	362,704	37.4%
FX Options	51,945	60,099.4	-13.6%	60,998.37	-14.8%	60,266	60,248	0.0%
Commodities and Alternative Invest	35,229	23,583	49.4%	27,717.16	27.1%	30,061	19,870	51.3%
TOTAL OPTIONS	1,489,901	812,405.6	83.4%	1,329,826.68	12.0%	1,410,951	1,037,985.85	35.9%
TOTAL COMBINED								
Interest Rate	3,675,641	2,271,311.95	61.8%	2,749,338.26	33.7%	3,305,193	2,647,789	24.8%
Equity Index	3,035,756	2,904,753.85	4.5%	2,663,485.74	14.0%	2,720,729	2,499,934	8.8%
FX	854,980	1,072,000.35	-20.2%	768,643.84	11.2%	816,683	885,302	-7.8%
Commodities and Alternative Invest	177,617	150,271.65	18.2%	137,230.53	29.4%	155,393	124,922	24.4%
GRAND TOTAL	7,743,994	6,398,337.8	21.0%	6,318,698.37	22.6%	6,997,997.25	6,157,946.53	13.6%