

CME Exchange ADV Report - Monthly

April 2014

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	ADV APR 2014	ADV APR 2013	% CHG	ADV MAR 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	2,196,107	1,374,350.86	59.8%	2,759,302.57	-20.4%	2,409,452	2,052,580	17.4%
EMINI ED	0	0	-	0	-	0	0	-
1-MONTH EURODOLLAR	90	58.36	54.9%	65.43	38.1%	76	45	67.4%
EURO BONDS	0	1.82	-100.0%	0	-	0	0	-100.0%
Interest Rate Options								
EURODOLLARS	118,198	110,413.95	7.1%	111,828.14	5.7%	112,223	110,403	1.6%
EURO MIDCURVE	616,798	206,830.59	198.2%	804,445.05	-23.3%	687,661	484,761	41.9%
Equity Index Futures								
E-MINI S&P500	1,640,972	1,874,644.77	-12.5%	2,049,425.9	-19.9%	1,762,598	1,794,807	-1.8%
S&P 500	6,531	9,265.55	-29.5%	25,021.29	-73.9%	12,878	16,494	-21.9%
S&P 600 SMALLCAP EMINI	0	0.45	-5.7%	1.05	-59.1%	1	1	-60.0%
E-MINI MIDCAP	18,340	19,745.73	-7.1%	28,784.48	-36.3%	20,972	22,228	-5.7%
S&P 400 MIDCAP	80	133.36	-40.3%	49.24	61.7%	81	82	-1.6%
S&P 500 GROWTH	0	0.23	4.8%	12.05	-98.0%	3	3	24.4%
S&P 500/VALUE	1	0.36	44.1%	21.1	-97.5%	6	3	101.2%
E-MINI NASDAQ 100	369,802	237,545.27	55.7%	357,811.05	3.4%	318,988	235,687	35.3%
NASDAQ	1,061	1,306.5	-18.8%	1,402.67	-24.4%	1,132	929	21.9%
NIKKEI 225 (\$) STOCK	15,344	17,393.41	-11.8%	26,270.19	-41.6%	19,816	18,575	6.7%
NIKKEI 225 (YEN) STOCK	39,780	51,299.23	-22.5%	58,042.43	-31.5%	51,358	46,795	9.7%
S&P FINANCIAL SECTOR	112	98.68	13.3%	259.29	-56.9%	125	198	-36.7%
S&P ENERGY SECTOR	239	577.59	-58.6%	305.52	-21.8%	257	328	-21.8%
S&P MATERIALS SECTOR	23	113.73	-79.9%	90.33	-74.6%	54	90	-39.9%
S&P UTILITIES SECTOR	189	90.14	109.5%	512.76	-63.2%	248	201	23.6%
S&P INDUSTRIAL SECTOR	44	72.95	-39.6%	100.81	-56.3%	79	94	-16.2%
S&P TECHNOLOGY SECTOR	97	72.41	33.6%	310.24	-68.8%	146	160	-8.7%
S&P HEALTH CARE SECTOR	81	182.91	-55.5%	231.29	-64.8%	109	182	-39.8%
S&P CONSUMER DSCRTNRY SE	77	67.82	13.7%	280.48	-72.5%	123	86	42.8%
E-MICRO NIFTY	0	0.14	-100.0%	0	-	0	0	-100.0%
S&P CONSUMER STAPLES SECT	114	110.77	3.1%	354.81	-67.8%	183	171	6.8%
IBOVESPA INDEX	29	183.68	-84.1%	14.71	98.4%	29	115	-74.8%

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Equity Index Options								
E-MINI S&P500	304,541	226,053.14	34.7%	275,754.67	10.4%	293,161	224,768	30.4%
S&P 500	31,878	38,893.45	-18.0%	26,414.95	20.7%	29,060	27,721	4.8%
E-MINI MIDCAP	4	1.73	115.0%	4.71	-21.2%	6	6	-0.9%
E-MINI NASDAQ 100	21,753	4,056.73	436.2%	13,860.43	56.9%	15,763	3,530	346.6%
NASDAQ	0	6.36	-94.0%	1.48	-74.2%	1	2	-18.9%
EOM S&P 500	2,246	3,770.95	-40.4%	2,635.14	-14.8%	3,423	3,331	2.8%
EOM EMINI S&P	26,278	14,810.91	77.4%	33,662.1	-21.9%	42,633	30,136	41.5%
EOW1 EMINI S&P 500	32,855	21,138.09	55.4%	43,084.38	-23.7%	40,112	23,534	70.4%
EOW2 EMINI S&P 500	42,704	17,425.18	145.1%	43,570.1	-2.0%	40,628	23,019	76.5%
EOW1 S&P 500	1,274	469.55	171.4%	2,426.71	-47.5%	2,489	1,349	84.5%
EOW2 S&P 500	3,671	522.64	602.3%	3,963.95	-7.4%	3,573	2,146	66.5%
EOW4 EMINI S&P 500	29,010	23,471.32	23.6%	41,075.52	-29.4%	26,991	23,165	16.5%
FX Futures								
AUSTRALIAN DOLLAR	62,375	105,293.05	-40.8%	96,102.05	-35.1%	83,666	104,493	-19.9%
BRITISH POUND	67,409	98,726.27	-31.7%	110,257.24	-38.9%	97,486	116,023	-16.0%
BRAZIL REAL	1,069	1,208.64	-11.5%	1,639.95	-34.8%	1,422	1,402	1.4%
CANADIAN DOLLAR	43,040	68,274.23	-37.0%	74,888.38	-42.5%	61,422	69,158	-11.2%
E-MINI EURO FX	3,014	3,626.18	-16.9%	4,909.33	-38.6%	4,559	4,124	10.5%
EURO FX	145,074	249,095.41	-41.8%	227,685.52	-36.3%	194,916	243,197	-19.9%
E-MINI JAPANESE YEN	501	1,831.91	-72.7%	826.33	-39.4%	672	1,326	-49.3%
JAPANESE YEN	111,194	205,024.23	-45.8%	158,304.62	-29.8%	144,632	169,691	-14.8%
MEXICAN PESO	31,552	39,414.32	-19.9%	44,808.14	-29.6%	38,337	41,169	-6.9%
NEW ZEALND DOLLAR	9,831	12,645.14	-22.3%	15,698.24	-37.4%	12,486	14,358	-13.0%
NKR/USD CROSS RATE	22	42.73	-49.5%	72.33	-70.2%	37	55	-33.6%
RUSSIAN RUBLE	605	1,013.14	-40.3%	1,470.48	-58.9%	1,007	972	3.6%
S.AFRICAN RAND	268	368.5	-27.3%	574.24	-53.4%	315	562	-43.9%
SWISS FRANC	25,513	31,653.36	-19.4%	39,033.24	-34.6%	31,971	35,959	-11.1%
AD/CD CROSS RATES	3	2.73	20.5%	3.24	1.5%	4	5	-9.8%
AD/JY CROSS RATES	178	161.55	10.0%	210	-15.4%	198	126	57.4%
AD/NE CROSS RATES	3	2.55	12.2%	6.95	-58.9%	4	3	34.0%
BP/JY CROSS RATES	68	77.64	-13.0%	294.76	-77.1%	157	124	26.5%
BP/SF CROSS RATES	5	2.5	84.8%	13.19	-65.0%	11	13	-10.8%
CD/JY CROSS RATES	11	5.73	88.7%	13.05	-17.2%	10	5	117.8%
EC/AD CROSS RATES	24	33.18	-26.7%	90.86	-73.2%	45	48	-8.0%
EC/CD CROSS RATES	213	18.73	1036.9%	240	-11.3%	134	38	254.3%
EC/NOK CROSS RATES	3	7.27	-59.4%	7.71	-61.7%	5	8	-40.1%
EC/SEK CROSS RATES	20	0.91	2126.2%	94.24	-78.5%	45	14	213.6%
EFX/BP CROSS RATES	1,547	1,840.45	-15.9%	4,280.19	-63.9%	2,614	2,933	-10.9%
EFX/JY CROSS RATES	1,794	4,924.77	-63.6%	3,378.33	-46.9%	2,329	3,588	-35.1%
EFX/SF CROSS RATES	762	1,131.64	-32.7%	2,669.67	-71.5%	1,516	1,771	-14.4%
SF/JY CROSS RATES	0	3.95	-100.0%	0.1	-100.0%	0	8	-98.9%
SKR/USD CROSS RATES	40	50.27	-21.0%	47.62	-16.6%	36	53	-31.7%
CZECK KORUNA (US)	1	79.86	-98.6%	0	-	0	23	-98.7%
CZECK KORUNA (EC)	0	80.18	-100.0%	0.1	-100.0%	0	37	-99.9%
HUNGARIAN FORINT (US)	0	218.82	-99.9%	2.19	-87.0%	2	62	-97.5%
HUNGARIAN FORINT (EC)	2	398.14	-99.6%	11.14	-84.2%	5	78	-94.2%
POLISH ZLOTY (US)	20	124.82	-84.4%	204.81	-90.5%	117	78	49.9%

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FX Futures								
POLISH ZLOTY (EC)	146	124.27	17.4%	479.71	-69.6%	272	176	54.2%
SHEKEL	11	22.73	-49.9%	79.62	-85.7%	37	38	-2.5%
RMB USD	66	63.14	5.0%	76	-12.8%	70	75	-7.5%
RMB EURO	0	0	-	0	-	0	0	-100.0%
KOREAN WON	8	7.82	7.8%	15.48	-45.5%	13	21	-35.4%
TURKISH LIRA	44	240.68	-81.6%	104.67	-57.8%	86	180	-52.2%
E-MICRO USD/CHF	0	0	-	0	-	0	0	-
TURKISH LIRA (EU)	4	86.95	-95.8%	62.05	-94.2%	53	110	-52.0%
E-MICRO USD/JPY	0	0.27	-12.7%	0.29	-16.7%	0	0	-56.1%
E-MICRO AUD/USD	1,260	1,141.41	10.3%	1,732.86	-27.3%	1,891	1,563	20.9%
E-MICRO EUR/USD	5,742	9,377	-38.8%	9,755.43	-41.1%	8,752	7,996	9.5%
E-MICRO GBP/USD	945	1,548.14	-39.0%	1,187.33	-20.4%	1,540	1,540	0.0%
E-MICRO USD/CAD	0	0	-	0.05	-100.0%	0	0	-69.3%
USDZAR	7	0	-	4.1	69.8%	11	2	567.0%
INDIAN RUPEE	162	598.18	-73.0%	160.76	0.5%	199	659	-69.8%
MICRO CAD/USD	363	258.73	40.2%	629.95	-42.4%	689	237	190.6%
MICRO JYP/USD	338	979.32	-65.5%	688.38	-50.9%	709	703	0.9%
MICRO CHF/USD	166	337.27	-50.7%	220.14	-24.4%	219	244	-10.3%
EURO QUARTERLY VARIANCE F	0	0	-	0	-	0	2	-100.0%
FX Options								
AUSTRALIAN DOLLAR	4,528	6,432.23	-29.6%	6,126	-26.1%	6,159	6,896	-10.7%
BRITISH POUND	6,605	4,487.32	47.2%	8,107.14	-18.5%	11,019	7,309	50.8%
BRAZIL REAL	0	0	-	0	-	0	0	-
CANADIAN DOLLAR	4,736	3,044	55.6%	5,914.62	-19.9%	5,602	4,379	27.9%
EURO FX	17,385	21,121.14	-17.7%	20,530.33	-15.3%	21,586	25,644	-15.8%
JAPANESE YEN	8,631	19,953.05	-56.7%	9,825.43	-12.2%	10,062	14,622	-31.2%
MEXICAN PESO	4	22.18	-81.3%	0.95	335.0%	2	11	-84.4%
NEW ZEALND DOLLAR	3	0.23	1366.5%	1.62	105.9%	2	0	613.9%
RUSSIAN RUBLE	50	0	-	0	-	14	5	198.8%
SWISS FRANC	834	415.59	100.6%	957.43	-12.9%	1,008	697	44.5%
EFX/JY CROSS RATES	0	0	-	0	-	0	10	-100.0%
EFX/SF CROSS RATES	0	0	-	0	-	0	0	-
JAPANESE YEN (EU)	48	143.36	-66.6%	54.57	-12.1%	68	132	-48.7%
EURO FX (EU)	275	237.18	15.9%	315.52	-12.9%	255	287	-11.2%
SWISS FRANC (EU)	10	38.23	-73.1%	7.24	42.1%	12	24	-49.7%
CANADIAN DOLLAR (EU)	17	33.82	-49.7%	35.48	-52.1%	21	58	-63.9%
BRITISH POUND (EU)	14	44.36	-68.3%	52.67	-73.3%	57	116	-50.6%
AUSTRALIAN DLR (EU)	22	35.41	-38.9%	15.81	36.7%	19	57	-65.9%

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Commodities and Alternative Investments								
Futures								
LIVE CATTLE	40,365	44,450.55	-9.2%	60,486	-33.3%	54,504	49,457	10.2%
FEEDER CATTLE	6,994	8,530.27	-18.0%	7,753.67	-9.8%	7,335	6,624	10.7%
LEAN HOGS	36,220	37,861.32	-4.3%	66,774.9	-45.8%	48,574	44,750	8.5%
LUMBER	693	1,203.27	-42.4%	601.52	15.3%	661	967	-31.6%
MILK	1,099	1,348.55	-18.5%	1,494.76	-26.5%	1,454	1,166	24.7%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	98	27.91	251.3%	93.57	4.8%	128	48	169.4%
BUTTER CS	79	98.27	-19.9%	115.76	-32.0%	141	111	26.8%
CLASS IV MILK	72	69.32	4.1%	75.33	-4.2%	179	80	123.8%
DRY WHEY	54	34.41	56.2%	40.14	33.9%	48	45	6.3%
GSCI EXCESS RETURN FUT	0	23.18	-99.0%	2,128.71	-100.0%	587	48	1126.5%
GOLDMAN SACHS	1,089	1,131.86	-3.8%	1,049.29	3.7%	1,161	1,211	-4.1%
HOUSING INDEX	1	0.5	33.3%	0.48	40.0%	1	1	-19.8%
HDD WEATHER	2	106.82	-97.8%	35.24	-93.2%	61	94	-34.5%
CDD WEATHER	5	19.09	-75.1%	0	-	1	63	-98.1%
HDD SEASONAL STRIP	0	0	-	0	-	5	2	104.9%
CDD SEASONAL STRIP	0	0	-	0	-	0	14	-100.0%
HDD WEATHER EUROPEAN	0	2.27	-100.0%	0	-	15	15	1.1%
CAT WEATHER EUROPEAN	5	134.09	-96.4%	0	-	1	14	-91.3%
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	5	20.45	-76.7%	0	-	7	40	-81.7%
MALAYSIAN PALM SWAP	173	0	-	223.81	-22.6%	137	59	131.0%
OTC SP GSCI ER SWAP	0	0	-	0	-	25	18	40.4%
S&P GSCI ENHANCED ER SWAP	0	0	-	1,244.95	-100.0%	319	74	333.2%
USD CRUDE PALM OIL	0	23.64	-100.0%	0	-	0	4	-100.0%
CASH-SETTLED CHEESE	229	120.59	90.2%	270.1	-15.1%	216	142	52.0%

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Commodities and Alternative Investments								
Options								
LIVE CATTLE	11,360	10,230	11.0%	12,492.38	-9.1%	12,897	10,861	18.7%
FEEDER CATTLE	959	995	-3.6%	877.62	9.3%	938	853	9.9%
LEAN HOGS	13,513	4,773.77	183.1%	19,863.33	-32.0%	13,549	6,335	113.9%
LUMBER	61	52.77	16.5%	89.57	-31.4%	67	62	7.6%
MILK	1,122	1,153.18	-2.7%	1,219.76	-8.0%	1,388	1,032	34.5%
MLK MID	3	4.68	-35.9%	3.1	-3.1%	4	4	-1.1%
NFD MILK	42	15.09	177.4%	67.9	-38.4%	48	25	90.6%
BUTTER CS	20	95.05	-78.7%	18.76	7.9%	23	60	-62.0%
CLASS IV MILK	71	75.36	-5.5%	78.95	-9.8%	116	99	17.7%
DRY WHEY	3	9.86	-71.0%	19	-85.0%	13	14	-6.6%
HDD WEATHER	0	0	-	21.43	-100.0%	58	21	173.5%
CDD WEATHER	0	13.64	-100.0%	0	-	0	28	-100.0%
HDD SEASONAL STRIP	24	0	-	0	-	13	152	-91.4%
CDD SEASONAL STRIP	1,000	500	100.0%	285.71	250.0%	329	155	112.4%
HDD WEATHER EUROPEAN	0	0	-	0	-	10	6	63.9%
CAT WEATHER EUROPEAN	214	0	-	142.86	50.0%	91	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	0	2.27	-100.0%	0	-	4	3	30.0%
SBIN HURR	0	0	-	0	-	0	3	-100.0%
LN HOGS CSO	0	0	-	0	-	0	0	-100.0%
SNOWFALL	0	0	-	0	-	2	0	-
CASH-SETTLED CHEESE	40	74.09	-46.5%	48.33	-17.9%	92	105	-12.9%
TOTAL FUTURES GROUP								
Interest Rate Futures	2,196,198	1,374,411.05	59.8%	2,759,368	-20.4%	2,409,528	2,052,626	17.4%
Equity Index Futures	2,092,915	2,212,905.68	-5.4%	2,549,301.67	-17.9%	2,189,185	2,137,229	2.4%
FX Futures	515,420	842,168.68	-38.8%	803,035.05	-35.8%	694,698	825,054	-15.8%
Commodities and Alternative Invest	87,183	95,206.36	-8.4%	142,388.24	-38.8%	115,562	105,052	10.0%
TOTAL FUTURES	4,891,715	4,524,691.77	8.1%	6,254,092.95	-21.8%	5,408,973.66	5,119,960.69	5.6%
TOTAL OPTIONS GROUP								
Interest Rate Options	734,996	317,244.55	131.7%	916,273.19	-19.8%	799,884	595,163	34.4%
Equity Index Options	496,214	350,620.05	41.5%	486,454.14	2.0%	497,841	362,704	37.3%
FX Options	43,161	56,008.09	-22.9%	51,944.81	-16.9%	55,886	60,248	-7.2%
Commodities and Alternative Invest	28,433	17,994.77	58.0%	35,228.71	-19.3%	29,644	19,870	49.2%
TOTAL OPTIONS	1,302,805	741,867.46	75.6%	1,489,900.86	-12.6%	1,383,254.98	1,037,985.85	33.3%
TOTAL COMBINED								
Interest Rate	2,931,194	1,691,655.59	73.3%	3,675,641.19	-20.3%	3,209,412	2,647,789	21.2%
Equity Index	2,589,129	2,563,525.73	1.0%	3,035,755.81	-14.7%	2,687,026	2,499,934	7.5%
FX	558,581	898,176.77	-37.8%	854,979.86	-34.7%	750,584	885,302	-15.2%
Commodities and Alternative Invest	115,616	113,201.14	2.1%	177,616.95	-34.9%	145,206	124,922	16.2%
GRAND TOTAL	6,194,520	5,266,559.23	17.6%	7,743,993.81	-20.0%	6,792,228.63	6,157,946.53	10.3%