

CME Exchange ADV Report - Monthly

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	ADV OCT 2014	ADV OCT 2013	% CHG	ADV SEP 2014	% CHG	ADV Y.T.D 2014	ADV Y.T.D 2013	% CHG
Interest Rate Futures								
EUROYEN	0	0	-	0	-	0	0	17.5%
EURODOLLARS	3,774,921	1,883,558.83	100.4%	3,230,277.86	16.9%	2,686,284	2,052,580	30.9%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	119	43.17	175.5%	0	-	85	45	86.5%
2YR BUNDLE	33	0	-	8.62	280.9%	4	0	-
3YR BUNDLE	19	0	-	10.86	76.6%	3	0	-
EURO 5YR BUNDLE	0	0	-	5.05	-91.4%	1	0	-
EURO BONDS	0	0	-	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	339,677	181,129	87.5%	260,922.43	30.2%	175,221	110,403	58.7%
EURO MIDCURVE	891,224	472,190.83	88.7%	978,340.62	-8.9%	707,999	484,761	46.1%
Equity Index Futures								
E-MINI S&P500	2,368,047	1,698,659.65	39.4%	1,944,913.43	21.8%	1,716,147	1,794,807	-4.4%
S&P 500	9,970	8,121.65	22.8%	24,704	-59.6%	12,817	16,494	-22.3%
S&P 600 SMALLCAP EMINI	0	0.35	-100.0%	0.05	-100.0%	0	1	-80.7%
E-MINI MIDCAP	28,210	20,802.52	35.6%	29,465.43	-4.3%	21,087	22,228	-5.1%
S&P 400 MIDCAP	266	61.57	331.6%	82.19	223.3%	84	82	2.3%
S&P 500 GROWTH	0	3.52	-92.6%	7.48	-96.5%	3	3	8.2%
S&P 500/VALUE	0	4.57	-94.3%	18.81	-98.6%	6	3	94.9%
E-MINI NASDAQ 100	439,368	264,224	66.3%	338,271.1	29.9%	304,456	235,687	29.2%
NASDAQ	913	937.96	-2.7%	1,044	-12.6%	955	929	2.8%
NIKKEI 225 (\$) STOCK	24,063	11,818.52	103.6%	21,633.57	11.2%	18,264	18,575	-1.7%
NIKKEI 225 (YEN) STOCK	75,500	38,984.09	93.7%	46,828.05	61.2%	46,410	46,795	-0.8%
S&P CONSUMER STAPLES SECT	171	107.83	58.8%	650.38	-73.7%	250	171	46.2%
E-MICRO NIFTY	0	0	-	0	-	0	0	-100.0%
NASDAQ BIOTECH	0	0	-	2.38	-100.0%	1	0	-
S&P FINANCIAL SECTOR	126	122.7	2.4%	398.76	-68.5%	148	198	-25.3%
S&P ENERGY SECTOR	469	232.13	102.1%	549.62	-14.6%	365	328	11.4%
S&P MATERIALS SECTOR	234	30.65	662.0%	236.14	-1.1%	98	90	8.6%
S&P INDUSTRIAL SECTOR	168	28.7	485.2%	380.19	-55.8%	136	94	45.2%
S&P HEALTH CARE SECTOR	273	59.74	357.8%	491.76	-44.4%	179	182	-1.4%
S&P TECHNOLOGY SECTOR	98	252.09	-61.3%	334.57	-70.8%	149	160	-6.5%
S&P UTILITIES SECTOR	297	167.52	77.3%	668.1	-55.6%	294	201	46.6%
S&P CONSUMER DSCRTNRY SE	192	51.74	271.5%	263.19	-27.0%	141	86	64.6%
IBOVESPA INDEX	21	30.65	-30.9%	20.48	3.4%	18	115	-84.4%

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Equity Index Options								
E-MINI S&P500	512,292	310,777	64.8%	255,254.05	100.7%	293,908	224,768	30.8%
S&P 500	65,986	28,492.65	131.6%	28,842.24	128.8%	34,136	27,721	23.1%
E-MINI MIDCAP	1	4	-65.2%	1.95	-28.7%	4	6	-25.6%
E-MINI NASDAQ 100	15,280	6,410.13	138.4%	8,984.62	70.1%	13,198	3,530	273.9%
NASDAQ	2	4.35	-50.0%	1.05	107.5%	1	2	-31.0%
EOM S&P 500	5,509	1,879.78	193.1%	2,817.57	95.5%	3,751	3,331	12.6%
EOM EMINI S&P	75,321	25,950.7	190.2%	49,477.57	52.2%	44,887	30,136	48.9%
EOW1 EMINI S&P 500	52,821	29,787.04	77.3%	45,919.48	15.0%	39,022	23,534	65.8%
EOW2 EMINI S&P 500	56,589	36,775.39	53.9%	45,222.24	25.1%	40,656	23,019	76.6%
EOW1 S&P 500	1,364	3,039.48	-55.1%	2,360.52	-42.2%	2,004	1,349	48.6%
EOW2 S&P 500	3,659	5,052.39	-27.6%	3,963.29	-7.7%	3,699	2,146	72.4%
EOW4 EMINI S&P 500	59,313	35,585.09	66.7%	48,173.29	23.1%	38,310	23,165	65.4%
FX Futures								
AUSTRALIAN DOLLAR	115,589	72,363	59.7%	145,616.71	-20.6%	88,454	104,493	-15.3%
BRITISH POUND	99,269	87,044.17	14.0%	151,487.43	-34.5%	100,039	116,023	-13.8%
BRAZIL REAL	3,534	297.78	1086.8%	3,435.57	2.9%	2,242	1,402	59.9%
CANADIAN DOLLAR	68,249	46,828.22	45.7%	76,770.43	-11.1%	59,298	69,158	-14.3%
E-MINI EURO FX	3,929	3,456.3	13.7%	4,349.62	-9.7%	3,554	4,124	-13.8%
EURO FX	256,533	173,412.39	47.9%	290,773.9	-11.8%	199,743	243,197	-17.9%
E-MINI JAPANESE YEN	912	580.61	57.0%	1,122.81	-18.8%	622	1,326	-53.1%
JAPANESE YEN	205,580	111,518.09	84.3%	185,933.05	10.6%	141,576	169,691	-16.6%
MEXICAN PESO	50,124	31,128.22	61.0%	64,424.86	-22.2%	40,789	41,169	-0.9%
NEW ZEALND DOLLAR	25,795	11,869.83	117.3%	25,742.33	0.2%	15,168	14,358	5.6%
NKR/USD CROSS RATE	40	17.35	128.8%	88.76	-55.3%	52	55	-5.6%
RUSSIAN RUBLE	2,192	491.35	346.0%	2,192.86	-0.1%	1,285	972	32.1%
S.AFRICAN RAND	559	130.96	326.7%	821.67	-32.0%	432	562	-23.1%
SWISS FRANC	44,636	30,912.48	44.4%	53,397.33	-16.4%	36,254	35,959	0.8%
AD/CD CROSS RATES	7	4.26	57.1%	4.29	56.2%	4	5	-10.0%
AD/JY CROSS RATES	496	122.78	304.0%	533.81	-7.1%	263	126	109.3%
AD/NE CROSS RATES	7	0.35	1887.6%	18.76	-63.2%	10	3	260.6%
BP/JY CROSS RATES	51	113.26	-54.7%	650	-92.1%	224	124	81.0%
BP/SF CROSS RATES	11	8.17	35.1%	69.76	-84.2%	20	13	57.3%
CD/JY CROSS RATES	1	7.09	-92.6%	0.33	56.5%	6	5	17.5%
EC/AD CROSS RATES	19	24.7	-22.7%	207.52	-90.8%	58	48	19.3%
EC/CD CROSS RATES	169	14.57	1057.0%	360.05	-53.2%	161	38	328.0%
EC/NOK CROSS RATES	0	2.48	-100.0%	2.38	-100.0%	4	8	-46.9%
EC/SEK CROSS RATES	72	6.26	1055.6%	21.38	238.4%	36	14	151.6%
EFX/BP CROSS RATES	2,511	1,517.96	65.4%	5,919.57	-57.6%	2,918	2,933	-0.5%
EFX/JY CROSS RATES	2,473	1,558.78	58.6%	3,303	-25.1%	2,148	3,588	-40.2%
EFX/SF CROSS RATES	1,531	1,051.04	45.7%	2,914.43	-47.5%	1,534	1,771	-13.4%
SF/JY CROSS RATES	0	0.04	-100.0%	0	-	0	8	-99.0%
SKR/USD CROSS RATES	34	17.74	90.7%	105.76	-68.0%	46	53	-13.7%
CZECK KORUNA (US)	0	10.65	-98.0%	0.14	52.1%	0	23	-99.2%
CZECK KORUNA (EC)	0	12.87	-100.0%	0	-	0	37	-100.0%
HUNGARIAN FORINT (US)	0	1.87	-100.0%	4.29	-100.0%	3	62	-95.3%
HUNGARIAN FORINT (EC)	0	10.39	-100.0%	0	-	3	78	-96.0%
POLISH ZLOTY (US)	23	22.48	2.3%	42.33	-45.7%	83	78	7.2%

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FX Futures								
POLISH ZLOTY (EC)	0	107.74	-100.0%	40.38	-100.0%	170	176	-3.5%
SHEKEL	0	18.7	-100.0%	0	-	28	38	-26.3%
RMB USD	16	52.48	-70.2%	28.19	-44.5%	41	75	-46.1%
RMB EURO	0	0	-	0	-	0	0	-100.0%
KOREAN WON	1	20.13	-96.5%	7.1	-90.2%	11	21	-49.4%
TURKISH LIRA	0	30.96	-99.0%	10.81	-97.2%	95	180	-47.3%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
TURKISH LIRA (EU)	0	0.13	-33.3%	0.57	-84.8%	68	110	-38.6%
E-MICRO USD/JPY	1	0.35	162.5%	1.19	-23.3%	0	0	7.3%
E-MICRO AUD/USD	3,434	1,399.43	145.4%	3,201.9	7.2%	1,975	1,563	26.3%
E-MICRO EUR/USD	9,344	6,398.83	46.0%	7,657.38	22.0%	7,526	7,996	-5.9%
E-MICRO GBP/USD	1,229	1,078.17	14.0%	2,702.67	-54.5%	1,433	1,540	-6.9%
E-MICRO USD/CAD	0	0	-	0	-	0	0	-88.0%
MICRO JPY/USD	856	497.26	72.1%	916.48	-6.6%	584	703	-16.9%
MICRO CHF/USD	177	135.13	30.8%	235.05	-24.8%	195	244	-20.1%
MICRO CAD/USD	995	182.74	444.6%	1,769.24	-43.8%	728	237	207.0%
EURO QUARTERLY VARIANCE F	0	24.17	-100.0%	0	-	0	2	-100.0%
INDIAN RUPEE	299	370.83	-19.3%	135.05	121.6%	214	659	-67.5%
USDZAR	4	2.22	66.7%	4.05	-8.7%	7	2	304.0%
FX Options								
AUSTRALIAN DOLLAR	6,413	6,160.83	4.1%	11,321.19	-43.4%	6,124	6,896	-11.2%
BRITISH POUND	11,347	8,728.65	30.0%	23,315.1	-51.3%	12,438	7,309	70.2%
BRAZIL REAL	0	0	-	0	-	0	0	-
CANADIAN DOLLAR	6,347	4,334.48	46.4%	7,548.14	-15.9%	5,698	4,379	30.1%
EURO FX	42,489	29,183.52	45.6%	50,374.48	-15.7%	27,770	25,644	8.3%
JAPANESE YEN	14,633	9,003	62.5%	14,931.33	-2.0%	11,091	14,622	-24.1%
MEXICAN PESO	30	5.43	451.2%	82.71	-63.8%	21	11	89.0%
NEW ZEALND DOLLAR	1	0.04	1399.3%	1.48	-55.8%	4	0	1331.4%
RUSSIAN RUBLE	0	0	-	127.95	-100.0%	33	5	595.7%
SWISS FRANC	1,181	769.26	53.5%	1,650.95	-28.5%	1,067	697	53.0%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
JAPANESE YEN (EU)	18	93.52	-81.0%	42.67	-58.3%	46	132	-65.5%
EURO FX (EU)	404	359.74	12.4%	716.71	-43.6%	353	287	23.0%
SWISS FRANC (EU)	0	15.57	-100.0%	3	-100.0%	8	24	-65.0%
CANADIAN DOLLAR (EU)	22	38.83	-42.9%	50.62	-56.2%	24	58	-57.8%
BRITISH POUND (EU)	30	177.48	-83.3%	50.38	-41.3%	39	116	-66.2%
AUSTRALIAN DLR (EU)	7	129.35	-94.8%	9.29	-27.4%	11	57	-80.5%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	46,154	45,228.04	2.0%	62,068.24	-25.6%	55,105	49,457	11.4%
FEEDER CATTLE	9,791	6,576.35	48.9%	9,655.9	1.4%	8,392	6,624	26.7%
LEAN HOGS	29,310	37,457.13	-21.7%	47,637.48	-38.5%	44,329	44,750	-0.9%
LUMBER	717	740.04	-3.2%	560.29	27.9%	655	967	-32.2%
MILK	1,445	1,078.52	34.0%	1,840.52	-21.5%	1,376	1,166	17.9%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	111	77.96	42.3%	125.52	-11.6%	114	48	139.6%
BUTTER CS	150	121.52	23.6%	140.67	6.8%	137	111	23.8%
CLASS IV MILK	46	123.7	-63.2%	45.81	-0.5%	109	80	36.1%
DRY WHEY	121	38.3	215.7%	73.67	64.1%	60	45	32.0%
GSCI EXCESS RETURN FUT	15	108.22	-86.3%	2,205.71	-99.3%	700	48	1363.3%
GOLDMAN SACHS	888	877.57	1.2%	1,045	-15.0%	1,067	1,211	-11.9%
HOUSING INDEX	1	2.96	-75.0%	0.05	1453.2%	1	1	-38.2%
HDD WEATHER	4	185.35	-97.6%	11.91	-62.4%	26	94	-72.8%
CDD WEATHER	0	65.22	-100.0%	10	-100.0%	35	63	-44.4%
HDD SEASONAL STRIP	0	10.87	-100.0%	0	-	2	2	-20.4%
CDD SEASONAL STRIP	0	0	-	0	-	0	14	-96.6%
HDD WEATHER EUROPEAN	11	0	-	0	-	7	15	-52.9%
CAT WEATHER EUROPEAN	0	0	-	0	-	2	14	-83.2%
HDD EURO SEASONAL STRIP	163	43.48	275.0%	0	-	23	4	467.3%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	0	-100.0%
WKLY AVG TEMP	0	0	-	0	-	4	40	-91.1%
CASH-SETTLED CHEESE	388	145.04	167.8%	316.14	22.9%	248	142	74.7%
USD CRUDE PALM OIL	0	0	-	0	-	0	4	-100.0%
S&P GSCI ENHANCED ER SWAP	0	0	-	828.48	-100.0%	258	74	250.6%
OTC SP GSCI ER SWAP	0	0	-	0	-	10	18	-45.4%
MALAYSIAN PALM SWAP	227	130.43	74.0%	295.24	-23.1%	172	59	189.3%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	15,615	10,364.39	50.7%	19,413.48	-19.6%	16,348	10,861	50.5%
FEEDER CATTLE	2,133	943.04	126.2%	1,905.43	12.0%	1,401	853	64.1%
LEAN HOGS	8,061	8,154.96	-1.2%	14,747.9	-45.3%	13,025	6,335	105.6%
LUMBER	60	83.35	-28.6%	45.43	31.0%	58	62	-6.8%
MILK	1,483	973.87	52.3%	2,251.19	-34.1%	1,407	1,032	36.3%
MLK MID	7	4.26	59.2%	8.9	-23.8%	5	4	6.1%
NFD MILK	95	82.57	15.2%	39.19	142.6%	63	25	147.1%
BUTTER CS	86	44.91	90.7%	53.19	61.0%	44	60	-27.4%
CLASS IV MILK	47	228.7	-79.6%	68.57	-31.9%	91	99	-8.6%
DRY WHEY	9	17.91	-52.4%	72.95	-88.3%	19	14	38.1%
HOUSING INDEX	0	0	-	0	-	0	0	-
HDD WEATHER	11	0	-	0	-	24	21	11.8%
CDD WEATHER	0	0	-	9.52	-100.0%	11	28	-60.5%
HDD SEASONAL STRIP	263	798.91	-67.1%	619.05	-57.5%	96	152	-36.8%
CDD SEASONAL STRIP	0	0	-	0	-	154	155	-0.7%
HDD WEATHER EUROPEAN	22	0	-	0	-	6	6	3.5%
CAT WEATHER EUROPEAN	0	0	-	0	-	36	0	-
HDD EURO SEASONAL STRIP	870	304.35	185.7%	166.67	421.7%	133	44	204.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	0	6	-100.0%
SBIN M HURR EVENT2	0	0	-	0	-	0	0	-
LV CATL CSO	0	0	-	2.86	-100.0%	2	3	-39.7%
SNOWFALL	0	0	-	0	-	1	0	-
CASH-SETTLED CHEESE	222	63.09	252.4%	258.95	-14.2%	123	105	17.0%
SBIN HURR	0	0	-	0	-	0	3	-100.0%
LN HOGS CSO	0	0	-	0	-	0	0	-100.0%
TOTAL FUTURES GROUP								
Interest Rate Futures	3,775,092	1,883,602	100.4%	3,230,302.38	16.9%	2,686,377	2,052,626	30.9%
Equity Index Futures	2,948,386	2,044,702.13	44.2%	2,410,963.67	22.3%	2,122,010	2,137,229	-0.7%
FX Futures	900,699	584,877.74	54.0%	1,037,025.19	-13.1%	710,103	825,054	-13.9%
Commodities and Alternative Invest	89,542	93,010.7	-3.7%	126,860.62	-29.4%	112,831	105,052	7.4%
TOTAL FUTURES	7,713,719	4,606,192.57	67.5%	6,805,151.86	13.4%	5,631,321.22	5,119,960.69	10.0%
TOTAL OPTIONS GROUP								
Interest Rate Options	1,230,902	653,319.83	88.4%	1,239,263.05	-0.7%	883,220	595,163	48.4%
Equity Index Options	848,139	483,758	75.3%	491,017.86	72.7%	513,575	362,704	41.6%
FX Options	82,921	58,999.7	40.5%	110,226	-24.8%	64,727	60,248	7.4%
Commodities and Alternative Invest	28,982	22,064.3	31.4%	39,663.29	-26.9%	33,044	19,870	66.3%
TOTAL OPTIONS	2,190,944	1,218,141.83	79.9%	1,880,170.19	16.5%	1,494,565.64	1,037,985.85	44.0%
TOTAL COMBINED								
Interest Rate	5,005,994	2,536,921.83	97.3%	4,469,565.43	12.0%	3,569,596	2,647,789	34.8%
Equity Index	3,796,524	2,528,460.13	50.2%	2,901,981.52	30.8%	2,635,585	2,499,934	5.4%
FX	983,620	643,877.44	52.8%	1,147,251.19	-14.3%	774,831	885,302	-12.5%
Commodities and Alternative Invest	118,525	115,075	3.0%	166,523.9	-28.8%	145,875	124,922	16.8%
GRAND TOTAL	9,904,663	5,824,334.39	70.1%	8,685,322.05	14.0%	7,125,886.86	6,157,946.53	15.7%