

CME Exchange ADV Report - Monthly
 January 2014

	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%

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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%

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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%

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	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%

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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%